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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 13/03/2019

| Contract Details   | Strike        | Call / Put              | MTM Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |            |
|--------------------|---------------|-------------------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|------------|
| <b>Derivatives</b> |               |                         |           |            |           |              |                |                   |            |       |             |                  |               |            |
| \$ / R             | On 18/03/2019 | Foreign Exchange Future |           |            |           |              |                |                   |            |       |             |                  |               |            |
| \$ / R             | On 18/03/2019 | Foreign Exchange Future | 10.33     | Put        | 0.00000   | 0.00000      | 0.00000        | 0.000             | 22.15      | 0.00  | 0.00        | 0                | 1,000.00      |            |
| \$ / R             | On 18/03/2019 | Foreign Exchange Future | 11.74     | Put        | 0.01520   | 0.00002      | 0.00000        | 0.015             | 46.86      | 0.00  | 0.00        | 0                | 1,000.00      |            |
| \$ / R             | On 18/03/2019 | Foreign Exchange Future | 12.47     | Put        | 0.02220   | 0.00002      | 0.00010        | 0.022             | 34.56      | 0.00  | 0.00        | 0                | 721.00        |            |
| \$ / R             | On 18/03/2019 | Foreign Exchange Future | 12.51     | Put        | 0.02270   | 0.00002      | 0.00020        | 0.023             | 33.89      | 0.00  | 0.00        | 0                | 720.00        |            |
| \$ / R             | On 18/03/2019 | Foreign Exchange Future | 12.80     | Put        | 0.02620   | 0.00003      | 0.02360        | 0.026             | 29.00      | 0.00  | 0.00        | 0                | 7,520.00      |            |
| \$ / R             | On 18/03/2019 | Foreign Exchange Future | 12.90     | Put        | 0.02760   | 0.00003      | 0.05980        | 0.00006           | 0.028      | 27.31 | 0.00        | 0.00             | 0             | 16,000.00  |
| \$ / R             | On 18/03/2019 | Foreign Exchange Future | 12.92     | Put        | 0.02790   | 0.00003      | 0.06660        | 0.00007           | 0.028      | 26.98 | 0.00        | 0.00             | 0             | 139,342.00 |
| \$ / R             | On 18/03/2019 | Foreign Exchange Future | 13.00     | Put        | 0.02920   | 0.00003      | 0.10250        | 0.00010           | 0.029      | 25.63 | 0.00        | 0.00             | 0             | 15,434.00  |
| \$ / R             | On 18/03/2019 | Foreign Exchange Future | 13.05     | Put        | 0.03810   | 0.00004      | 0.13460        | 0.00013           | 0.038      | 25.21 | 0.00        | 0.00             | 0             | 1,155.00   |
| \$ / R             | On 18/03/2019 | Foreign Exchange Future | 13.12     | Put        | 0.05570   | 0.00006      | 0.19740        | 0.00020           | 0.056      | 24.62 | 0.00        | 0.00             | 0             | 138,000.00 |
| \$ / R             | On 18/03/2019 | Foreign Exchange Future | 13.15     | Put        | 0.06560   | 0.00007      | 0.23280        | 0.00023           | 0.066      | 24.37 | 0.00        | 0.00             | 0             | 10,125.00  |
| \$ / R             | On 18/03/2019 | Foreign Exchange Future | 13.25     | Put        | 0.11430   | 0.00011      | 0.40470        | 0.00040           | 0.114      | 23.52 | 0.00        | 0.00             | 0             | 225,407.00 |
| \$ / R             | On 18/03/2019 | Foreign Exchange Future | 13.33     | Put        | 0.17930   | 0.00018      | 0.63180        | 0.00063           | 0.179      | 22.85 | 0.00        | 0.00             | 0             | 135,043.00 |
| \$ / R             | On 18/03/2019 | Foreign Exchange Future | 13.36     | Put        | 0.21260   | 0.00021      | 0.74710        | 0.00075           | 0.213      | 22.60 | 0.00        | 0.00             | 0             | 134,750.00 |
| \$ / R             | On 18/03/2019 | Foreign Exchange Future | 13.46     | Put        | 0.37730   | 0.00038      | 1.30850        | 0.00131           | 0.377      | 21.76 | 0.00        | 0.00             | 0             | 20,000.00  |

| Contract Details | Strike        | Call / Put              | MTM   | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 13.50 | Put   | 0.47570    | 0.00048   | 1.63810      | 0.00164        | 0.476             | 21.42      | 0.00  | 0.00        | 0                | 7,550.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 13.55 | Put   | 0.63680    | 0.00064   | 2.16920      | 0.00217        | 0.637             | 21.00      | 0.01  | 0.00        | 0                | 10,000.00     |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 13.60 | Call  | 818.55400  | 0.81855   | 688.65070    | 0.68865        | 818.554           | 20.58      | 0.99  | 0.00        | 0                | 500.00        |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 13.60 | Put   | 0.85400    | 0.00085   | 2.85070      | 0.00285        | 0.854             | 20.58      | 0.01  | 0.00        | 0                | 6,570.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 13.62 | Put   | 0.96070    | 0.00096   | 3.18010      | 0.00318        | 0.961             | 20.41      | 0.01  | 0.00        | 0                | 6,432.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 13.68 | Put   | 1.37010    | 0.00137   | 4.41550      | 0.00442        | 1.370             | 19.91      | 0.01  | 0.00        | 0                | 14,200.00     |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 13.70 | Put   | 1.54270    | 0.00154   | 4.92570      | 0.00493        | 1.543             | 19.74      | 0.01  | 0.00        | 0                | 2,500.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 13.72 | Put   | 1.72830    | 0.00173   | 5.49470      | 0.00549        | 1.728             | 19.56      | 0.01  | 0.00        | 0                | 10,000.00     |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 13.79 | Put   | 2.57870    | 0.00258   | 8.04870      | 0.00805        | 2.579             | 18.92      | 0.02  | 0.00        | 0                | 262,812.00    |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 13.82 | Put   | 3.06480    | 0.00306   | 9.47330      | 0.00947        | 3.065             | 18.64      | 0.03  | 0.00        | 0                | 2,100.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 13.85 | Put   | 3.64470    | 0.00364   | 11.14410     | 0.01114        | 3.645             | 18.37      | 0.03  | 0.00        | 0                | 1,000.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 13.86 | Put   | 3.86180    | 0.00386   | 11.76250     | 0.01176        | 3.862             | 18.28      | 0.03  | 0.00        | 0                | 721.00        |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 13.90 | Put   | 4.87020    | 0.00487   | 14.58600     | 0.01459        | 4.870             | 17.91      | 0.04  | 0.00        | 0                | 720.00        |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 13.95 | Call  | 474.21370  | 0.47421   | 354.84280    | 0.35484        | 474.214           | 17.46      | 0.95  | 0.00        | 0                | 1,000.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.00 | Call  | 426.41510  | 0.42642   | 310.58110    | 0.31058        | 426.415           | 17.00      | 0.93  | 0.00        | 0                | 100.00        |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.00 | Put   | 8.71510    | 0.00872   | 24.78110     | 0.02478        | 8.715             | 17.00      | 0.07  | 0.00        | 0                | 29,200.00     |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.04 | Put   | 10.99850   | 0.01100   | 30.50590     | 0.03051        | 10.998            | 16.63      | 0.08  | 0.00        | 0                | 7,100.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.20 | Call  | 245.29550  | 0.24530   | 153.41690    | 0.15342        | 245.295           | 15.17      | 0.81  | 0.00        | 0                | 2,000.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.25 | Call  | 204.21550  | 0.20422   | 121.20030    | 0.12120        | 204.215           | 14.71      | 0.75  | 0.00        | 0                | 750.00        |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.28 | Put   | 43.08210   | 0.04308   | 97.81870     | 0.09782        | 43.082            | 14.44      | 0.28  | 0.00        | 0                | 7,028.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.30 | Put   | 48.03940   | 0.04804   | 106.87560    | 0.10688        | 48.039            | 14.26      | 0.31  | 0.00        | 0                | 3,000.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.30 | Call  | 165.73940  | 0.16574   | 92.67560     | 0.09268        | 165.739           | 14.26      | 0.69  | 0.00        | 0                | 250.00        |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.35 | Put   | 62.73740   | 0.06274   | 138.29470    | 0.13829        | 62.737            | 13.80      | 0.38  | 0.00        | 0                | 139,342.00    |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.44 | Put   | 104.47460  | 0.10447   | 203.18320    | 0.20318        | 104.475           | 13.79      | 0.53  | 0.00        | 0                | 7,000.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.45 | Put   | 110.71800  | 0.11072   | 210.95450    | 0.21095        | 110.718           | 13.90      | 0.55  | 0.00        | 0                | 1,000.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.46 | Call  | 74.82190   | 0.07482   | 44.62370     | 0.04462        | 74.822            | 14.01      | 0.43  | 0.00        | 0                | 6,332.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.48 | Call  | 68.08870   | 0.06809   | 40.64070     | 0.04064        | 68.089            | 14.24      | 0.40  | 0.00        | 0                | 1,000.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.50 | Call  | 61.93480   | 0.06193   | 37.00620     | 0.03701        | 61.935            | 14.46      | 0.37  | 0.00        | 0                | 225,780.00    |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.50 | Put   | 144.23480  | 0.14423   | 251.20620    | 0.25121        | 144.235           | 14.46      | 0.63  | 0.00        | 0                | 50.00         |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.53 | Put   | 166.00210  | 0.16600   | 276.34850    | 0.27635        | 166.002           | 14.79      | 0.67  | 0.00        | 0                | 108.00        |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.56 | Put   | 188.85100  | 0.18885   | 302.12760    | 0.30213        | 188.851           | 15.13      | 0.71  | 0.00        | 0                | 138,000.00    |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.65 | Put   | 262.67180  | 0.26267   | 382.54280    | 0.38254        | 262.672           | 16.13      | 0.80  | 0.00        | 0                | 10,000.00     |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.74 | Put   | 342.28000  | 0.34228   | 466.32360    | 0.46632        | 342.280           | 17.14      | 0.86  | 0.00        | 0                | 24,325.00     |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.80 | Call  | 15.22270   | 0.01522   | 9.24770      | 0.00925        | 15.223            | 17.81      | 0.11  | 0.00        | 0                | 2,000.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.81 | Put   | 406.85770  | 0.40686   | 533.04380    | 0.53304        | 406.858           | 17.92      | 0.90  | 0.00        | 0                | 135,043.00    |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.82 | Put   | 416.22480  | 0.41622   | 542.65890    | 0.54266        | 416.225           | 18.03      | 0.90  | 0.00        | 0                | 4,145.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.83 | Put   | 425.62190  | 0.42562   | 552.29200    | 0.55229        | 425.622           | 18.14      | 0.91  | 0.00        | 0                | 10,010.00     |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 14.84 | Put   | 435.04810  | 0.43505   | 561.94200    | 0.56194        | 435.048           | 18.26      | 0.91  | 0.00        | 0                | 134,750.00    |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 15.00 | Call  | 6.49610    | 0.00650   | 3.90410      | 0.00390        | 6.496             | 20.04      | 0.05  | 0.00        | 0                | 1,260.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 15.04 | Put   | 627.84060  | 0.62784   | 757.56700    | 0.75757        | 627.841           | 20.49      | 0.96  | 0.00        | 0                | 63,500.00     |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 15.10 | Put   | 686.69640  | 0.68670   | 816.91710    | 0.81692        | 686.696           | 21.16      | 0.97  | 0.00        | 0                | 1,000.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 15.12 | Put   | 706.37810  | 0.70638   | 836.73430    | 0.83673        | 706.378           | 21.38      | 0.97  | 0.00        | 0                | 99,824.00     |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 15.13 | Put   | 716.22910  | 0.71623   | 846.64850    | 0.84665        | 716.229           | 21.49      | 0.97  | 0.00        | 0                | 7,100.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 15.17 | Call  | 3.34700    | 0.00335   | 2.13830      | 0.00214        | 3.347             | 21.89      | 0.02  | 0.00        | 0                | 720.00        |

| Contract Details | Strike        | Call / Put              | MTM   | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 15.19 | Put   | 775.37040  | 0.77537   | 906.20100    | 0.90620        | 775.370           | 22.06      | 0.98  | 0.00        | 0                | 41,300.00     |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 15.20 | Put   | 785.24140  | 0.78524   | 916.13640    | 0.91614        | 785.241           | 22.15      | 0.98  | 0.00        | 0                | 2,500.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 15.22 | Call  | 2.70060    | 0.00270   | 1.81450      | 0.00181        | 2.701             | 22.33      | 0.02  | 0.00        | 0                | 2,785.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 15.25 | Call  | 2.37880    | 0.00238   | 1.64870      | 0.00165        | 2.379             | 22.59      | 0.02  | 0.00        | 0                | 1,500.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 15.32 | Put   | 904.07900  | 0.90408   | 1,035.52870  | 1.03553        | 904.079           | 23.20      | 0.99  | 0.00        | 0                | 262,812.00    |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 15.40 | Call  | 1.28880    | 0.00129   | 1.05170      | 0.00105        | 1.289             | 23.89      | 0.01  | 0.00        | 0                | 2,000.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 15.45 | Call  | 1.05940    | 0.00106   | 0.91480      | 0.00091        | 1.059             | 24.33      | 0.01  | 0.00        | 0                | 20,000.00     |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 15.46 | Call  | 1.01920    | 0.00102   | 0.89020      | 0.00089        | 1.019             | 24.41      | 0.01  | 0.00        | 0                | 108.00        |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 15.50 | Call  | 0.87450    | 0.00087   | 0.79980      | 0.00080        | 0.875             | 24.76      | 0.01  | 0.00        | 0                | 3,050.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 15.54 | Call  | 0.75240    | 0.00075   | 0.72070      | 0.00072        | 0.752             | 25.11      | 0.01  | 0.00        | 0                | 721.00        |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 15.66 | Call  | 0.48710    | 0.00049   | 0.53690      | 0.00054        | 0.487             | 26.15      | 0.00  | 0.00        | 0                | 139,342.00    |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 15.81 | Call  | 0.29270    | 0.00029   | 0.34730      | 0.00035        | 0.293             | 27.46      | 0.00  | 0.00        | 0                | 10.00         |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 15.83 | Call  | 0.27420    | 0.00027   | 0.32690      | 0.00033        | 0.274             | 27.63      | 0.00  | 0.00        | 0                | 135,043.00    |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 15.89 | Call  | 0.23330    | 0.00023   | 0.27340      | 0.00027        | 0.233             | 28.23      | 0.00  | 0.00        | 0                | 4,145.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 16.00 | Call  | 0.18130    | 0.00018   | 0.19930      | 0.00020        | 0.181             | 29.39      | 0.00  | 0.00        | 0                | 1,906.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 16.13 | Call  | 0.13820    | 0.00014   | 0.14000      | 0.00014        | 0.138             | 30.77      | 0.00  | 0.00        | 0                | 138,000.00    |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 16.18 | Call  | 0.12530    | 0.00013   | 0.12280      | 0.00012        | 0.125             | 31.30      | 0.00  | 0.00        | 0                | 1,800.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 16.30 | Call  | 0.10060    | 0.00010   | 0.09090      | 0.00009        | 0.101             | 32.57      | 0.00  | 0.00        | 0                | 10,000.00     |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 16.38 | Call  | 0.08790    | 0.00009   | 0.07510      | 0.00008        | 0.088             | 33.41      | 0.00  | 0.00        | 0                | 134,750.00    |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 16.58 | Call  | 0.06480    | 0.00006   | 0.04800      | 0.00005        | 0.065             | 35.53      | 0.00  | 0.00        | 0                | 10,000.00     |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 16.60 | Call  | 0.06300    | 0.00006   | 0.04600      | 0.00005        | 0.063             | 35.74      | 0.00  | 0.00        | 0                | 50.00         |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 16.96 | Call  | 0.04080    | 0.00004   | 0.02290      | 0.00002        | 0.041             | 39.55      | 0.00  | 0.00        | 0                | 12,600.00     |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 16.97 | Call  | 0.04040    | 0.00004   | 0.02250      | 0.00002        | 0.040             | 39.65      | 0.00  | 0.00        | 0                | 63,500.00     |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 17.02 | Call  | 0.03840    | 0.00004   | 0.02060      | 0.00002        | 0.038             | 40.18      | 0.00  | 0.00        | 0                | 262,812.00    |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 17.08 | Call  | 0.03630    | 0.00004   | 0.01860      | 0.00002        | 0.036             | 40.82      | 0.00  | 0.00        | 0                | 7,028.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 17.09 | Call  | 0.03590    | 0.00004   | 0.01830      | 0.00002        | 0.036             | 40.92      | 0.00  | 0.00        | 0                | 99,824.00     |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 17.10 | Call  | 0.03560    | 0.00004   | 0.01800      | 0.00002        | 0.036             | 41.03      | 0.00  | 0.00        | 0                | 2,500.00      |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 17.23 | Call  | 0.03170    | 0.00003   | 0.02340      | 0.00002        | 0.032             | 42.40      | 0.00  | 0.00        | 0                | 41,300.00     |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 17.30 | Call  | 0.03000    | 0.00003   | 0.03080      | 0.00003        | 0.030             | 43.14      | 0.00  | 0.00        | 0                | 10,125.00     |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 17.50 | Call  | 0.06020    | 0.00006   | 0.06100      | 0.00006        | 0.060             | 47.81      | 0.00  | 0.00        | 0                | 16,000.00     |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 18.00 | Call  | 0.21660    | 0.00022   | 0.21690      | 0.00022        | 0.217             | 59.47      | 0.00  | 0.00        | 0                | 14,200.00     |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future | 18.40 | Call  | 0.45190    | 0.00045   | 0.45160      | 0.00045        | 0.452             | 68.80      | 0.00  | 0.00        | 0                | 7,100.00      |
