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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/11/2017

| Contract Details | Strike | Call / Put | MTM Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|--------------------|---------------|-------------------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| Derivatives | | | | | | | | | | | | | |
| \$ / R | On 23/11/2017 | Any day expiry | 14.01280 | 14.01280 | | 14.04660 | 14.04660 | | 19.96 | 0.00 | 0.00 | 0 | 300.00 |
| \$ / R | On 23/11/2017 | Any day expiry | 14.17 | Call | 36.31190 | 0.03631 | 58.84690 | 0.05885 | 36.312 | 22.81 | 0.26 | 0 | 10,000.00 |
| \$ / R | On 27/11/2017 | Any day expiry | 14.01980 | 14.01980 | | 14.05430 | 14.05430 | | 21.17 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/11/2017 | Any day expiry | 14.54 | Call | 24.38020 | 0.02438 | 24.49720 | 0.02450 | 24.380 | 23.70 | 0.12 | 0 | 300.00 |
| \$ / R | On 27/11/2017 | Any day expiry | 14.70 | Call | 12.84630 | 0.01285 | 11.82680 | 0.01183 | 12.846 | 24.45 | 0.07 | 0 | 50.00 |
| \$ / R | On 28/11/2017 | Any day expiry | 14.02140 | 14.02140 | | 14.05620 | 14.05620 | | 21.79 | 0.00 | 0.00 | 0 | 2,190.00 |
| \$ / R | On 28/11/2017 | Any day expiry | 13.50 | Put | 24.68170 | 0.02468 | 17.44020 | 0.01744 | 24.682 | 22.89 | 0.11 | 0 | 60.00 |
| \$ / R | On 28/11/2017 | Any day expiry | 17.74 | Call | 0.23070 | 0.00023 | 0.20450 | 0.00020 | 0.231 | 53.39 | 0.00 | 0 | 60.00 |
| \$ / R | On 30/11/2017 | Any day expiry | 14.02460 | 14.02460 | | 14.06040 | 14.06040 | | 20.70 | 0.00 | 0.00 | 0 | 2,708.00 |
| \$ / R | On 30/11/2017 | Any day expiry | 12.75 | Put | 2.02220 | 0.00202 | 1.24780 | 0.00125 | 2.022 | 26.37 | 0.01 | 0 | 238,000.00 |
| \$ / R | On 04/12/2017 | Any day expiry | 14.03350 | 14.03350 | | 14.06970 | 14.06970 | | 19.12 | 0.00 | 0.00 | 0 | 24.00 |
| \$ / R | On 04/12/2017 | Any day expiry | 14.47 | Call | 68.74190 | 0.06874 | 74.44230 | 0.07444 | 68.742 | 20.69 | 0.22 | 0 | 30,000.00 |
| \$ / R | On 14/12/2017 | Any day expiry | 14.05590 | 14.05590 | | 14.09290 | 14.09290 | | 22.41 | 0.00 | 0.00 | 0 | 241.00 |
| \$ / R | On 15/12/2017 | Any day expiry | 14.05810 | 14.05810 | | 14.09520 | 14.09520 | | 22.71 | 0.00 | 0.00 | 0 | 1,781.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 14.06480 | 14.06480 | | 14.10220 | 14.10220 | | 22.77 | 0.00 | 898,796,979.20 | 63,904 | 1,064,415.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 11.75 | Put | 2.93650 | 0.00294 | 2.57400 | 0.00257 | 2.936 | 27.94 | 0.01 | 0 | 1,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 12.00 | Put | 4.08540 | 0.00409 | 3.58550 | 0.00359 | 4.085 | 26.12 | 0.01 | 0.00 | 0 | 20,141.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 12.16 | Put | 5.08960 | 0.00509 | 4.47010 | 0.00447 | 5.090 | 24.96 | 0.01 | 0.00 | 0 | 550.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 12.20 | Put | 5.38340 | 0.00538 | 4.72900 | 0.00473 | 5.383 | 24.67 | 0.02 | 0.00 | 0 | 4,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 12.21 | Put | 5.46000 | 0.00546 | 4.79640 | 0.00480 | 5.460 | 24.60 | 0.02 | 0.00 | 0 | 18,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 12.40 | Put | 7.18320 | 0.00718 | 6.31550 | 0.00632 | 7.183 | 23.22 | 0.02 | 0.00 | 0 | 114,600.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 12.50 | Put | 8.34210 | 0.00834 | 7.33750 | 0.00734 | 8.342 | 22.50 | 0.03 | 0.00 | 0 | 16,416.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 12.56 | Put | 9.14240 | 0.00914 | 8.04370 | 0.00804 | 9.142 | 22.06 | 0.03 | 0.00 | 0 | 7,100.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 12.65 | Put | 10.51840 | 0.01052 | 9.25810 | 0.00926 | 10.518 | 21.41 | 0.03 | 0.00 | 0 | 1,819.