| \$ / R           | On 19/03/2019 | Any day expiry          |       |       | 14.41940   | 14.41940  | 14.28740     | 14.28740       |                   | 13.65      | 0.00  | 0.00        | 0                | 13,500.00     |
| \$ / R           | On 19/03/2019 | Any day expiry          | 14.13 | Call  | 313.88000  | 0.31388   | 213.13790    | 0.21314        | 313.880           | 15.90      | 0.84  | 0.00        | 0                | 50,000.00     |
| \$ / R           | On 20/03/2019 | Any day expiry          |       |       | 14.42100   | 14.42100  | 14.28900     | 14.28900       |                   | 13.85      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R           | On 20/03/2019 | Any day expiry          | 14.20 | Put   | 39.75000   | 0.03975   | 85.18470     | 0.08518        | 39.750            | 15.05      | 0.23  | 0.00        | 0                | 30,000.00     |
| \$ / R           | On 22/03/2019 | Any day expiry          |       |       | 14.42430   | 14.42430  | 14.29240     | 14.29240       |                   | 14.32      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R           | On 22/03/2019 | Any day expiry          | 13.80 | Call  | 631.64820  | 0.63165   | 511.10670    | 0.51111        | 631.648           | 16.87      | 0.95  | 0.00        | 0                | 30,000.00     |
| \$ / R           | On 22/03/2019 | Any day expiry          | 14.20 | Put   | 52.26970   | 0.05227   | 99.71770     | 0.09972        | 52.270            | 15.17      | 0.25  | 0.00        | 0                | 30,000.00     |
| \$ / R           | On 22/03/2019 | Any day expiry          | 14.20 | Call  | 276.56970  | 0.27657   | 192.11770    | 0.19212        | 276.570           | 15.17      | 0.75  | 0.00        | 0                | 30,000.00     |
| \$ / R           | On 22/03/2019 | Any day expiry          | 14.53 | Put   | 195.99890  | 0.19600   | 295.33130    | 0.29533        | 195.999           | 15.07      | 0.62  | 0.00        | 0                | 30,000.00     |
| \$ / R           | On 25/03/2019 | Any day expiry          |       |       | 14.42930   | 14.42930  | 14.29730     | 14.29730       |                   | 14.35      | 0.00  | 0.00        | 0                | 20,000.00     |
| \$ / R           | On 25/03/2019 | Any day expiry          | 14.37 | Put   | 123.29490  | 0.12329   | 197.03170    | 0.19703        | 123.295           | 14.51      | 0.43  | 0.00        | 0                | 20,000.00     |
| \$ / R           | On 25/03/2019 | Any day expiry          | 14.37 | Call  | 182.59490  | 0.18259   | 124.33170    | 0.12433        | 182.595           | 14.51      | 0.57  | 0.00        | 0                | 20,000.00     |

| Contract Details | Strike | Call / Put | MTM           | Yield          | Mark Price  | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta    | Delta Value | Contracts Traded | Open Interest |      |   |          |
|------------------|--------|------------|---------------|----------------|-------------|-----------|--------------|----------------|-------------------|------------|----------|-------------|------------------|---------------|------|---|----------|
| \$ / R           |        |            | On 27/03/2019 | Any day expiry |             |           | 14.43270     | 14.43270       |                   | 14.30070   | 14.30070 |             | 14.72            | 0.00          | 0.00 | 0 | 3,731.00 |
| \$ / R           | 13.88  | Put        | On 27/03/2019 | Any day expiry | 17.88360    | 0.01788   | 37.98720     | 0.03799        | 17.884            | 15.02      | 0.09     | 0.00        | 0                | 32,000.00     |      |   |          |
| \$ / R           | 14.00  | Put        | On 27/03/2019 | Any day expiry | 32.18810    | 0.03219   | 62.01430     | 0.06201        | 32.188            | 14.96      | 0.15     | 0.00        | 0                | 65,000.00     |      |   |          |
| \$ / R           |        |            | On 28/03/2019 | Any day expiry | 14.43430    | 14.43430  | 14.30230     | 14.30230       |                   | 14.92      | 0.00     | 0.00        | 0                | 0.00          |      |   |          |
| \$ / R           | 13.84  | Call       | On 28/03/2019 | Any day expiry | 610.15120   | 0.61015   | 496.58790    | 0.49659        | 610.151           | 14.88      | 0.92     | 0.00        | 0                | 15,000.00     |      |   |          |
| \$ / R           | 14.00  | Call       | On 28/03/2019 | Any day expiry | 469.23870   | 0.46924   | 368.40800    | 0.36841        | 469.239           | 14.89      | 0.85     | 0.00        | 0                | 6,500.00      |      |   |          |
| \$ / R           | 14.18  | Call       | On 28/03/2019 | Any day expiry | 328.58080   | 0.32858   | 246.25650    | 0.24626        | 328.581           | 14.90      | 0.73     | 0.00        | 0                | 15,000.00     |      |   |          |
| \$ / R           |        |            | On 29/03/2019 | Any day expiry | 14.43600    | 14.43600  | 14.30400     | 14.30400       |                   | 15.10      | 0.00     | 0.00        | 0                | 3,708.00      |      |   |          |
| \$ / R           | 13.00  | Put        | On 29/03/2019 | Any day expiry | 0.96590     | 0.00097   | 1.79220      | 0.00179        | 0.966             | 19.63      | 0.01     | 0.00        | 0                | 500.00        |      |   |          |
| \$ / R           | 13.45  | Put        | On 29/03/2019 | Any day expiry | 3.44230     | 0.00344   | 6.85340      | 0.00685        | 3.442             | 16.39      | 0.02     | 0.00        | 0                | 600.00        |      |   |          |
| \$ / R           | 13.87  | Call       | On 29/03/2019 | Any day expiry | 585.90270   | 0.58590   | 475.47200    | 0.47547        | 585.903           | 14.71      | 0.91     | 0.00        | 0                | 600.00        |      |   |          |
| \$ / R           | 14.20  | Put        | On 29/03/2019 | Any day expiry | 84.83200    | 0.08483   | 138.00270    | 0.13800        | 84.832            | 14.93      | 0.29     | 0.00        | 0                | 250.00        |      |   |          |
| \$ / R           | 14.25  | Put        | On 29/03/2019 | Any day expiry | 101.42610   | 0.10143   | 160.18610    | 0.16019        | 101.426           | 14.97      | 0.33     | 0.00        | 0                | 250.00        |      |   |          |
| \$ / R           | 14.40  | Call       | On 29/03/2019 | Any day expiry | 200.00370   | 0.20000   | 148.03220    | 0.14803        | 200.004           | 15.07      | 0.54     | 0.00        | 0                | 600.00        |      |   |          |
| \$ / R           | 14.67  | Call       | On 29/03/2019 | Any day expiry | 98.77840    | 0.09878   | 74.14310     | 0.07414        | 98.778            | 15.94      | 0.32     | 0.00        | 0                | 500.00        |      |   |          |
| \$ / R           | 15.43  | Call       | On 29/03/2019 | Any day expiry | 11.36090    | 0.01136   | 8.90300      | 0.00890        | 11.361            | 18.93      | 0.05     | 0.00        | 0                | 250.00        |      |   |          |
| \$ / R           | 15.79  | Call       | On 29/03/2019 | Any day expiry | 4.23330     | 0.00423   | 3.27130      | 0.00327        | 4.233             | 20.44      | 0.02     | 0.00        | 0                | 250.00        |      |   |          |
| \$ / R           |        |            | On 01/04/2019 | Any day expiry | 14.44110    | 14.44110  | 14.30900     | 14.30900       |                   | 14.97      | 0.00     | 0.00        | 0                | 10,000.00     |      |   |          |
| \$ / R           |        |            | On 02/04/2019 | Any day expiry | 14.44280    | 14.44280  | 14.31060     | 14.31060       |                   | 15.11      | 0.00     | 0.00        | 0                | 55.00         |      |   |          |
| \$ / R           |        |            | On 04/04/2019 | Any day expiry | 14.44610    | 14.44610  | 14.31400     | 14.31400       |                   | 15.34      | 0.00     | 0.00        | 0                | 20,000.00     |      |   |          |
| \$ / R           | 14.00  | Call       | On 04/04/2019 | Any day expiry | 495.10570   | 0.49511   | 400.18350    | 0.40018        | 495.106           | 14.11      | 0.82     | 0.00        | 0                | 30,000.00     |      |   |          |
| \$ / R           |        |            | On 05/04/2019 | Any day expiry | 14.44780    | 14.44780  | 14.31560     | 14.31560       |                   | 15.44      | 0.00     | 0.00        | 0                | 2,025.00      |      |   |          |
| \$ / R           | 13.76  | Put        | On 05/04/2019 | Any day expiry | 17.61100    | 0.01761   | 35.66140     | 0.03566        | 17.611            | 13.80      | 0.08     | 0.00        | 0                | 100.00        |      |   |          |
| \$ / R           | 14.35  | Call       | On 05/04/2019 | Any day expiry | 271.56870   | 0.27157   | 213.16670    | 0.21317        | 271.569           | 15.20      | 0.58     | 0.00        | 0                | 100.00        |      |   |          |
| \$ / R           |        |            | On 15/04/2019 | Any day expiry | 14.46450    | 14.46450  | 14.33220     | 14.33220       |                   | 15.66      | 0.00     | 0.00        | 0                | 260.00        |      |   |          |
| \$ / R           |        |            | On 26/04/2019 | Any day expiry | 14.48310    | 14.48310  | 14.35070     | 14.35070       |                   | 16.32      | 0.00     | 0.00        | 0                | 349.00        |      |   |          |
| \$ / R           |        |            | On 29/04/2019 | Any day expiry | 14.48820    | 14.48820  | 14.35570     | 14.35570       |                   | 16.26      | 0.00     | 0.00        | 0                | 15.00         |      |   |          |
| \$ / R           |        |            | On 30/04/2019 | Any day expiry | 14.48990    | 14.48990  | 14.35730     | 14.35730       |                   | 16.33      | 0.00     | 0.00        | 0                | 2,012.00      |      |   |          |
| \$ / R           | 13.00  | Put        | On 30/04/2019 | Any day expiry | 6.94970     | 0.00695   | 12.56830     | 0.01257        | 6.950             | 15.19      | 0.02     | 0.00        | 0                | 3,000.00      |      |   |          |
| \$ / R           | 13.49  | Call       | On 30/04/2019 | Any day expiry | 1,033.45440 | 1.03345   | 919.91760    | 0.91992        | 1,033.454         | 15.00      | 0.91     | 0.00        | 0                | 2,500.00      |      |   |          |
| \$ / R           | 14.20  | Put        | On 30/04/2019 | Any day expiry | 203.21650   | 0.20322   | 265.07910    | 0.26508        | 203.217           | 15.81      | 0.35     | 0.00        | 0                | 250.00        |      |   |          |
| \$ / R           | 14.25  | Put        | On 30/04/2019 | Any day expiry | 224.18590   | 0.22419   | 289.29870    | 0.28930        | 224.186           | 15.89      | 0.38     | 0.00        | 0                | 250.00        |      |   |          |
| \$ / R           | 14.84  | Call       | On 30/04/2019 | Any day expiry | 219.01670   | 0.21902   | 187.72560    | 0.18773        | 219.017           | 17.34      | 0.36     | 0.00        | 0                | 500.00        |      |   |          |
| \$ / R           | 15.61  | Call       | On 30/04/2019 | Any day expiry | 79.79000    | 0.07979   | 69.00860     | 0.06901        | 79.790            | 19.48      | 0.15     | 0.00        | 0                | 250.00        |      |   |          |
| \$ / R           | 15.96  | Call       | On 30/04/2019 | Any day expiry | 50.30640    | 0.05031   | 42.50810     | 0.04251        | 50.306            | 20.38      | 0.10     | 0.00        | 0                | 250.00        |      |   |          |
| \$ / R           |        |            | On 09/05/2019 | Any day expiry | 14.50510    | 14.50510  | 14.37240     | 14.37240       |                   | 16.47      | 0.00     | 0.00        | 0                | 25,000.00     |      |   |          |
| \$ / R           | 13.72  | Call       | On 09/05/2019 | Any day expiry | 865.56900   | 0.86557   | 767.43360    | 0.76743        | 865.569           | 15.16      | 0.83     | 0.00        | 0                | 50,000.00     |      |   |          |
| \$ / R           | 14.20  | Call       | On 09/05/2019 | Any day expiry | 533.76160   | 0.53376   | 464.10010    | 0.46410        | 533.762           | 15.95      | 0.64     | 0.00        | 0                | 50,000.00     |      |   |          |
| \$ / R           |        |            | On 13/05/2019 | Any day expiry | 14.51190    | 14.51190  | 14.37910     | 14.37910       |                   | 16.47      | 0.00     | 0.00        | 0                | 93.00         |      |   |          |
| \$ / R           |        |            | On 20/05/2019 | Any day expiry | 14.52390    | 14.52390  | 14.39100     | 14.39100       |                   | 16.35      | 0.00     | 0.00        | 0                | 0.00          |      |   |          |
| \$ / R           | 14.25  | Call       | On 20/05/2019 | Any day expiry | 546.85110   | 0.54685   | 478.86350    | 0.47886        | 546.851           | 15.94      | 0.62     | 0.00        | 0                | 61,000.00     |      |   |          |
| \$ / R           | 15.25  | Call       | On 20/05/2019 | Any day expiry | 191.61040   | 0.19161   | 166.30270    | 0.16630        | 191.610           | 18.25      | 0.28     | 0.00        | 0                | 40,000.00     |      |   |          |
| \$ / R           | 15.50  | Call       | On 20/05/2019 | Any day expiry | 146.48930   | 0.14649   | 127.41630    | 0.12742        | 146.489           | 18.83      | 0.22     | 0.00        | 0                | 21,000.00     |      |   |          |
| \$ / R           |        |            | On 29/05/2019 | Any day expiry | 14.53930    | 14.53930  | 14.40620     | 14.40620       |                   | 16.33      | 0.00     | 0.00        | 0                | 387.00        |      |   |          |

| Contract Details | Strike | Call / Put | MTM           | Yield                   | Mark Price  | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta    | Delta Value    | Contracts Traded | Open Interest |      |   |        |
|------------------|--------|------------|---------------|-------------------------|-------------|-----------|--------------|----------------|-------------------|------------|----------|----------------|------------------|---------------|------|---|--------|
| \$ / R           |        |            | On 31/05/2019 | Any day expiry          |             |           | 14.54270     | 14.54270       |                   | 14.40960   | 14.40960 |                | 16.34            | 0.00          | 0.00 | 0 | 416.00 |
| \$ / R           | 13.00  | Put        | On 31/05/2019 | Any day expiry          | 21.75810    | 0.02176   | 27.09380     | 0.02709        | 21.758            | 14.98      | 0.05     | 0.00           | 0                | 500.00        |      |   |        |
| \$ / R           | 14.20  | Put        | On 31/05/2019 | Any day expiry          | 271.46800   | 0.27147   | 333.05200    | 0.33305        | 271.468           | 15.78      | 0.36     | 0.00           | 0                | 250.00        |      |   |        |
| \$ / R           | 14.25  | Put        | On 31/05/2019 | Any day expiry          | 293.29490   | 0.29329   | 357.46010    | 0.35746        | 293.295           | 15.86      | 0.38     | 0.00           | 0                | 250.00        |      |   |        |
| \$ / R           | 15.01  | Call       | On 31/05/2019 | Any day expiry          | 280.20300   | 0.28020   | 246.45350    | 0.24645        | 280.203           | 17.43      | 0.36     | 0.00           | 0                | 500.00        |      |   |        |
| \$ / R           | 15.79  | Call       | On 31/05/2019 | Any day expiry          | 130.93720   | 0.13094   | 115.35120    | 0.11535        | 130.937           | 19.22      | 0.19     | 0.00           | 0                | 250.00        |      |   |        |
| \$ / R           | 16.15  | Call       | On 31/05/2019 | Any day expiry          | 92.05250    | 0.09205   | 80.51960     | 0.08052        | 92.053            | 19.95      | 0.14     | 0.00           | 0                | 250.00        |      |   |        |
| \$ / R           |        |            | On 03/06/2019 | Any day expiry          | 14.54780    | 14.54780  | 14.41460     | 14.41460       |                   | 16.24      | 0.00     | 0.00           | 0                | 0.00          |      |   |        |
| \$ / R           |        |            | On 04/06/2019 | Any day expiry          | 14.54950    | 14.54950  | 14.41630     | 14.41630       |                   | 16.25      | 0.00     | 0.00           | 0                | 74.00         |      |   |        |
| \$ / R           |        |            | On 10/06/2019 | Any day expiry          | 14.55980    | 14.55980  | 14.42650     | 14.42650       |                   | 16.17      | 0.00     | 0.00           | 0                | 0.00          |      |   |        |
| \$ / R           | 13.83  | Put        | On 10/06/2019 | Any day expiry          | 152.81020   | 0.15281   | 196.52980    | 0.19653        | 152.810           | 15.06      | 0.23     | 0.00           | 0                | 45,000.00     |      |   |        |
| \$ / R           | 14.06  | Put        | On 10/06/2019 | Any day expiry          | 229.06130   | 0.22906   | 284.76730    | 0.28477        | 229.061           | 15.40      | 0.31     | 0.00           | 0                | 18,000.00     |      |   |        |
| \$ / R           | 14.15  | Put        | On 10/06/2019 | Any day expiry          | 264.47890   | 0.26448   | 324.70930    | 0.32471        | 264.479           | 15.54      | 0.34     | 0.00           | 0                | 18,000.00     |      |   |        |
| \$ / R           | 14.25  | Put        | On 10/06/2019 | Any day expiry          | 307.43280   | 0.30743   | 372.61730    | 0.37262        | 307.433           | 15.70      | 0.38     | 0.00           | 0                | 18,000.00     |      |   |        |
| \$ / R           |        |            | On 14/06/2019 | Foreign Exchange Future | 14.56660    | 14.56660  | 14.43330     | 14.43330       |                   | 16.18      | 0.00     | 745,518,588.00 | 51,180           | 367,630.00    |      |   |        |
| \$ / R           | 10.69  | Put        | On 14/06/2019 | Foreign Exchange Future | 0.71330     | 0.00071   | 0.80740      | 0.00081        | 0.713             | 21.12      | 0.00     | 0.00           | 0                | 1,000.00      |      |   |        |
| \$ / R           | 12.28  | Put        | On 14/06/2019 | Foreign Exchange Future | 10.64600    | 0.01065   | 13.12290     | 0.01312        | 10.646            | 17.17      | 0.02     | 0.00           | 0                | 1,000.00      |      |   |        |
| \$ / R           | 12.65  | Put        | On 14/06/2019 | Foreign Exchange Future | 17.88780    | 0.01789   | 22.09140     | 0.02209        | 17.888            | 16.00      | 0.04     | 0.00           | 0                | 1,050.00      |      |   |        |
| \$ / R           | 12.75  | Put        | On 14/06/2019 | Foreign Exchange Future | 20.61020    | 0.02061   | 25.46550     | 0.02547        | 20.610            | 15.69      | 0.04     | 0.00           | 0                | 1,000.00      |      |   |        |
| \$ / R           | 12.92  | Put        | On 14/06/2019 | Foreign Exchange Future | 26.26100    | 0.02626   | 32.47250     | 0.03247        | 26.261            | 15.15      | 0.05     | 0.00           | 0                | 2,100.00      |      |   |        |
| \$ / R           | 12.98  | Put        | On 14/06/2019 | Foreign Exchange Future | 28.61910    | 0.02862   | 35.39570     | 0.03540        | 28.619            | 14.96      | 0.06     | 0.00           | 0                | 911.00        |      |   |        |
| \$ / R           | 13.00  | Put        | On 14/06/2019 | Foreign Exchange Future | 29.45290    | 0.02945   | 36.43000     | 0.03643        | 29.453            | 14.90      | 0.06     | 0.00           | 0                | 165,703.00    |      |   |        |
| \$ / R           | 13.10  | Put        | On 14/06/2019 | Foreign Exchange Future | 34.03830    | 0.03404   | 46.76560     | 0.04677        | 34.038            | 14.59      | 0.07     | 0.00           | 0                | 14,000.00     |      |   |        |
| \$ / R           | 13.24  | Put        | On 14/06/2019 | Foreign Exchange Future | 48.02310    | 0.04802   | 64.91710     | 0.06492        | 48.023            | 14.68      | 0.09     | 0.00           | 0                | 30,000.00     |      |   |        |
| \$ / R           | 13.25  | Put        | On 14/06/2019 | Foreign Exchange Future | 49.17070    | 0.04917   | 66.39140     | 0.06639        | 49.171            | 14.69      | 0.09     | 0.00           | 0                | 4,582.00      |      |   |        |
| \$ / R           | 13.30  | Put        | On 14/06/2019 | Foreign Exchange Future | 55.23190    | 0.05523   | 74.14230     | 0.07414        | 55.232            | 14.73      | 0.10     | 0.00           | 0                | 143,800.00    |      |   |        |
| \$ / R           | 13.35  | Put        | On 14/06/2019 | Foreign Exchange Future | 61.84980    | 0.06185   | 82.54630     | 0.08255        | 61.850            | 14.76      | 0.11     | 0.00           | 0                | 4,317.00      |      |   |        |
| \$ / R           | 13.50  | Call       | On 14/06/2019 | Foreign Exchange Future | 1,151.94680 | 1.15195   | 1,045.25000  | 1.04525        | 1,151.947         | 14.86      | 0.85     | 0.00           | 0                | 7,500.00      |      |   |        |
| \$ / R           | 13.60  | Call       | On 14/06/2019 | Foreign Exchange Future | 1,070.92620 | 1.07093   | 968.59870    | 0.96860        | 1,070.926         | 14.93      | 0.83     | 0.00           | 0                | 700.00        |      |   |        |
| \$ / R           | 13.60  | Put        | On 14/06/2019 | Foreign Exchange Future | 104.32620   | 0.10433   | 135.29870    | 0.13530        | 104.326           | 14.93      | 0.17     | 0.00           | 0                | 700.00        |      |   |        |
| \$ / R           | 13.83  | Put        | On 14/06/2019 | Foreign Exchange Future | 159.28060   | 0.15928   | 203.45340    | 0.20345        | 159.281           | 15.09      | 0.24     | 0.00           | 0                | 25,000.00     |      |   |        |
| \$ / R           | 13.90  | Call       | On 14/06/2019 | Foreign Exchange Future | 846.98920   | 0.84699   | 761.70820    | 0.76171        | 846.989           | 15.18      | 0.74     | 0.00           | 0                | 100.00        |      |   |        |
| \$ / R           | 13.91  | Put        | On 14/06/2019 | Foreign Exchange Future | 183.60590   | 0.18361   | 0.00000      | 0.00000        | 183.606           | 15.19      | 0.26     | 3,784,905.60   | 1,000            | 1,000.00      |      |   |        |
| \$ / R           | 13.98  | Call       | On 14/06/2019 | Foreign Exchange Future | 793.74730   | 0.79375   | 712.43520    | 0.71244        | 793.747           | 15.30      | 0.72     | 0.00           | 0                | 1,000.00      |      |   |        |
| \$ / R           | 14.00  | Call       | On 14/06/2019 | Foreign Exchange Future | 780.80460   | 0.78080   | 700.48740    | 0.70049        | 780.805           | 15.33      | 0.71     | 102,925,104.40 | 10,000           | 23,500.00     |      |   |        |
| \$ / R           | 14.00  | Put        | On 14/06/2019 | Foreign Exchange Future | 214.20460   | 0.21420   | 267.18740    | 0.26719        | 214.205           | 15.33      | 0.29     | 0.00           | 0                | 301,700.00    |      |   |        |
| \$ / R           | 14.06  | Put        | On 14/06/2019 | Foreign Exchange Future | 236.26170   | 0.23626   | 292.22620    | 0.29223        | 236.262           | 15.42      | 0.31     | 0.00           | 0                | 2,100.00      |      |   |        |
| \$ / R           | 14.07  | Put        | On 14/06/2019 | Foreign Exchange Future | 240.06810   | 0.24007   | 296.52860    | 0.29653        | 240.068           | 15.44      | 0.31     | 0.00           | 0                | 39,589.00     |      |   |        |
| \$ / R           | 14.20  | Put        | On 14/06/2019 | Foreign Exchange Future | 292.92660   | 0.29293   | 355.77860    | 0.35578        | 292.927           | 15.64      | 0.36     | 0.00           | 0                | 13,600.00     |      |   |        |
| \$ / R           | 14.25  | Put        | On 14/06/2019 | Foreign Exchange Future | 314.92100   | 0.31492   | 380.19890    | 0.38020        | 314.921           | 15.72      | 0.38     | 0.00           | 0                | 1,982.00      |      |   |        |
| \$ / R           | 14.30  | Put        | On 14/06/2019 | Foreign Exchange Future | 337.83670   | 0.33784   | 405.50680    | 0.40551        | 337.837           | 15.79      | 0.39     | 0.00           | 0                | 30,000.00     |      |   |        |
| \$ / R           | 14.35  | Call       | On 14/06/2019 | Foreign Exchange Future | 578.26380   | 0.57826   | 514.99380    | 0.51499        | 578.264           | 15.87      | 0.59     | 0.00           | 0                | 1,050.00      |      |   |        |
| \$ / R           | 14.42  | Call       | On 14/06/2019 | Foreign Exchange Future | 543.13220   | 0.54313   | 483.10790    | 0.48311        | 543.132           | 15.98      | 0.57     | 0.00           | 0                | 30.00         |      |   |        |
| \$ / R           | 14.44  | Put        | On 14/06/2019 | Foreign Exchange Future | 406.81610   | 0.40682   | 481.00100    | 0.48100        | 406.816           | 16.01      | 0.44     | 0.00           | 0                | 31,500.00     |      |   |        |

| 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 14/06/2019 | Foreign Exchange Future | 14.58 | Call  | 469.90130  | 0.46990   | 418.74240    | 0.41874        | 469.901           | 16.24      | 0.51  | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 14/06/2019 | Foreign Exchange Future | 14.63 | Put   | 513.01550  | 0.51302   | 597.17410    | 0.59717        | 513.016           | 16.35      | 0.50  | 0.00          | 0                | 8,203.00      |
| \$ / R           | On 14/06/2019 | Foreign Exchange Future | 14.65 | Put   | 525.13350  | 0.52513   | 610.08130    | 0.61008        | 525.133           | 16.40      | 0.51  | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 14/06/2019 | Foreign Exchange Future | 14.75 | Call  | 404.23120  | 0.40423   | 0.00000      | 0.00000        | 404.231           | 16.62      | 0.46  | 6,629,020.80  | 1,000            | 1,000.00      |
| \$ / R           | On 14/06/2019 | Foreign Exchange Future | 14.82 | Call  | 379.81080  | 0.37981   | 337.76510    | 0.33777        | 379.811           | 16.78      | 0.44  | 0.00          | 0                | 30,000.00     |
| \$ / R           | On 14/06/2019 | Foreign Exchange Future | 15.00 | Call  | 323.42940  | 0.32343   | 287.27670    | 0.28728        | 323.429           | 17.18      | 0.38  | 27,866,839.10 | 5,000            | 17,500.00     |
| \$ / R           | On 14/06/2019 | Foreign Exchange Future | 15.10 | Call  | 295.78940  | 0.29579   | 262.57410    | 0.26257        | 295.789           | 17.40      | 0.36  | 0.00          | 0                | 2,900.00      |
| \$ / R           | On 14/06/2019 | Foreign Exchange Future | 15.30 | Call  | 247.49650  | 0.24750   | 219.40650    | 0.21941        | 247.497           | 17.84      | 0.31  | 0.00          | 0                | 14,000.00     |
| \$ / R           | On 14/06/2019 | Foreign Exchange Future | 15.32 | Call  | 243.09320  | 0.24309   | 215.51170    | 0.21551        | 243.093           | 17.89      | 0.30  | 0.00          | 0                | 1,980.00      |
| \$ / R           | On 14/06/2019 | Foreign Exchange Future | 15.50 | Call  | 206.93690  | 0.20694   | 183.56330    | 0.18356        | 206.937           | 18.27      | 0.27  | 3,844,339.20  | 1,000            | 146,182.00    |
| \$ / R           | On 14/06/2019 | Foreign Exchange Future | 15.60 | Call  | 189.32860  | 0.18933   | 168.02250    | 0.16802        | 189.329           | 18.48      | 0.25  | 0.00          | 0                | 143,800.00    |
| \$ / R           | On 14/06/2019 | Foreign Exchange Future | 15.64 | Call  | 182.73770  | 0.18274   | 162.20720    | 0.16221        | 182.738           | 18.57      | 0.24  | 0.00          | 0                | 39,589.00     |
| \$ / R           | On 14/06/2019 | Foreign Exchange Future | 15.80 | Call  | 158.73060  | 0.15873   | 141.03800    | 0.14104        | 158.731           | 18.91      | 0.21  | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 14/06/2019 | Foreign Exchange Future | 15.89 | Call  | 146.74490  | 0.14674   | 130.47300    | 0.13047        | 146.745           | 19.10      | 0.20  | 0.00          | 0                | 6,800.00      |
| \$ / R           | On 14/06/2019 | Foreign Exchange Future | 15.92 | Call  | 142.97360  | 0.14297   | 127.00020    | 0.12700        | 142.974           | 19.17      | 0.19  | 0.00          | 0                | 911.00        |
| \$ / R           | On 14/06/2019 | Foreign Exchange Future | 16.00 | Call  | 133.42280  | 0.13342   | 118.03910    | 0.11804        | 133.423           | 19.34      | 0.18  | 0.00          | 0                | 5,020.00      |
| \$ / R           | On 14/06/2019 | Foreign Exchange Future | 16.09 | Call  | 122.90480  | 0.12290   | 108.74680    | 0.10875        | 122.905           | 19.50      | 0.17  | 0.00          | 0                | 6,800.00      |
| \$ / R           | On 14/06/2019 | Foreign Exchange Future | 17.96 | Call  | 19.76360   | 0.01976   | 15.96920     | 0.01597        | 19.764            | 21.85      | 0.03  | 0.00          | 0                | 8,203.00      |
| \$ / R           | On 20/06/2019 | Any day expiry          |       |       | 14.57700   | 14.57700  | 14.44390     | 14.44390       |                   | 16.22      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R           | On 28/06/2019 | Any day expiry          |       |       | 14.59100   | 14.59100  | 14.45790     | 14.45790       |                   | 16.20      | 0.00  | 0.00          | 0                | 2,140.00      |
| \$ / R           | On 28/06/2019 | Any day expiry          | 13.00 | Put   | 38.76720   | 0.03877   | 45.17100     | 0.04517        | 38.767            | 14.97      | 0.07  | 0.00          | 0                | 500.00        |
| \$ / R           | On 28/06/2019 | Any day expiry          | 14.02 | Put   | 241.65140  | 0.24165   | 294.89890    | 0.29490        | 241.651           | 15.33      | 0.30  | 0.00          | 0                | 29,000.00     |
| \$ / R           | On 28/06/2019 | Any day expiry          | 14.20 | Put   | 314.20640  | 0.31421   | 375.86780    | 0.37587        | 314.206           | 15.60      | 0.36  | 0.00          | 0                | 250.00        |
| \$ / R           | On 28/06/2019 | Any day expiry          | 14.25 | Put   | 336.36470  | 0.33636   | 400.32630    | 0.40033        | 336.365           | 15.67      | 0.37  | 0.00          | 0                | 250.00        |
| \$ / R           | On 28/06/2019 | Any day expiry          | 15.17 | Call  | 316.05590  | 0.31606   | 282.90960    | 0.28291        | 316.056           | 17.38      | 0.36  | 0.00          | 0                | 500.00        |
| \$ / R           | On 28/06/2019 | Any day expiry          | 15.33 | Call  | 276.89480  | 0.27689   | 247.79260    | 0.24779        | 276.895           | 17.71      | 0.32  | 0.00          | 0                | 29,000.00     |
| \$ / R           | On 28/06/2019 | Any day expiry          | 15.96 | Call  | 165.50980  | 0.16551   | 148.25660    | 0.14826        | 165.510           | 18.98      | 0.21  | 0.00          | 0                | 250.00        |
| \$ / R           | On 28/06/2019 | Any day expiry          | 16.32 | Call  | 122.80440  | 0.12280   | 109.62460    | 0.10962        | 122.804           | 19.61      | 0.16  | 0.00          | 0                | 250.00        |
| \$ / R           | On 01/07/2019 | Any day expiry          |       |       | 14.59620   | 14.59620  | 14.46320     | 14.46320       |                   | 16.15      | 0.00  | 0.00          | 0                | 55.00         |
| \$ / R           | On 03/07/2019 | Any day expiry          |       |       | 14.59970   | 14.59970  | 14.46670     | 14.46670       |                   | 16.16      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R           | On 31/07/2019 | Any day expiry          |       |       | 14.64890   | 14.64890  | 14.51530     | 14.51530       |                   | 16.15      | 0.00  | 0.00          | 0                | 682.00        |
| \$ / R           | On 31/07/2019 | Any day expiry          | 13.00 | Put   | 58.22700   | 0.05823   | 68.19530     | 0.06820        | 58.227            | 14.87      | 0.09  | 0.00          | 0                | 500.00        |
| \$ / R           | On 31/07/2019 | Any day expiry          | 14.20 | Put   | 356.30110  | 0.35630   | 417.41900    | 0.41742        | 356.301           | 15.49      | 0.35  | 0.00          | 0                | 250.00        |
| \$ / R           | On 31/07/2019 | Any day expiry          | 14.25 | Put   | 378.68450  | 0.37868   | 441.86170    | 0.44186        | 378.684           | 15.57      | 0.37  | 0.00          | 0                | 250.00        |
| \$ / R           | On 31/07/2019 | Any day expiry          | 15.34 | Call  | 356.32040  | 0.35632   | 323.32630    | 0.32333        | 356.320           | 17.39      | 0.35  | 0.00          | 0                | 500.00        |
| \$ / R           | On 31/07/2019 | Any day expiry          | 16.14 | Call  | 203.25900  | 0.20326   | 184.33080    | 0.18433        | 203.259           | 18.81      | 0.22  | 0.00          | 0                | 250.00        |
| \$ / R           | On 31/07/2019 | Any day expiry          | 16.50 | Call  | 156.59800  | 0.15660   | 142.40500    | 0.14241        | 156.598           | 19.33      | 0.18  | 0.00          | 0                | 250.00        |
| \$ / R           | On 01/08/2019 | Any day expiry          |       |       | 14.65060   | 14.65060  | 14.51700     | 14.51700       |                   | 16.15      | 0.00  | 0.00          | 0                | 55.00         |
| \$ / R           | On 13/08/2019 | Any day expiry          |       |       | 14.67180   | 14.67180  | 14.53780     | 14.53780       |                   | 16.09      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/08/2019 | Any day expiry          | 14.48 | Put   | 505.19730  | 0.50520   | 577.41620    | 0.57742        | 505.197           | 15.84      | 0.43  | 0.00          | 0                | 3,147.00      |
| \$ / R           | On 13/08/2019 | Any day expiry          | 16.35 | Call  | 196.39400  | 0.19639   | 179.13990    | 0.17914        | 196.394           | 18.94      | 0.21  | 0.00          | 0                | 3,147.00      |
| \$ / R           | On 30/08/2019 | Any day expiry          |       |       | 14.70150   | 14.70150  | 14.56770     | 14.56770       |                   | 16.13      | 0.00  | 0.00          | 0                | 1,678.00      |
| \$ / R           | On 30/08/2019 | Any day expiry          | 13.00 | Put   | 75.25220   | 0.07525   | 88.56250     | 0.08856        | 75.252            | 14.79      | 0.10  | 0.00          | 0                | 500.00        |
| \$ / R           | On 30/08/2019 | Any day expiry          | 14.20 | Put   | 388.77390  | 0.38877   | 449.25020    | 0.44925        | 388.774           | 15.43      | 0.35  | 0.00          | 0                | 250.00        |

| Contract Details | Strike        | Call / Put              | MTM   | Yield | Mark Price  | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value  | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| \$ / R           | On 30/08/2019 | Any day expiry          | 14.25 | Put   | 411.25630   | 0.41126   | 473.63680    | 0.47364        | 411.256           | 15.50      | 0.36  | 0.00         | 0                | 250.00        |
| \$ / R           | On 30/08/2019 | Any day expiry          | 15.52 | Call  | 381.32210   | 0.38132   | 349.73130    | 0.34973        | 381.322           | 17.46      | 0.35  | 0.00         | 0                | 500.00        |
| \$ / R           | On 30/08/2019 | Any day expiry          | 16.33 | Call  | 228.96170   | 0.22896   | 209.99040    | 0.20999        | 228.962           | 18.74      | 0.22  | 0.00         | 0                | 250.00        |
| \$ / R           | On 30/08/2019 | Any day expiry          | 16.70 | Call  | 180.14680   | 0.18015   | 165.80020    | 0.16580        | 180.147           | 19.21      | 0.18  | 0.00         | 0                | 250.00        |
| \$ / R           | On 02/09/2019 | Any day expiry          |       |       | 14.70670    | 14.70670  | 14.57300     | 14.57300       |                   | 16.08      | 0.00  | 0.00         | 0                | 55.00         |
| \$ / R           | On 04/09/2019 | Any day expiry          |       |       | 14.71020    | 14.71020  | 14.57650     | 14.57650       |                   | 16.09      | 0.00  | 0.00         | 0                | 74.00         |
| \$ / R           | On 05/09/2019 | Any day expiry          |       |       | 14.71200    | 14.71200  | 14.57820     | 14.57820       |                   | 16.09      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R           | On 05/09/2019 | Any day expiry          | 19.00 | Call  | 57.34700    | 0.05735   | 56.11640     | 0.05612        | 57.347            | 22.65      | 0.06  | 0.00         | 0                | 20,000.00     |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future |       |       | 14.73130    | 14.73130  | 14.59760     | 14.59760       |                   | 16.13      | 0.00  | 2,975,722.60 | 202              | 24,057.00     |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 10.75 | Put   | 4.50700     | 0.00451   | 5.36230      | 0.00536        | 4.507             | 18.35      | 0.01  | 0.00         | 0                | 1,000.00      |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 12.50 | Put   | 38.74160    | 0.03874   | 48.31060     | 0.04831        | 38.742            | 14.91      | 0.06  | 0.00         | 0                | 1,000.00      |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 12.87 | Put   | 68.65160    | 0.06865   | 83.12900     | 0.08313        | 68.652            | 14.73      | 0.09  | 0.00         | 0                | 9,783.00      |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 13.15 | Put   | 102.12770   | 0.10213   | 121.31760    | 0.12132        | 102.128           | 14.59      | 0.13  | 0.00         | 0                | 11,333.00     |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 13.25 | Put   | 116.85950   | 0.11686   | 141.57800    | 0.14158        | 116.860           | 14.54      | 0.14  | 0.00         | 0                | 3,900.00      |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 13.65 | Call  | 1,289.84240 | 1.28984   | 1,193.76210  | 1.19376        | 1,289.842         | 14.84      | 0.78  | 0.00         | 0                | 5,666.00      |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 13.70 | Put   | 222.66830   | 0.22267   | 262.03440    | 0.26203        | 222.668           | 14.87      | 0.23  | 0.00         | 0                | 2,000.00      |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 13.77 | Put   | 243.48660   | 0.24349   | 285.34570    | 0.28535        | 243.487           | 14.93      | 0.25  | 0.00         | 0                | 28,500.00     |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 13.97 | Put   | 309.85250   | 0.30985   | 361.58020    | 0.36158        | 309.853           | 15.07      | 0.29  | 0.00         | 0                | 800.00        |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 14.00 | Put   | 320.70040   | 0.32070   | 374.20670    | 0.37421        | 320.700           | 15.10      | 0.30  | 0.00         | 0                | 1,000.00      |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 14.12 | Put   | 369.32650   | 0.36933   | 427.18110    | 0.42718        | 369.327           | 15.26      | 0.33  | 0.00         | 0                | 177.00        |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 14.21 | Put   | 408.41560   | 0.40842   | 469.47470    | 0.46947        | 408.416           | 15.38      | 0.35  | 0.00         | 0                | 2,700.00      |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 14.30 | Put   | 449.70720   | 0.44971   | 513.93030    | 0.51393        | 449.707           | 15.51      | 0.37  | 0.00         | 0                | 9,783.00      |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 14.36 | Put   | 478.44890   | 0.47845   | 544.74270    | 0.54474        | 478.449           | 15.59      | 0.39  | 0.00         | 0                | 111.00        |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 14.50 | Call  | 780.49740   | 0.78050   | 717.81820    | 0.71782        | 780.497           | 15.78      | 0.58  | 0.00         | 0                | 14,000.00     |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 14.65 | Put   | 630.57180   | 0.63057   | 706.80400    | 0.70680        | 630.572           | 15.99      | 0.46  | 0.00         | 0                | 3,000.00      |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 14.85 | Put   | 748.26990   | 0.74827   | 831.35780    | 0.83136        | 748.270           | 16.28      | 0.50  | 0.00         | 0                | 3,000.00      |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 15.00 | Call  | 574.36910   | 0.57437   | 528.06740    | 0.52807        | 574.369           | 16.51      | 0.46  | 0.00         | 0                | 750.00        |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 15.03 | Call  | 563.91410   | 0.56391   | 518.44130    | 0.51844        | 563.914           | 16.56      | 0.46  | 0.00         | 0                | 177.00        |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 15.16 | Call  | 520.76870   | 0.52077   | 478.75040    | 0.47875        | 520.769           | 16.76      | 0.43  | 0.00         | 0                | 111.00        |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 15.38 | Put   | 1,103.95090 | 1.10395   | 1,201.11160  | 1.20111        | 1,103.951         | 17.10      | 0.61  | 0.00         | 0                | 5,000.00      |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 15.51 | Call  | 420.77590   | 0.42078   | 387.53130    | 0.38753        | 420.776           | 17.30      | 0.36  | 0.00         | 0                | 28,500.00     |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 15.56 | Put   | 1,237.03950 | 1.23704   | 1,338.62410  | 1.33862        | 1,237.039         | 17.38      | 0.65  | 0.00         | 0                | 2,571.00      |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 15.87 | Call  | 339.61590   | 0.33962   | 313.82500    | 0.31383        | 339.616           | 17.88      | 0.30  | 0.00         | 0                | 1,000.00      |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 17.18 | Call  | 154.13180   | 0.15413   | 143.40060    | 0.14340        | 154.132           | 19.60      | 0.15  | 0.00         | 0                | 9,783.00      |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 17.23 | Call  | 149.62630   | 0.14963   | 139.30340    | 0.13930        | 149.626           | 19.66      | 0.15  | 0.00         | 0                | 800.00        |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 17.64 | Call  | 117.77300   | 0.11777   | 111.91890    | 0.11192        | 117.773           | 20.16      | 0.12  | 0.00         | 0                | 5,000.00      |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 17.85 | Call  | 105.94570   | 0.10595   | 101.92650    | 0.10193        | 105.946           | 20.49      | 0.11  | 0.00         | 0                | 2,700.00      |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 17.93 | Call  | 102.05950   | 0.10206   | 98.45350     | 0.09845        | 102.060           | 20.63      | 0.10  | 0.00         | 0                | 2,571.00      |
| \$ / R           | On 16/09/2019 | Foreign Exchange Future | 18.47 | Call  | 80.34320    | 0.08034   | 78.96990     | 0.07897        | 80.343            | 21.55      | 0.08  | 0.00         | 0                | 1,200.00      |
| \$ / R           | On 30/09/2019 | Any day expiry          |       |       | 14.75660    | 14.75660  | 14.62230     | 14.62230       |                   | 16.12      | 0.00  | 0.00         | 0                | 53.00         |
| \$ / R           | On 30/09/2019 | Any day expiry          | 13.00 | Put   | 90.78500    | 0.09079   | 107.28240    | 0.10728        | 90.785            | 14.66      | 0.11  | 0.00         | 0                | 500.00        |
| \$ / R           | On 30/09/2019 | Any day expiry          | 14.20 | Put   | 417.35510   | 0.41736   | 477.18890    | 0.47719        | 417.355           | 15.37      | 0.35  | 0.00         | 0                | 250.00        |
| \$ / R           | On 30/09/2019 | Any day expiry          | 14.25 | Put   | 439.92090   | 0.43992   | 501.53830    | 0.50154        | 439.921           | 15.44      | 0.36  | 0.00         | 0                | 250.00        |
| \$ / R           | On 30/09/2019 | Any day expiry          | 15.68 | Call  | 411.96970   | 0.41197   | 380.53420    | 0.38053        | 411.970           | 17.54      | 0.34  | 0.00         | 0                | 500.00        |

| Contract Details | Strike        | Call / Put              | MTM   | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value    | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| \$ / R           | On 30/09/2019 | Any day expiry          | 16.50 | Call  | 258.75400  | 0.25875   | 239.01640    | 0.23902        | 258.754           | 18.73      | 0.23  | 0.00           | 0                | 250.00        |
| \$ / R           | On 30/09/2019 | Any day expiry          | 16.89 | Call  | 206.26920  | 0.20627   | 191.17520    | 0.19118        | 206.269           | 19.19      | 0.19  | 0.00           | 0                | 250.00        |
| \$ / R           | On 02/10/2019 | Any day expiry          |       |       | 14.76020   | 14.76020  | 14.62580     | 14.62580       |                   | 16.14      | 0.00  | 0.00           | 0                | 55.00         |
| \$ / R           | On 31/10/2019 | Any day expiry          |       |       | 14.81200   | 14.81200  | 14.67720     | 14.67720       |                   | 16.19      | 0.00  | 0.00           | 0                | 108.00        |
| \$ / R           | On 31/10/2019 | Any day expiry          | 13.00 | Put   | 105.35890  | 0.10536   | 124.98350    | 0.12498        | 105.359           | 14.56      | 0.12  | 0.00           | 0                | 500.00        |
| \$ / R           | On 31/10/2019 | Any day expiry          | 14.20 | Put   | 445.03720  | 0.44504   | 504.17070    | 0.50417        | 445.037           | 15.39      | 0.34  | 0.00           | 0                | 250.00        |
| \$ / R           | On 31/10/2019 | Any day expiry          | 14.25 | Put   | 467.69050  | 0.46769   | 528.49880    | 0.52850        | 467.691           | 15.46      | 0.35  | 0.00           | 0                | 250.00        |
| \$ / R           | On 31/10/2019 | Any day expiry          | 15.87 | Call  | 436.79680  | 0.43680   | 405.54260    | 0.40554        | 436.797           | 17.75      | 0.34  | 0.00           | 0                | 500.00        |
| \$ / R           | On 31/10/2019 | Any day expiry          | 16.70 | Call  | 284.80320  | 0.28480   | 264.04710    | 0.26405        | 284.803           | 18.86      | 0.23  | 0.00           | 0                | 250.00        |
| \$ / R           | On 31/10/2019 | Any day expiry          | 17.09 | Call  | 232.49850  | 0.23250   | 216.31670    | 0.21632        | 232.498           | 19.31      | 0.20  | 0.00           | 0                | 250.00        |
| \$ / R           | On 29/11/2019 | Any day expiry          |       |       | 14.86530   | 14.86530  | 14.72920     | 14.72920       |                   | 16.22      | 0.00  | 0.00           | 0                | 52.00         |
| \$ / R           | On 29/11/2019 | Any day expiry          | 13.00 | Put   | 116.09110  | 0.11609   | 139.05620    | 0.13906        | 116.091           | 14.41      | 0.12  | 0.00           | 0                | 500.00        |
| \$ / R           | On 29/11/2019 | Any day expiry          | 14.20 | Put   | 466.25720  | 0.46626   | 525.86570    | 0.52587        | 466.257           | 15.36      | 0.34  | 0.00           | 0                | 250.00        |
| \$ / R           | On 29/11/2019 | Any day expiry          | 14.25 | Put   | 488.92360  | 0.48892   | 550.15290    | 0.55015        | 488.924           | 15.43      | 0.35  | 0.00           | 0                | 250.00        |
| \$ / R           | On 29/11/2019 | Any day expiry          | 16.03 | Call  | 461.07280  | 0.46107   | 430.19070    | 0.43019        | 461.073           | 17.86      | 0.34  | 0.00           | 0                | 500.00        |
| \$ / R           | On 29/11/2019 | Any day expiry          | 16.87 | Call  | 308.55090  | 0.30855   | 287.79270    | 0.28779        | 308.551           | 18.91      | 0.24  | 0.00           | 0                | 250.00        |
| \$ / R           | On 29/11/2019 | Any day expiry          | 17.26 | Call  | 256.31330  | 0.25631   | 239.89930    | 0.23990        | 256.313           | 19.34      | 0.20  | 0.00           | 0                | 250.00        |
| \$ / R           | On 02/12/2019 | Any day expiry          |       |       | 14.87100   | 14.87100  | 14.73470     | 14.73470       |                   | 16.20      | 0.00  | 0.00           | 0                | 55.00         |
| \$ / R           | On 04/12/2019 | Any day expiry          |       |       | 14.87480   | 14.87480  | 14.73830     | 14.73830       |                   | 16.21      | 0.00  | 0.00           | 0                | 321.00        |
| \$ / R           | On 13/12/2019 | Foreign Exchange Future |       |       | 14.89170   | 14.89170  | 14.75450     | 14.75450       |                   | 16.27      | 0.00  | 0.00           | 0                | 10,863.00     |
| \$ / R           | On 13/12/2019 | Foreign Exchange Future | 11.89 | Put   | 14.91750   | 0.01492   | 20.71460     | 0.02071        | 14.918            | 13.31      | 0.02  | 0.00           | 0                | 1,000.00      |
| \$ / R           | On 13/12/2019 | Foreign Exchange Future | 12.87 | Put   | 99.84940   | 0.09985   | 121.22260    | 0.12122        | 99.849            | 14.24      | 0.11  | 0.00           | 0                | 139,860.00    |
| \$ / R           | On 13/12/2019 | Foreign Exchange Future | 13.00 | Put   | 121.55970  | 0.12156   | 145.62100    | 0.14562        | 121.560           | 14.37      | 0.12  | 0.00           | 0                | 49,600.00     |
| \$ / R           | On 13/12/2019 | Foreign Exchange Future | 13.66 | Put   | 279.94450  | 0.27994   | 319.62770    | 0.31963        | 279.945           | 14.95      | 0.23  | 0.00           | 0                | 1,000.00      |
| \$ / R           | On 13/12/2019 | Foreign Exchange Future | 13.80 | Put   | 324.17680  | 0.32418   | 368.01780    | 0.36802        | 324.177           | 15.04      | 0.26  | 0.00           | 0                | 500.00        |
| \$ / R           | On 13/12/2019 | Foreign Exchange Future | 13.94 | Put   | 372.61270  | 0.37261   | 420.69920    | 0.42070        | 372.613           | 15.14      | 0.28  | 0.00           | 0                | 139,860.00    |
| \$ / R           | On 13/12/2019 | Foreign Exchange Future | 14.00 | Put   | 394.67370  | 0.39467   | 444.59170    | 0.44459        | 394.674           | 15.18      | 0.30  | 21,983,992.50  | 5,000            | 15,000.00     |
| \$ / R           | On 13/12/2019 | Foreign Exchange Future | 14.07 | Put   | 421.39410  | 0.42139   | 475.44960    | 0.47545        | 421.394           | 15.23      | 0.31  | 0.00           | 0                | 1,351.00      |
| \$ / R           | On 13/12/2019 | Foreign Exchange Future | 14.41 | Put   | 574.38720  | 0.57439   | 641.31900    | 0.64132        | 574.387           | 15.63      | 0.38  | 0.00           | 0                | 49,600.00     |
| \$ / R           | On 13/12/2019 | Foreign Exchange Future | 15.80 | Call  | 543.71630  | 0.54372   | 507.52170    | 0.50752        | 543.716           | 17.49      | 0.38  | 0.00           | 0                | 250.00        |
| \$ / R           | On 13/12/2019 | Foreign Exchange Future | 16.20 | Call  | 453.20100  | 0.45320   | 423.55200    | 0.42355        | 453.201           | 18.05      | 0.32  | 478,561,245.12 | 99,200           | 50,100.00     |
| \$ / R           | On 13/12/2019 | Foreign Exchange Future | 16.25 | Call  | 443.17310  | 0.44317   | 414.25750    | 0.41426        | 443.173           | 18.12      | 0.32  | 23,504,599.00  | 5,000            | 15,000.00     |
| \$ / R           | On 13/12/2019 | Foreign Exchange Future | 16.85 | Call  | 335.56250  | 0.33556   | 313.26530    | 0.31327        | 335.563           | 18.83      | 0.25  | 0.00           | 0                | 1,351.00      |
| \$ / R           | On 13/12/2019 | Foreign Exchange Future | 17.02 | Call  | 310.19000  | 0.31019   | 289.96790    | 0.28997        | 310.190           | 19.02      | 0.23  | 0.00           | 0                | 139,860.00    |
| \$ / R           | On 13/12/2019 | Foreign Exchange Future | 17.38 | Call  | 263.35170  | 0.26335   | 246.97180    | 0.24697        | 263.352           | 19.41      | 0.20  | 0.00           | 0                | 1,000.00      |
| \$ / R           | On 13/12/2019 | Foreign Exchange Future | 20.00 | Call  | 92.85120   | 0.09285   | 86.78700     | 0.08679        | 92.851            | 22.32      | 0.08  | 0.00           | 0                | 2,000.00      |
| \$ / R           | On 31/12/2019 | Any day expiry          |       |       | 14.92370   | 14.92370  | 14.78650     | 14.78650       |                   | 16.25      | 0.00  | 0.00           | 0                | 0.00          |
| \$ / R           | On 31/12/2019 | Any day expiry          | 13.00 | Put   | 125.93830  | 0.12594   | 151.84540    | 0.15185        | 125.938           | 14.23      | 0.13  | 0.00           | 0                | 500.00        |
| \$ / R           | On 31/12/2019 | Any day expiry          | 14.20 | Put   | 487.08260  | 0.48708   | 546.95700    | 0.54696        | 487.083           | 15.33      | 0.33  | 0.00           | 0                | 250.00        |
| \$ / R           | On 31/12/2019 | Any day expiry          | 14.25 | Put   | 509.77670  | 0.50978   | 571.15220    | 0.57115        | 509.777           | 15.40      | 0.34  | 0.00           | 0                | 250.00        |
| \$ / R           | On 31/12/2019 | Any day expiry          | 16.21 | Call  | 485.33070  | 0.48533   | 454.17900    | 0.45418        | 485.331           | 17.99      | 0.33  | 0.00           | 0                | 500.00        |
| \$ / R           | On 31/12/2019 | Any day expiry          | 17.05 | Call  | 334.49340  | 0.33449   | 313.12820    | 0.31313        | 334.493           | 18.97      | 0.24  | 0.00           | 0                | 250.00        |
| \$ / R           | On 31/12/2019 | Any day expiry          | 17.44 | Call  | 282.47820  | 0.28248   | 265.26480    | 0.26526        | 282.478           | 19.39      | 0.21  | 0.00           | 0                | 250.00        |
| \$ / R           | On 02/01/2020 | Any day expiry          |       |       | 14.92720   | 14.92720  | 14.79010     | 14.79010       |                   | 16.31      | 0.00  | 0.00           | 0                | 55.00         |



| Contract Details |               |                         | Strike | Call / Put | MTM         | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value    | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| \$ / R           | On 31/01/2020 | Any day expiry          |        |            | 14.97970    |       | 14.97970   |           | 14.84260     | 14.84260       |                   | 16.35      | 0.00  | 0.00           | 0                | 55.00         |
| \$ / R           | On 28/02/2020 | Any day expiry          |        |            | 15.03130    |       | 15.03130   |           | 14.89170     | 14.89170       |                   | 16.38      | 0.00  | 0.00           | 0                | 3,500.00      |
| \$ / R           | On 02/03/2020 | Any day expiry          |        |            | 15.03680    |       | 15.03680   |           | 14.89670     | 14.89670       |                   | 16.36      | 0.00  | 0.00           | 0                | 55.00         |
| \$ / R           | On 16/03/2020 | Foreign Exchange Future |        |            | 15.06270    |       | 15.06270   |           | 14.92090     | 14.92090       |                   | 16.37      | 0.00  | 61,696,819.20  | 4,096            | 6,614.00      |
| \$ / R           | On 16/03/2020 | Foreign Exchange Future | 11.91  | Put        | 16.84030    |       | 0.01684    |           | 19.85780     | 0.01986        | 16.840            | 12.13      | 0.02  | 0.00           | 0                | 1,000.00      |
| \$ / R           | On 16/03/2020 | Foreign Exchange Future | 14.01  | Put        | 460.22400   |       | 0.46022    |           | 509.41080    | 0.50941        | 460.224           | 15.27      | 0.29  | 0.00           | 0                | 1,000.00      |
| \$ / R           | On 16/03/2020 | Foreign Exchange Future | 17.73  | Call       | 358.95590   |       | 0.35896    |           | 339.02440    | 0.33902        | 358.956           | 19.41      | 0.23  | 0.00           | 0                | 1,000.00      |
| \$ / R           | On 02/04/2020 | Any day expiry          |        |            | 15.09520    |       | 15.09520   |           | 14.95420     | 14.95420       |                   | 16.52      | 0.00  | 0.00           | 0                | 55.00         |
| \$ / R           | On 29/04/2020 | Any day expiry          |        |            | 15.14660    |       | 15.14660   |           | 15.00710     | 15.00710       |                   | 16.71      | 0.00  | 0.00           | 0                | 55.00         |
| \$ / R           | On 02/06/2020 | Any day expiry          |        |            | 15.21140    |       | 15.21140   |           | 15.07360     | 15.07360       |                   | 16.93      | 0.00  | 0.00           | 0                | 1,055.00      |
| \$ / R           | On 12/06/2020 | Foreign Exchange Future |        |            | 15.23050    |       | 15.23050   |           | 15.09320     | 15.09320       |                   | 17.04      | 0.00  | 0.00           | 0                | 700.00        |
| \$ / R           | On 28/07/2020 | Any day expiry          |        |            | 15.32020    |       | 15.32020   |           | 15.18340     | 15.18340       |                   | 16.95      | 0.00  | 0.00           | 0                | 84,000.00     |
| \$ / R           | On 14/09/2020 | Foreign Exchange Future |        |            | 15.41410    |       | 15.41410   |           | 15.27760     | 15.27760       |                   | 16.86      | 0.00  | 0.00           | 0                | 0.00          |
| \$ / R MAXI      | On 18/03/2019 | Foreign Exchange Future |        |            | 14.41770    |       | 14.41770   |           | 14.28580     | 14.28580       |                   | 13.34      | 0.00  | 0.00           | 0                | 61.00         |
| \$ / R MAXI      | On 14/06/2019 | Foreign Exchange Future |        |            | 14.56660    |       | 14.56660   |           | 14.43330     | 14.43330       |                   | 16.18      | 0.00  | 0.00           | 0                | 465.00        |
| \$ / R MAXI      | On 16/09/2019 | Foreign Exchange Future |        |            | 14.73130    |       | 14.73130   |           | 14.59760     | 14.59760       |                   | 16.13      | 0.00  | 0.00           | 0                | 0.00          |
| \$ / R MAXI      | On 13/12/2019 | Foreign Exchange Future |        |            | 14.89170    |       | 14.89170   |           | 14.75450     | 14.75450       |                   | 16.27      | 0.00  | 0.00           | 0                | 0.00          |
| \$ / R MAXI      | On 16/03/2020 | Foreign Exchange Future |        |            | 15.06270    |       | 15.06270   |           | 14.92090     | 14.92090       |                   | 16.37      | 0.00  | 0.00           | 0                | 0.00          |
| £ / R            | On 18/03/2019 | Foreign Exchange Future |        |            | 19.01360    |       | 19.01360   |           | 18.75850     | 18.75850       |                   | 13.53      | 0.00  | 38,445,499.20  | 2,022            | 40,832.00     |
| £ / R            | On 18/03/2019 | Foreign Exchange Future | 18.00  | Put        | 3.74780     |       | 0.00375    |           | 15.16980     | 0.01517        | 3.748             | 22.91      | 0.02  | 0.00           | 0                | 500.00        |
| £ / R            | On 18/03/2019 | Foreign Exchange Future | 19.00  | Call       | 126.98130   |       | 0.12698    |           | 77.46300     | 0.07746        | 126.981           | 13.53      | 0.52  | 0.00           | 0                | 3,000.00      |
| £ / R            | On 18/03/2019 | Foreign Exchange Future | 19.19  | Put        | 242.37780   |       | 0.24238    |           | 475.91840    | 0.47592        | 242.378           | 15.30      | 0.69  | 0.00           | 0                | 1,000.00      |
| £ / R            | On 18/03/2019 | Foreign Exchange Future | 20.00  | Call       | 5.67460     |       | 0.00567    |           | 5.18640      | 0.00519        | 5.675             | 22.70      | 0.03  | 0.00           | 0                | 500.00        |
| £ / R            | On 18/03/2019 | Foreign Exchange Future | 20.18  | Call       | 3.29290     |       | 0.00329    |           | 3.50880      | 0.00351        | 3.293             | 23.92      | 0.02  | 0.00           | 0                | 1,500.00      |
| £ / R            | On 18/03/2019 | Foreign Exchange Future | 21.44  | Call       | 0.20330     |       | 0.00020    |           | 0.23850      | 0.00024        | 0.203             | 33.03      | 0.00  | 0.00           | 0                | 500.00        |
| £ / R            | On 29/03/2019 | Any day expiry          |        |            | 19.04820    |       | 19.04820   |           | 18.79290     | 18.79290       |                   | 14.61      | 0.00  | 0.00           | 0                | 80.00         |
| £ / R            | On 15/04/2019 | Any day expiry          |        |            | 19.10220    |       | 19.10220   |           | 18.84620     | 18.84620       |                   | 14.64      | 0.00  | 0.00           | 0                | 43.00         |
| £ / R            | On 26/04/2019 | Any day expiry          |        |            | 19.13700    |       | 19.13700   |           | 18.88060     | 18.88060       |                   | 14.79      | 0.00  | 0.00           | 0                | 120.00        |
| £ / R            | On 29/04/2019 | Any day expiry          |        |            | 19.14650    |       | 19.14650   |           | 18.88990     | 18.88990       |                   | 14.69      | 0.00  | 0.00           | 0                | 27.00         |
| £ / R            | On 14/06/2019 | Foreign Exchange Future |        |            | 19.29300    |       | 19.29300   |           | 19.03460     | 19.03460       |                   | 14.86      | 0.00  | 409,802,613.00 | 21,241           | 197,834.00    |
| £ / R            | On 14/06/2019 | Foreign Exchange Future | 18.00  | Call       | 1,434.51860 |       | 1.43452    |           | 1,231.99300  | 1.23199        | 1,434.519         | 15.16      | 0.83  | 0.00           | 0                | 1,000.00      |
| £ / R            | On 16/09/2019 | Foreign Exchange Future |        |            | 19.59830    |       | 19.59830   |           | 19.33730     | 19.33730       |                   | 14.67      | 0.00  | 0.00           | 0                | 19,514.00     |
| £ / R            | On 13/12/2019 | Foreign Exchange Future |        |            | 19.89130    |       | 19.89130   |           | 19.62370     | 19.62370       |                   | 14.99      | 0.00  | 0.00           | 0                | 12,565.00     |
| £ / R            | On 16/03/2020 | Foreign Exchange Future |        |            | 20.20610    |       | 20.20610   |           | 19.93020     | 19.93020       |                   | 15.19      | 0.00  | 188,886,622.80 | 9,348            | 4,674.00      |
| £ / R            | On 16/03/2020 | Foreign Exchange Future | 19.00  | Call       | 1,879.02300 |       | 1.87902    |           | 0.00000      | 0.00000        | 1,879.023         | 15.01      | 0.69  | 5,050,078.50   | 500              | 500.00        |
| ¥ / R            | On 18/03/2019 | Foreign Exchange Future |        |            | 0.12960     |       | 0.12960    |           | 0.12850      | 0.12850        |                   | 17.25      | 0.00  | 0.00           | 0                | 10,000.00     |
| ¥ / R            | On 14/06/2019 | Foreign Exchange Future |        |            | 0.13180     |       | 0.13180    |           | 0.13070      | 0.13070        |                   | 17.61      | 0.00  | 0.00           | 0                | 0.00          |
| ¥ / R            | On 16/09/2019 | Foreign Exchange Future |        |            | 0.13430     |       | 0.13430    |           | 0.13320      | 0.13320        |                   | 17.29      | 0.00  | 0.00           | 0                | 0.00          |
| ¥ / R            | On 13/12/2019 | Foreign Exchange Future |        |            | 0.13670     |       | 0.13670    |           | 0.13550      | 0.13550        |                   | 18.83      | 0.00  | 0.00           | 0                | 0.00          |
| ¥ / R            | On 16/03/2020 | Foreign Exchange Future |        |            | 0.13940     |       | 0.13940    |           | 0.13820      | 0.13820        |                   | 18.76      | 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 18/03/2019 | Foreign Exchange Future |        |            | 16.30960    |       | 16.30960   | 16.10900    | 16.10900     |                |                   | 11.65      | 0.00  | 538,216.80     | 33               | 44,640.00     |
| € / R            | On 18/03/2019 | Foreign Exchange Future | 16.00  | Call       | 326.90750   |       | 0.32691    | 165.08890   | 0.16509      | 326.908        |                   | 14.39      | 0.87  | 0.00           | 0                | 650.00        |
| € / R            | On 29/03/2019 | Any day expiry          |        |            | 16.34530    |       | 16.34530   | 16.14450    | 16.14450     |                |                   | 12.97      | 0.00  | 0.00           | 0                | 53.00         |
| € / R            | On 15/04/2019 | Any day expiry          |        |            | 16.40140    |       | 16.40140   | 16.19980    | 16.19980     |                |                   | 14.31      | 0.00  | 0.00           | 0                | 4.00          |
| € / R            | On 26/04/2019 | Any day expiry          |        |            | 16.43750    |       | 16.43750   | 16.23540    | 16.23540     |                |                   | 14.90      | 0.00  | 0.00           | 0                | 1.00          |
| € / R            | On 10/06/2019 | Any day expiry          |        |            | 16.58620    |       | 16.58620   | 16.38210    | 16.38210     |                |                   | 14.97      | 0.00  | 0.00           | 0                | 0.00          |
| € / R            | On 14/06/2019 | Foreign Exchange Future |        |            | 16.59950    |       | 16.59950   | 16.39540    | 16.39540     |                |                   | 14.98      | 0.00  | 27,588,369.00  | 1,662            | 119,619.00    |
| € / R            | On 14/06/2019 | Foreign Exchange Future | 15.35  | Put        | 68.19180    |       | 0.06819    | 101.02690   | 0.10103      | 68.192         |                   | 13.53      | 0.12  | 0.00           | 0                | 570.00        |
| € / R            | On 14/08/2019 | Any day expiry          |        |            | 16.80680    |       | 16.80680   | 16.60040    | 16.60040     |                |                   | 14.98      | 0.00  | 0.00           | 0                | 0.00          |
| € / R            | On 14/08/2019 | Any day expiry          | 19.65  | Call       | 111.82620   |       | 0.11183    | 96.00330    | 0.09600      | 111.826        |                   | 19.11      | 0.12  | 0.00           | 0                | 62,400.00     |
| € / R            | On 16/09/2019 | Foreign Exchange Future |        |            | 16.91880    |       | 16.91880   | 16.71230    | 16.71230     |                |                   | 14.96      | 0.00  | 0.00           | 0                | 21,948.00     |
| € / R            | On 16/09/2019 | Foreign Exchange Future | 15.62  | Put        | 189.18960   |       | 0.18919    | 239.81510   | 0.23982      | 189.190        |                   | 13.78      | 0.20  | 0.00           | 0                | 14,429.00     |
| € / R            | On 16/09/2019 | Foreign Exchange Future | 18.27  | Call       | 339.90260   |       | 0.33990    | 297.89050   | 0.29789      | 339.903        |                   | 16.94      | 0.28  | 0.00           | 0                | 14,429.00     |
| € / R            | On 16/09/2019 | Foreign Exchange Future | 18.60  | Call       | 285.12330   |       | 0.28512    | 248.14380   | 0.24814      | 285.123        |                   | 17.43      | 0.24  | 0.00           | 0                | 55,000.00     |
| € / R            | On 13/12/2019 | Foreign Exchange Future |        |            | 17.22800    |       | 17.22800   | 17.01560    | 17.01560     |                |                   | 15.18      | 0.00  | 0.00           | 0                | 17,761.00     |
| € / R            | On 13/12/2019 | Foreign Exchange Future | 13.73  | Put        | 21.54720    |       | 0.02155    | 33.45440    | 0.03345      | 21.547         |                   | 13.90      | 0.03  | 0.00           | 0                | 17,150.00     |
| € / R            | On 13/12/2019 | Foreign Exchange Future | 14.09  | Put        | 34.83280    |       | 0.03483    | 53.37160    | 0.05337      | 34.833         |                   | 13.72      | 0.04  | 0.00           | 0                | 136,646.00    |
| € / R            | On 13/12/2019 | Foreign Exchange Future | 15.70  | Put        | 250.59320   |       | 0.25059    | 304.15720   | 0.30416      | 250.593        |                   | 13.89      | 0.20  | 0.00           | 0                | 136,646.00    |
| € / R            | On 13/12/2019 | Foreign Exchange Future | 16.15  | Put        | 385.10780   |       | 0.38511    | 455.37020   | 0.45537      | 385.108        |                   | 14.08      | 0.28  | 0.00           | 0                | 17,150.00     |
| € / R            | On 13/12/2019 | Foreign Exchange Future | 19.79  | Call       | 306.64760   |       | 0.30665    | 274.73450   | 0.27473      | 306.648        |                   | 18.25      | 0.21  | 0.00           | 0                | 136,646.00    |
| € / R            | On 13/12/2019 | Foreign Exchange Future | 20.62  | Call       | 224.51610   |       | 0.22452    | 208.89990   | 0.20890      | 224.516        |                   | 19.20      | 0.16  | 0.00           | 0                | 17,150.00     |
| € / R            | On 10/02/2020 | Any day expiry          |        |            | 17.44200    |       | 17.44200   | 17.22830    | 17.22830     |                |                   | 15.25      | 0.00  | 0.00           | 0                | 0.00          |
| € / R            | On 10/02/2020 | Any day expiry          | 16.65  | Call       | 1,383.27790 |       | 1.38328    | 1,262.18340 | 1.26218      | 1,383.278      |                   | 14.38      | 0.66  | 0.00           | 0                | 21,000.00     |
| € / R            | On 10/02/2020 | Any day expiry          | 16.91  | Call       | 1,249.43780 |       | 1.24944    | 1,138.05130 | 1.13805      | 1,249.438      |                   | 14.66      | 0.61  | 0.00           | 0                | 15,000.00     |
| € / R            | On 10/02/2020 | Any day expiry          | 17.00  | Call       | 1,206.03000 |       | 1.20603    | 1,097.90950 | 1.09791      | 1,206.030      |                   | 14.76      | 0.60  | 0.00           | 0                | 15,000.00     |
| € / R            | On 10/02/2020 | Any day expiry          | 17.07  | Call       | 1,173.27580 |       | 1.17328    | 1,067.65350 | 1.06765      | 1,173.276      |                   | 14.83      | 0.59  | 0.00           | 0                | 15,000.00     |
| € / R            | On 16/03/2020 | Foreign Exchange Future |        |            | 17.56640    |       | 17.56640   | 17.34660    | 17.34660     |                |                   | 15.28      | 0.00  | 153,214,140.80 | 8,722            | 4,361.00      |
| 5Y STND          | On 21/12/2021 | Interest Rate Swap      |        |            | 96.45000    |       | 96.45000   | 96.45000    | 96.45000     |                |                   |            | 0.00  | 0.00           | 0                | 51.00         |
| AL37             | On 02/05/2019 | Index Future            |        |            | 629.39900   |       | 629.39900  | 629.81800   | 629.81800    |                |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| AL37             | On 01/08/2019 | Index Future            |        |            | 641.19000   |       | 641.19000  | 641.61800   | 641.61800    |                |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| AL37             | On 07/11/2019 | Index Future            |        |            | 654.64500   |       | 654.64500  | 655.08300   | 655.08300    |                |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| AL7T             | On 02/05/2019 | Index Future            |        |            | 727.45700   |       | 727.45700  | 728.42100   | 728.42100    |                |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| AL7T             | On 01/08/2019 | Index Future            |        |            | 741.08600   |       | 741.08600  | 742.06900   | 742.06900    |                |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| AL7T             | On 07/11/2019 | Index Future            |        |            | 756.63700   |       | 756.63700  | 757.64200   | 757.64200    |                |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| ALBI             | On 02/05/2019 | Index Future            |        |            | 659.43700   |       | 659.43700  | 660.21900   | 660.21900    |                |                   |            | 0.00  | 883,645,580.00 | 134              | 903.00        |
| ALBI             | On 01/08/2019 | Index Future            |        |            | 671.79100   |       | 671.79100  | 672.58900   | 672.58900    |                |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| ALBI             | On 07/11/2019 | Index Future            |        |            | 685.88800   |       | 685.88800  | 686.70400   | 686.70400    |                |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| AU\$ / R         | On 18/03/2019 | Foreign Exchange Future |        |            | 10.19410    |       | 10.19410   | 10.12550    | 10.12550     |                |                   | 10.17      | 0.00  | 3,465,994.00   | 340              | 4,865.00      |
| AU\$ / R         | On 14/06/2019 | Foreign Exchange Future |        |            | 10.31330    |       | 10.31330   | 10.24350    | 10.24350     |                |                   | 12.11      | 0.00  | 928,197.00     | 90               | 15,437.00     |

| Contract Details |               |                         | Strike | Call / Put | MTM       | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value  | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| AU\$ / R         | On 16/09/2019 | Foreign Exchange Future |        |            | 10.44760  |       | 10.44760   |           | 10.37680     | 10.37680       |                   | 11.98      | 0.00  | 1,044,760.00 | 100              | 513.00        |
| AU\$ / R         | On 13/12/2019 | Foreign Exchange Future |        |            | 10.58020  |       | 10.58020   |           | 10.50550     | 10.50550       |                   | 12.30      | 0.00  | 0.00         | 0                | 400.00        |
| AU\$ / R         | On 13/12/2019 | Foreign Exchange Future | 11.00  | Call       | 302.22600 |       | 0.30223    |           | 281.56690    | 0.28157        | 302.226           | 12.95      | 0.39  | 0.00         | 0                | 1,000.00      |
| AU\$ / R         | On 16/03/2020 | Foreign Exchange Future |        |            | 10.72270  |       | 10.72270   |           | 10.64430     | 10.64430       |                   | 12.46      | 0.00  | 0.00         | 0                | 0.00          |
| CAD/ R           | On 18/03/2019 | Foreign Exchange Future |        |            | 10.82470  |       | 10.82470   |           | 10.67970     | 10.67970       |                   | 11.52      | 0.00  | 0.00         | 0                | 500.00        |
| CAD/ R           | On 14/06/2019 | Foreign Exchange Future |        |            | 10.95910  |       | 10.95910   |           | 10.81220     | 10.81220       |                   | 14.01      | 0.00  | 0.00         | 0                | 400.00        |
| CAD/ R           | On 16/09/2019 | Foreign Exchange Future |        |            | 11.10610  |       | 11.10610   |           | 10.95870     | 10.95870       |                   | 13.83      | 0.00  | 0.00         | 0                | 400.00        |
| CAD/ R           | On 13/12/2019 | Foreign Exchange Future |        |            | 11.24850  |       | 11.24850   |           | 11.09770     | 11.09770       |                   | 13.62      | 0.00  | 0.00         | 0                | 0.00          |
| CAD/ R           | On 16/03/2020 | Foreign Exchange Future |        |            | 11.40130  |       | 11.40130   |           | 11.24710     | 11.24710       |                   | 13.55      | 0.00  | 0.00         | 0                | 0.00          |
| CF CANDO CAHF    | On 18/03/2019 | Can-Do Future           |        |            | 0.00000   |       | 0.00000    |           | 0.00000      | 0.00000        |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| CHF / R          | On 18/03/2019 | Foreign Exchange Future |        |            | 14.33670  |       | 14.33670   |           | 14.18640     | 14.18640       |                   | 12.66      | 0.00  | 0.00         | 0                | 893.00        |
| CHF / R          | On 14/06/2019 | Foreign Exchange Future |        |            | 14.60400  |       | 14.60400   |           | 14.45120     | 14.45120       |                   | 15.14      | 0.00  | 0.00         | 0                | 1,393.00      |
| CHF / R          | On 16/09/2019 | Foreign Exchange Future |        |            | 14.89980  |       | 14.89980   |           | 14.74510     | 14.74510       |                   | 15.47      | 0.00  | 0.00         | 0                | 100.00        |
| CHF / R          | On 13/12/2019 | Foreign Exchange Future |        |            | 15.18630  |       | 15.18630   |           | 15.02650     | 15.02650       |                   | 15.94      | 0.00  | 0.00         | 0                | 0.00          |
| CHF / R          | On 16/03/2020 | Foreign Exchange Future |        |            | 15.50090  |       | 15.50090   |           | 15.33520     | 15.33520       |                   | 16.20      | 0.00  | 0.00         | 0                | 0.00          |
| CNH / R          | On 18/03/2019 | Foreign Exchange Future |        |            | 2.14590   |       | 2.14590    |           | 2.12760      | 2.12760        |                   | 11.74      | 0.00  | 0.00         | 0                | 0.00          |
| CNH / R          | On 14/06/2019 | Foreign Exchange Future |        |            | 2.16810   |       | 2.16810    |           | 2.14940      | 2.14940        |                   | 13.69      | 0.00  | 0.00         | 0                | 0.00          |
| CNH / R          | On 16/09/2019 | Foreign Exchange Future |        |            | 2.19190   |       | 2.19190    |           | 2.17320      | 2.17320        |                   | 13.76      | 0.00  | 0.00         | 0                | 0.00          |
| CNH / R          | On 13/12/2019 | Foreign Exchange Future |        |            | 2.21470   |       | 2.21470    |           | 2.19550      | 2.19550        |                   | 13.79      | 0.00  | 0.00         | 0                | 0.00          |
| DKK / R          | On 18/03/2019 | Foreign Exchange Future |        |            | 2.18620   |       | 2.18620    |           | 2.15950      | 2.15950        |                   | 12.17      | 0.00  | 0.00         | 0                | 0.00          |
| DKK / R          | On 14/06/2019 | Foreign Exchange Future |        |            | 2.22620   |       | 2.22620    |           | 2.19910      | 2.19910        |                   | 14.12      | 0.00  | 0.00         | 0                | 250.00        |
| DKK / R          | On 16/09/2019 | Foreign Exchange Future |        |            | 2.27030   |       | 2.27030    |           | 2.24280      | 2.24280        |                   | 13.50      | 0.00  | 0.00         | 0                | 0.00          |
| DKK / R          | On 13/12/2019 | Foreign Exchange Future |        |            | 2.31310   |       | 2.31310    |           | 2.28510      | 2.28510        |                   | 13.80      | 0.00  | 0.00         | 0                | 0.00          |
| DKK / R          | On 16/03/2020 | Foreign Exchange Future |        |            | 2.36000   |       | 2.36000    |           | 2.33060      | 2.33060        |                   | 14.00      | 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 02/05/2019 | Bond Future             |        |            | 10.89778  |       | 76.67755   |           | 10.88599     | 76.74675       |                   |            | 0.00  | 0.00         | 0                | 350.00        |
| ES33             | On 01/08/2019 | Bond Future             |        |            | 11.00153  |       | 78.11407   |           | 10.98925     | 78.18497       |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| ES33             | On 07/11/2019 | Bond Future             |        |            | 11.10968  |       | 75.95728   |           | 11.09685     | 76.03010       |                   |            | 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          |

| 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 |
|------------------|---------------|-------------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|------------------|------------------|---------------|
| ES33A            | On 15/09/2033 | Price Contribution      | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| ES42             | On 02/05/2019 | Bond Future             | 11.15462  |       | 78.44047   |           | 11.14299     | 78.51841       |                   |            | 0.00  | 0.00             | 0                | 4,919.00      |
| ES42             | On 01/08/2019 | Bond Future             | 11.25643  |       | 79.91029   |           | 11.24433     | 79.99011       |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| ES42             | On 07/11/2019 | Bond Future             | 11.36268  |       | 77.32130   |           | 11.35003     | 77.40337       |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| ES42             | On 25/04/2042 | Price Contribution      | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| GOVI             | On 02/05/2019 | GOVI                    | 653.02900 |       | 653.02900  |           | 653.82200    | 653.82200      |                   |            | 0.00  | 2,050,511,060.00 | 314              | 448.00        |
| GOVI             | On 01/08/2019 | GOVI                    | 665.26300 |       | 665.26300  |           | 666.07300    | 666.07300      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| GOVI             | On 07/11/2019 | GOVI                    | 679.22300 |       | 679.22300  |           | 680.05100    | 680.05100      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| HK\$/R           | On 18/03/2019 | Foreign Exchange Future | 1.83710   |       | 1.83710    |           | 1.82030      | 1.82030        |                   | 14.03      | 0.00  | 0.00             | 0                | 0.00          |
| HK\$/R           | On 14/06/2019 | Foreign Exchange Future | 1.85970   |       | 1.85970    |           | 1.84310      | 1.84310        |                   | 16.02      | 0.00  | 0.00             | 0                | 0.00          |
| HK\$/R           | On 16/09/2019 | Foreign Exchange Future | 1.88470   |       | 1.88470    |           | 1.86780      | 1.86780        |                   | 16.21      | 0.00  | 0.00             | 0                | 0.00          |
| HK\$/R           | On 13/12/2019 | Foreign Exchange Future | 1.90800   |       | 1.90800    |           | 1.89060      | 1.89060        |                   | 16.15      | 0.00  | 0.00             | 0                | 0.00          |
| I2025            | On 02/05/2019 | Bond Future             | 134.10765 |       | 134.10765  |           | 134.17713    | 134.17713      |                   |            | 0.00  | 0.00             | 0                | 691.00        |
| I2025            | On 01/08/2019 | Bond Future             | 135.19584 |       | 135.19584  |           | 135.26728    | 135.26728      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| I2025            | On 07/11/2019 | Bond Future             | 138.06735 |       | 138.06735  |           | 138.14112    | 138.14112      |                   |            | 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 02/05/2019 | Bond Future             | 100.54383 |       | 100.54383  |           | 100.59578    | 100.59578      |                   |            | 0.00  | 0.00             | 0                | 3,020.00      |
| I2029            | On 01/08/2019 | Bond Future             | 102.45208 |       | 102.45208  |           | 102.50552    | 102.50552      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| I2029            | On 07/11/2019 | Bond Future             | 103.52045 |       | 103.52045  |           | 103.57553    | 103.57553      |                   |            | 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 02/05/2019 | Bond Future             | 102.46181 |       | 102.46181  |           | 102.51419    | 102.51419      |                   |            | 0.00  | 0.00             | 0                | 6,090.00      |
| I2033            | On 01/08/2019 | Bond Future             | 104.40643 |       | 104.40643  |           | 104.46021    | 104.46021      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| I2033            | On 07/11/2019 | Bond Future             | 105.44007 |       | 105.44007  |           | 105.49565    | 105.49565      |                   |            | 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 02/05/2019 | Bond Future             | 122.34743 |       | 122.34743  |           | 122.40947    | 122.40947      |                   |            | 0.00  | 10,154,836.69    | 83               | 10,895.00     |
| I2038            | On 01/08/2019 | Bond Future             | 123.03041 |       | 123.03041  |           | 123.09426    | 123.09426      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| I2038            | On 07/11/2019 | Bond Future             | 125.64356 |       | 125.64356  |           | 125.70938    | 125.70938      |                   |            | 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 02/05/2019 | Bond Future             | 114.61576 |       | 114.61576  |           | 115.10755    | 115.10755      |                   |            | 0.00  | 0.00             | 0                | 12,523.00     |
| I2046            | On 01/08/2019 | Bond Future             | 116.79124 |       | 116.79124  |           | 117.29275    | 117.29275      |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| I2046            | On 07/11/2019 | Bond Future             | 117.53131 |       | 117.53131  |           | 118.04424    | 118.04424      |                   |            | 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 02/05/2019 | Bond Future             | 120.52812 |       | 120.52812  |           | 120.58880    | 120.58880      |                   |            | 0.00  | 0.00             | 0                | 10,684.00     |
| I2050            | On 01/08/2019 | Bond Future             | 120.99781 |       | 120.99781  |           | 121.06046    | 121.06046      |                   |            | 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 07/11/2019 | Bond Future             | 123.56774 |          | 123.56774  |           | 123.63238    | 123.63238      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| I2050            | On 31/12/2050 | Price Contribution      | 100.00000 |          | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| IGOV             | On 02/05/2019 | Index Future            | 257.35700 |          | 257.35700  |           | 257.48400    | 257.48400      |                   |            | 0.00  | 38,603,550.00 | 15               | 735.00        |
| IGOV             | On 01/08/2019 | Index Future            | 262.24100 |          | 262.24100  |           | 262.37100    | 262.37100      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| IGOV             | On 07/11/2019 | Index Future            | 267.81000 |          | 267.81000  |           | 267.94400    | 267.94400      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| 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          |
| JIBAR FUTURE     | On 18/09/2019 | Jibar Tradeable Future  | 7.07000   |          | 92.93000   |           | 7.07000      | 92.93000       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 18/12/2019 | Jibar Tradeable Future  | 7.13000   |          | 92.87000   |           | 7.13000      | 92.87000       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| KES / R          | On 18/03/2019 | Foreign Exchange Future | 0.14380   | 0.14380  |            | 0.14250   | 0.14250      |                |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| KES / R          | On 14/06/2019 | Foreign Exchange Future | 0.14320   | 0.14320  |            | 0.14190   | 0.14190      |                |                   |            | 0.00  | 0.00          | 0                | 2,166.00      |
| KES / R          | On 16/09/2019 | Foreign Exchange Future | 0.14270   | 0.14270  |            | 0.14140   | 0.14140      |                |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| KES / R          | On 13/12/2019 | Foreign Exchange Future | 0.14190   | 0.14190  |            | 0.14060   | 0.14060      |                |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| KES / R          | On 16/03/2020 | Foreign Exchange Future | 0.13940   | 0.13940  |            | 0.13810   | 0.13810      |                |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| NOK/R            | On 18/03/2019 | Foreign Exchange Future | 1.67830   | 1.67830  |            | 1.65540   | 1.65540      |                |                   | 12.54      | 0.00  | 0.00          | 0                | 0.00          |
| NOK/R            | On 14/06/2019 | Foreign Exchange Future | 1.70130   | 1.70130  |            | 1.67810   | 1.67810      |                |                   | 13.02      | 0.00  | 0.00          | 0                | 0.00          |
| NOK/R            | On 16/09/2019 | Foreign Exchange Future | 1.72650   | 1.72650  |            | 1.70310   | 1.70310      |                |                   | 13.13      | 0.00  | 0.00          | 0                | 0.00          |
| NOK/R            | On 13/12/2019 | Foreign Exchange Future | 1.75040   | 1.75040  |            | 1.72650   | 1.72650      |                |                   | 13.04      | 0.00  | 0.00          | 0                | 0.00          |
| NZ\$ / R         | On 18/03/2019 | Foreign Exchange Future | 9.86310   | 9.86310  |            | 9.81230   | 9.81230      |                |                   | 10.89      | 0.00  | 0.00          | 0                | 0.00          |
| NZ\$ / R         | On 14/06/2019 | Foreign Exchange Future | 9.98120   | 9.98120  |            | 9.92970   | 9.92970      |                |                   | 13.26      | 0.00  | 0.00          | 0                | 0.00          |
| NZ\$ / R         | On 16/09/2019 | Foreign Exchange Future | 10.11090  | 10.11090 |            | 10.05910  | 10.05910     |                |                   | 13.07      | 0.00  | 0.00          | 0                | 646.00        |
| NZ\$ / R         | On 13/12/2019 | Foreign Exchange Future | 10.23650  | 10.23650 |            | 10.18210  | 10.18210     |                |                   | 13.34      | 0.00  | 0.00          | 0                | 0.00          |
| NZ\$ / R         | On 16/03/2020 | Foreign Exchange Future | 10.36940  | 10.36940 |            | 10.31220  | 10.31220     |                |                   | 13.48      | 0.00  | 0.00          | 0                | 0.00          |
| PULA / R         | On 18/03/2019 | Foreign Exchange Future | 1.34600   | 1.34600  |            | 1.33790   | 1.33790      |                |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| PULA / R         | On 14/06/2019 | Foreign Exchange Future | 1.35230   | 1.35230  |            | 1.34420   | 1.34420      |                |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| PULA / R         | On 16/09/2019 | Foreign Exchange Future | 1.35780   | 1.35780  |            | 1.34990   | 1.34990      |                |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| PULA / R         | On 13/12/2019 | Foreign Exchange Future | 1.36210   | 1.36210  |            | 1.35410   | 1.35410      |                |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| QUANTO £ / \$    | On 18/03/2019 | Foreign Exchange Future | 1.31880   | 1.31880  |            | 1.31310   | 1.31310      |                |                   |            | 0.00  | 0.00          | 0                | 5.00          |
| QUANTO £ / \$    | On 14/06/2019 | Foreign Exchange Future | 1.32450   | 1.32450  |            | 1.31880   | 1.31880      |                |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| QUANTO £ / \$    | On 16/09/2019 | Foreign Exchange Future | 1.33040   | 1.33040  |            | 1.32470   | 1.32470      |                |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| QUANTO £ / \$    | On 13/12/2019 | Foreign Exchange Future | 1.33570   | 1.33570  |            | 1.33000   | 1.33000      |                |                   |            | 0.00  | 0.00          | 0                | 2,219.00      |
| QUANTO £ / \$    | On 16/03/2020 | Foreign Exchange Future | 1.34150   | 1.34150  |            | 1.33570   | 1.33570      |                |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| QUANTO € / \$    | On 18/03/2019 | Foreign Exchange Future | 1.13120   | 1.13120  |            | 1.12760   | 1.12760      |                |                   |            | 0.00  | 0.00          | 0                | 5.00          |
| QUANTO € / \$    | On 14/06/2019 | Foreign Exchange Future | 1.13960   | 1.13960  |            | 1.13590   | 1.13590      |                |                   |            | 0.00  | 0.00          | 0                | 582.00        |
| QUANTO € / \$    | On 16/09/2019 | Foreign Exchange Future | 1.14850   | 1.14850  |            | 1.14490   | 1.14490      |                |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| QUANTO € / \$    | On 13/12/2019 | Foreign Exchange Future | 1.15690   | 1.15690  |            | 1.15320   | 1.15320      |                |                   |            | 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 |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| QUANTO € / \$    | On 16/03/2020 | Foreign Exchange Future |        |            | 1.16620     |       | 1.16620    |           | 1.16260      | 1.16260        |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R186             | On 02/05/2019 | Bond Future             |        |            | 8.71418     |       | 113.72876  |           | 8.69060      | 113.86638      |                   | 6.28       | 0.00  | 454,915.04  | 4                | 88,059.00     |
| R186             | On 02/05/2019 | Bond Future             | 8.50   | Call       | 525.29000   |       | 0.52529    |           | 584.43000    | 0.58443        | 525.290           | 6.13       | 0.32  | 0.00        | 0                | 7,000.00      |
| R186             | On 02/05/2019 | Bond Future             | 8.62   | Call       | 791.52000   |       | 0.79152    |           | 867.05000    | 0.86705        | 791.520           | 6.20       | 0.42  | 0.00        | 0                | 90.00         |
| R186             | On 02/05/2019 | Bond Future             | 8.65   | Call       | 869.33000   |       | 0.86933    |           | 948.84000    | 0.94884        | 869.330           | 6.22       | 0.45  | 0.00        | 0                | 3,250.00      |
| R186             | On 02/05/2019 | Bond Future             | 8.70   | Call       | 1,009.05000 |       | 1.00905    |           | 1,095.11000  | 1.09511        | 1,009.050         | 6.25       | 0.49  | 0.00        | 0                | 200.00        |
| R186             | On 02/05/2019 | Bond Future             | 8.80   | Call       | 1,326.77000 |       | 1.32677    |           | 1,424.36000  | 1.42436        | 1,326.770         | 6.32       | 0.58  | 0.00        | 0                | 7,500.00      |
| R186             | On 02/05/2019 | Bond Future             | 8.90   | Put        | 615.42000   |       | 0.61542    |           | 584.78000    | 0.58478        | 615.420           | 6.39       | 0.34  | 0.00        | 0                | 8,250.00      |
| R186             | On 02/05/2019 | Bond Future             | 9.00   | Put        | 448.27000   |       | 0.44827    |           | 425.41000    | 0.42541        | 448.270           | 6.47       | 0.27  | 0.00        | 0                | 7,500.00      |
| R186             | On 02/05/2019 | Bond Future             | 9.00   | Call       | 2,098.81000 |       | 2.09881    |           | 2,213.57000  | 2.21357        | 2,098.810         | 6.47       | 0.73  | 0.00        | 0                | 7,000.00      |
| R186             | On 02/05/2019 | Bond Future             | 9.05   | Put        | 382.03000   |       | 0.38203    |           | 362.68000    | 0.36268        | 382.030           | 6.53       | 0.23  | 0.00        | 0                | 3,250.00      |
| R186             | On 02/05/2019 | Bond Future             | 9.20   | Call       | 3,017.67000 |       | 3.01767    |           | 3,144.03000  | 3.14403        | 3,017.670         | 6.69       | 0.84  | 0.00        | 0                | 90.00         |
| R186             | On 02/05/2019 | Bond Future             | 9.25   | Call       | 3,262.24000 |       | 3.26224    |           | 3,390.59000  | 3.39059        | 3,262.240         | 6.75       | 0.87  | 0.00        | 0                | 3,250.00      |
| R186             | On 02/05/2019 | Bond Future             | 9.30   | Call       | 3,511.56000 |       | 3.51156    |           | 3,641.76000  | 3.64176        | 3,511.560         | 6.81       | 0.88  | 0.00        | 0                | 200.00        |
| R186             | On 02/05/2019 | Bond Future             | 9.75   | Put        | 30.68000    |       | 0.03068    |           | 29.77000     | 0.02977        | 30.680            | 7.36       | 0.03  | 0.00        | 0                | 7,000.00      |
| R186             | On 02/05/2019 | Bond Future             | 9.96   | Put        | 10.38000    |       | 0.01038    |           | 10.18000     | 0.01018        | 10.380            | 7.36       | 0.01  | 0.00        | 0                | 90.00         |
| R186             | On 02/05/2019 | Bond Future             | 10.02  | Put        | 7.45000     |       | 0.00745    |           | 7.33000      | 0.00733        | 7.450             | 7.36       | 0.01  | 0.00        | 0                | 3,250.00      |
| R186             | On 02/05/2019 | Bond Future             | 10.07  | Put        | 5.61000     |       | 0.00561    |           | 5.54000      | 0.00554        | 5.610             | 7.36       | 0.01  | 0.00        | 0                | 200.00        |
| R186             | On 01/08/2019 | Bond Future             |        |            | 8.76821     |       | 110.55989  |           | 8.74337      | 110.70073      |                   | 6.87       | 0.00  | 0.00        | 0                | 10.00         |
| R186             | On 01/08/2019 | Bond Future             | 8.30   | Call       | 768.24000   |       | 0.76824    |           | 804.72000    | 0.80472        | 768.240           | 6.50       | 0.28  | 0.00        | 0                | 6,000.00      |
| R186             | On 01/08/2019 | Bond Future             | 9.05   | Call       | 2,834.91000 |       | 2.83491    |           | 2,919.34000  | 2.91934        | 2,834.910         | 7.14       | 0.64  | 0.00        | 0                | 6,000.00      |
| R186             | On 01/08/2019 | Bond Future             | 10.08  | Put        | 227.55000   |       | 0.22755    |           | 214.28000    | 0.21428        | 227.550           | 8.04       | 0.09  | 0.00        | 0                | 6,000.00      |
| R186             | On 07/11/2019 | Bond Future             |        |            | 8.81345     |       | 112.88094  |           | 8.78717      | 113.02536      |                   | 6.57       | 0.00  | 0.00        | 0                | 0.00          |
| 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 02/05/2019 | Bond Future             |        |            | 301.69462   |       | 301.69462  |           | 301.85430    | 301.85430      |                   |            | 0.00  | 0.00        | 0                | 2,350.00      |
| R197             | On 01/08/2019 | Bond Future             |        |            | 299.86521   |       | 299.86521  |           | 300.02934    | 300.02934      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R197             | On 07/11/2019 | Bond Future             |        |            | 306.23455   |       | 306.23455  |           | 306.40398    | 306.40398      |                   |            | 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 02/05/2019 | Bond Future             |        |            | 234.24503   |       | 234.24503  |           | 234.36452    | 234.36452      |                   |            | 0.00  | 0.00        | 0                | 8,666.00      |
| R202             | On 01/08/2019 | Bond Future             |        |            | 234.67777   |       | 234.67777  |           | 234.80062    | 234.80062      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R202             | On 07/11/2019 | Bond Future             |        |            | 239.66235   |       | 239.66235  |           | 239.78901    | 239.78901      |                   |            | 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          |
| R203             | On 02/05/2019 | Bond Future             |        |            | 7.83054     |       | 101.15350  |           | 7.81070      | 101.21782      |                   | 3.00       | 0.00  | 0.00        | 0                | 66,540.00     |
| R203             | On 01/08/2019 | Bond Future             |        |            | 7.84513     |       | 103.04858  |           | 7.82352      | 103.11465      |                   | 3.32       | 0.00  | 0.00        | 0                | 0.00          |
| R203             | On 07/11/2019 | Bond Future             |        |            | 7.84405     |       | 101.27619  |           | 7.82022      | 101.34425      |                   | 3.23       | 0.00  | 0.00        | 0                | 0.00          |
| R203             | 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 02/05/2019 | Bond Future        |        |            | 9.24213     |       | 93.75458   |           | 9.22397      | 93.86982       |                   | 8.76       | 0.00  | 0.00          | 0                | 45,502.00     |
| R2030            | On 02/05/2019 | Bond Future        | 8.90   | Call       | 385.37000   |       | 0.38537    |           | 439.58000    | 0.43958        | 385.370           | 8.37       | 0.23  | 0.00          | 0                | 3,000.00      |
| R2030            | On 02/05/2019 | Bond Future        | 9.40   | Call       | 1,789.51000 |       | 1.78951    |           | 1,894.84000  | 1.89484        | 1,789.510         | 8.93       | 0.63  | 0.00          | 0                | 3,000.00      |
| R2030            | On 02/05/2019 | Bond Future        | 10.20  | Put        | 63.82000    |       | 0.06382    |           | 67.26000     | 0.06726        | 63.820            | 10.21      | 0.04  | 0.00          | 0                | 3,000.00      |
| R2030            | On 01/08/2019 | Bond Future        |        |            | 9.30528     |       | 91.50614   |           | 9.28634      | 91.62405       |                   | 9.58       | 0.00  | 0.00          | 0                | 0.00          |
| R2030            | On 01/08/2019 | Bond Future        | 8.35   | Call       | 257.50000   |       | 0.25750    |           | 267.65000    | 0.26765        | 257.500           | 8.51       | 0.11  | 0.00          | 0                | 2,025.00      |
| R2030            | On 01/08/2019 | Bond Future        | 9.15   | Call       | 1,711.32000 |       | 1.71132    |           | 1,756.85000  | 1.75685        | 1,711.320         | 9.48       | 0.44  | 0.00          | 0                | 2,025.00      |
| R2030            | On 07/11/2019 | Bond Future        |        |            | 9.35793     |       | 93.42736   |           | 9.33814      | 93.54830       |                   | 9.33       | 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 02/05/2019 | Bond Future        |        |            | 9.46113     |       | 91.90265   |           | 9.44306      | 92.02744       |                   | 9.90       | 0.00  | 0.00          | 0                | 43,357.00     |
| R2032            | On 01/08/2019 | Bond Future        |        |            | 9.52201     |       | 93.62451   |           | 9.50324      | 93.75215       |                   | 10.36      | 0.00  | 0.00          | 0                | 0.00          |
| R2032            | On 07/11/2019 | Bond Future        |        |            | 9.57999     |       | 91.42674   |           | 9.56042      | 91.55768       |                   | 10.61      | 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 02/05/2019 | Bond Future        |        |            | 9.62493     |       | 95.58594   |           | 9.61178      | 95.68704       |                   | 10.63      | 0.00  | 0.00          | 0                | 80,041.00     |
| R2035            | On 01/08/2019 | Bond Future        |        |            | 9.68505     |       | 97.37675   |           | 9.67141      | 97.48020       |                   | 11.15      | 0.00  | 0.00          | 0                | 0.00          |
| R2035            | On 07/11/2019 | Bond Future        |        |            | 9.74566     |       | 94.91414   |           | 9.73145      | 95.02040       |                   | 11.48      | 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 02/05/2019 | Bond Future        |        |            | 9.70718     |       | 92.10835   |           | 9.69418      | 92.20899       |                   | 11.19      | 0.00  | 0.00          | 0                | 54,434.00     |
| R2037            | On 01/08/2019 | Bond Future        |        |            | 9.77135     |       | 89.57868   |           | 9.75785      | 89.68181       |                   | 12.31      | 0.00  | 0.00          | 0                | 0.00          |
| R2037            | On 07/11/2019 | Bond Future        |        |            | 9.82738     |       | 91.45959   |           | 9.81336      | 91.56541       |                   | 12.11      | 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          |
| R2040            | On 06/10/2015 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R2040            | On 02/05/2019 | Bond Future        |        |            | 9.79209     |       | 95.38522   |           | 9.77908      | 95.49351       |                   | 11.59      | 0.00  | 0.00          | 0                | 25,025.00     |
| R2040            | On 02/05/2019 | Bond Future        | 9.60   | Call       | 931.53000   |       | 0.93153    |           | 1,036.25000  | 1.03625        | 931.530           | 11.36      | 0.35  | 0.00          | 0                | 1,150.00      |
| R2040            | On 02/05/2019 | Bond Future        | 10.20  | Call       | 3,846.36000 |       | 3.84636    |           | 3,983.77000  | 3.98377        | 3,846.360         | 12.42      | 0.78  | 0.00          | 0                | 1,150.00      |
| R2040            | On 01/08/2019 | Bond Future        |        |            | 9.85624     |       | 92.66666   |           | 9.84275      | 92.77752       |                   | 12.78      | 0.00  | 0.00          | 0                | 0.00          |
| R2040            | On 07/11/2019 | Bond Future        |        |            | 9.91258     |       | 94.61242   |           | 9.89859      | 94.72610       |                   | 12.58      | 0.00  | 0.00          | 0                | 0.00          |
| R2040            | On 31/01/2040 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R2044            | On 02/05/2019 | Bond Future        |        |            | 9.78513     |       | 92.71166   |           | 9.77710      | 92.78008       |                   | 12.17      | 0.00  | 0.00          | 0                | 37,378.00     |
| R2044            | On 01/08/2019 | Bond Future        |        |            | 9.84576     |       | 90.06817   |           | 9.83742      | 90.13840       |                   | 13.44      | 0.00  | 0.00          | 0                | 0.00          |
| R2044            | On 01/08/2019 | Bond Future        | 9.36   | Call       | 1,295.75000 |       | 1.29575    |           | 1,315.01000  | 1.31501        | 1,295.750         | 12.89      | 0.30  | 0.00          | 0                | 100.00        |
| R2044            | On 01/08/2019 | Bond Future        | 9.86   | Call       | 3,092.36000 |       | 3.09236    |           | 3,127.64000  | 3.12764        | 3,092.360         | 13.59      | 0.52  | 0.00          | 0                | 100.00        |
| R2044            | On 01/08/2019 | Bond Future        | 10.53  | Put        | 1,191.74000 |       | 1.19174    |           | 1,174.06000  | 1.17406        | 1,191.740         | 14.84      | 0.23  | 0.00          | 0                | 100.00        |
| R2044            | On 07/11/2019 | Bond Future        |        |            | 9.89882     |       | 91.95937   |           | 9.89015      | 92.03164       |                   | 13.27      | 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 02/05/2019 | Bond Future        |        |            | 9.75111     |       | 91.98665   |           | 9.73776      | 92.10418       |                   | 12.61      | 0.00  | 80,396,332.10 | 874              | 100,887.00    |
| R2048            | On 01/08/2019 | Bond Future        |        |            | 9.80465     |       | 93.70997   |           | 9.79085      | 93.83020       |                   | 13.30      | 0.00  | 0.00          | 0                | 100.00        |

| Contract Details |               |                    | Strike | Call / Put | MTM         | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value    | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| R2048            | On 07/11/2019 | Bond Future        |        |            | 9.85844     |       | 91.23395   |           | 9.84414      | 91.35727       |                   | 13.77      | 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 02/05/2019 | Bond Future        |        |            | 6.61095     |       | 102.65376  |           | 6.36096      | 102.82123      |                   | 0.21       | 0.00  | 1,231,845.12   | 12               | 6,013.00      |
| R207             | On 01/08/2019 | Bond Future        |        |            | 6.00330     |       | 100.93560  |           | 5.61175      | 101.10674      |                   | 0.22       | 0.00  | 0.00           | 0                | 0.00          |
| R207             | On 07/11/2019 | Bond Future        |        |            | 3.15716     |       | 103.05450  |           | 2.18299      | 103.22986      |                   | 0.04       | 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 02/05/2019 | Bond Future        |        |            | 7.04612     |       | 100.15515  |           | 7.02875      | 100.18546      |                   | 1.00       | 0.00  | 0.00           | 0                | 14,463.00     |
| R208             | On 01/08/2019 | Bond Future        |        |            | 6.95658     |       | 102.03159  |           | 6.93608      | 102.06302      |                   | 1.23       | 0.00  | 0.00           | 0                | 0.00          |
| R208             | On 07/11/2019 | Bond Future        |        |            | 6.76225     |       | 100.76707  |           | 6.73710      | 100.79978      |                   | 1.06       | 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 02/05/2019 | Bond Future        |        |            | 9.57183     |       | 73.06393   |           | 9.55861      | 73.15087       |                   | 12.05      | 0.00  | 0.00           | 0                | 102,053.00    |
| R209             | On 02/05/2019 | Bond Future        | 9.35   | Call       | 682.00000   |       | 0.68200    |           | 753.78000    | 0.75378        | 682.000           | 11.83      | 0.33  | 0.00           | 0                | 760.00        |
| R209             | On 02/05/2019 | Bond Future        | 9.95   | Call       | 2,907.41000 |       | 2.90741    |           | 3,009.79000  | 3.00979        | 2,907.410         | 12.89      | 0.77  | 0.00           | 0                | 760.00        |
| R209             | On 02/05/2019 | Bond Future        | 10.50  | Put        | 94.68000    |       | 0.09468    |           | 103.60000    | 0.10360        | 94.680            | 14.20      | 0.06  | 0.00           | 0                | 11,560.00     |
| R209             | On 02/05/2019 | Bond Future        | 10.71  | Put        | 40.30000    |       | 0.04030    |           | 45.60000     | 0.04560        | 40.300            | 14.20      | 0.03  | 0.00           | 0                | 760.00        |
| R209             | On 01/08/2019 | Bond Future        |        |            | 9.62539     |       | 74.43287   |           | 9.61173      | 74.52177       |                   | 12.68      | 0.00  | 0.00           | 0                | 0.00          |
| R209             | On 01/08/2019 | Bond Future        | 9.30   | Call       | 1,404.26000 |       | 1.40426    |           | 1,434.92000  | 1.43492        | 1,404.260         | 12.43      | 0.37  | 0.00           | 0                | 7,560.00      |
| R209             | On 01/08/2019 | Bond Future        | 9.80   | Call       | 3,002.04000 |       | 3.00204    |           | 3,054.06000  | 3.05406        | 3,002.040         | 13.10      | 0.59  | 0.00           | 0                | 7,560.00      |
| R209             | On 01/08/2019 | Bond Future        | 10.46  | Put        | 779.14000   |       | 0.77914    |           | 761.65000    | 0.76165        | 779.140           | 14.45      | 0.20  | 0.00           | 0                | 7,560.00      |
| R209             | On 07/11/2019 | Bond Future        |        |            | 9.67638     |       | 72.84143   |           | 9.66221      | 72.93268       |                   | 13.00      | 0.00  | 0.00           | 0                | 0.00          |
| R209             | On 31/03/2036 | Price Contribution |        |            | 6.25000     |       | 6.25000    |           | 6.25000      | 6.25000        |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R209/R186        | On 31/03/2036 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R209/R204        | On 31/03/2036 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R209/R208        | On 31/03/2036 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R210             | On 02/05/2019 | Bond Future        |        |            | 185.51431   |       | 185.51431  |           | 185.61033    | 185.61033      |                   |            | 0.00  | 0.00           | 0                | 1,948.00      |
| R210             | On 01/08/2019 | Bond Future        |        |            | 189.03527   |       | 189.03527  |           | 189.13393    | 189.13393      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R210             | On 07/11/2019 | Bond Future        |        |            | 190.41198   |       | 190.41198  |           | 190.51388    | 190.51388      |                   |            | 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 02/05/2019 | Bond Future        |        |            | 157.25994   |       | 157.25994  |           | 157.38618    | 157.38618      |                   |            | 0.00  | 314,519,880.00 | 2,000            | 7,946.00      |
| R212             | On 01/08/2019 | Bond Future        |        |            | 158.02454   |       | 158.02454  |           | 158.15393    | 158.15393      |                   |            | 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       |
|--------------------------------|---------------|-------------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------------------|------------------|---------------------|
| R212                           | On 07/11/2019 | Bond Future             | 161.38104 |       | 161.38104  |           | 161.51410    | 161.51410      |                   |            | 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 02/05/2019 | Bond Future             | 9.35329   |       | 84.65867   |           | 9.33493      | 84.77354       |                   | 9.68       | 0.00  | 57,483,236.93           | 679              | 28,274.00           |
| R213                           | On 01/08/2019 | Bond Future             | 9.40990   |       | 86.24476   |           | 9.39084      | 86.36217       |                   | 10.18      | 0.00  | 0.00                    | 0                | 0.00                |
| R213                           | On 07/11/2019 | Bond Future             | 9.46646   |       | 84.50055   |           | 9.44660      | 84.62091       |                   | 10.35      | 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 02/05/2019 | Bond Future             | 9.75635   |       | 71.98412   |           | 9.74302      | 72.07546       |                   | 12.96      | 0.00  | 0.00                    | 0                | 21,863.00           |
| R214                           | On 01/08/2019 | Bond Future             | 9.81030   |       | 73.33271   |           | 9.79653      | 73.42614       |                   | 13.61      | 0.00  | 0.00                    | 0                | 0.00                |
| R214                           | On 07/11/2019 | Bond Future             | 9.86460   |       | 71.57140   |           | 9.85034      | 71.66723       |                   | 14.03      | 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 18/03/2019 | Foreign Exchange Future | 10.64150  |       | 10.64150   |           | 10.53850     | 10.53850       |                   | 11.59      | 0.00  | 0.00                    | 0                | 0.00                |
| SGD / R                        | On 14/06/2019 | Foreign Exchange Future | 10.76980  |       | 10.76980   |           | 10.66600     | 10.66600       |                   | 13.77      | 0.00  | 0.00                    | 0                | 0.00                |
| SGD / R                        | On 16/09/2019 | Foreign Exchange Future | 10.91170  |       | 10.91170   |           | 10.80770     | 10.80770       |                   | 13.50      | 0.00  | 0.00                    | 0                | 0.00                |
| SGD / R                        | On 13/12/2019 | Foreign Exchange Future | 11.05150  |       | 11.05150   |           | 10.94440     | 10.94440       |                   | 13.70      | 0.00  | 0.00                    | 0                | 0.00                |
| TRY / R                        | On 18/03/2019 | Foreign Exchange Future | 2.62930   |       | 2.62930    |           | 2.60680      | 2.60680        |                   | 11.88      | 0.00  | 0.00                    | 0                | 25,000.00           |
| TRY / R                        | On 14/06/2019 | Foreign Exchange Future | 2.53070   |       | 2.53070    |           | 2.50970      | 2.50970        |                   | 15.84      | 0.00  | 0.00                    | 0                | 1,400.00            |
| TRY / R                        | On 16/09/2019 | Foreign Exchange Future | 2.44170   |       | 2.44170    |           | 2.42260      | 2.42260        |                   | 16.27      | 0.00  | 0.00                    | 0                | 0.00                |
| TRY / R                        | On 13/12/2019 | Foreign Exchange Future | 2.37260   |       | 2.37260    |           | 2.35400      | 2.35400        |                   | 18.03      | 0.00  | 0.00                    | 0                | 0.00                |
| <b>Total for Derivatives :</b> |               |                         |           |       |            |           |              |                |                   |            |       | <b>7,181,533,758.80</b> | <b>330,470</b>   | <b>9 973 948.00</b> |
| <b>Grand Total:</b>            |               |                         |           |       |            |           |              |                |                   |            |       | <b>7,181,533,758.80</b> | <b>330,470</b>   | <b>9 973 948.00</b> |