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 12.75 | Put | 15.10880 | 0.01511 | 12.10450 | 0.01210 | 15.109 | 21.51 | 0.04 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 12.76 | Put | 15.64900 | 0.01565 | 12.55970 | 0.01256 | 15.649 | 21.52 | 0.05 | 0.00 | 0 | 550.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.00 | Put | 34.15150 | 0.03415 | 28.50990 | 0.02851 | 34.152 | 21.76 | 0.09 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.10 | Put | 45.72860 | 0.04573 | 38.72780 | 0.03873 | 45.729 | 21.86 | 0.11 | 0.00 | 0 | 41,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.12 | Put | 48.37160 | 0.04837 | 41.07910 | 0.04108 | 48.372 | 21.88 | 0.12 | 130,702,040.00 | 80,000 | 0.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.15 | Put | 52.55530 | 0.05256 | 44.81290 | 0.04481 | 52.555 | 21.91 | 0.12 | 0.00 | 0 | 2,600.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.18 | Put | 57.01110 | 0.05701 | 48.80540 | 0.04881 | 57.011 | 21.94 | 0.13 | 0.00 | 0 | 16,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.20 | Put | 60.13870 | 0.06014 | 51.61550 | 0.05162 | 60.139 | 21.97 | 0.14 | 0.00 | 0 | 6,728.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.20 | Call | 924.93870 | 0.92494 | 953.81550 | 0.95382 | 924.939 | 21.97 | 0.86 | 0.00 | 0 | 7,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.21 | Put | 61.75010 | 0.06175 | 53.06580 | 0.05307 | 61.750 | 21.98 | 0.14 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.22 | Put | 63.39400 | 0.06339 | 54.54810 | 0.05455 | 63.394 | 21.99 | 0.14 | 0.00 | 0 | 7,100.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.25 | Call | 883.32410 | 0.88332 | 911.38310 | 0.91138 | 883.324 | 22.02 | 0.85 | 0.00 | 0 | 16,141.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.35 | Put | 87.88450 | 0.08788 | 76.80730 | 0.07681 | 87.885 | 22.12 | 0.18 | 0.00 | 0 | 52,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.40 | Put | 98.89440 | 0.09889 | 86.95700 | 0.08696 | 98.894 | 22.16 | 0.20 | 0.00 | 0 | 114,600.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.50 | Call | 688.65450 | 0.68865 | 712.09880 | 0.71210 | 688.654 | 22.26 | 0.76 | 0.00 | 0 | 11,016.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.60 | Call | 617.76330 | 0.61776 | 639.09860 | 0.63910 | 617.763 | 22.35 | 0.72 | 0.00 | 0 | 4,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.76 | Put | 208.70800 | 0.20871 | 189.17480 | 0.18917 | 208.708 | 22.50 | 0.35 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.76 | Call | 513.50800 | 0.51351 | 531.37480 | 0.53137 | 513.508 | 22.50 | 0.65 | 0.00 | 0 | 3,750.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.80 | Put | 224.46930 | 0.22447 | 204.06870 | 0.20407 | 224.469 | 22.54 | 0.37 | 0.00 | 0 | 550.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.93 | Call | 415.63890 | 0.41564 | 429.86310 | 0.42986 | 415.639 | 22.66 | 0.57 | 0.00 | 0 | 7,100.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 14.00 | Put | 314.46220 | 0.31446 | 289.83990 | 0.28984 | 314.462 | 22.72 | 0.46 | 0.00 | 0 | 34,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 14.00 | Call | 379.26220 | 0.37926 | 392.03990 | 0.39204 | 379.262 | 22.72 | 0.54 | 0.00 | 0 | 19,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 14.10 | Call | 332.19350 | 0.33219 | 342.03310 | 0.34203 | 332.193 | 22.88 | 0.50 | 0.00 | 0 | 100.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 14.27 | Put | 469.27180 | 0.46927 | 438.98550 | 0.43899 | 469.272 | 23.25 | 0.58 | 0.00 | 0 | 40,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 14.40 | Call | 220.09270 | 0.22009 | 225.46280 | 0.22546 | 220.093 | 23.53 | 0.37 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 14.50 | Call | 190.62960 | 0.19063 | 194.85300 | 0.19485 | 190.630 | 23.75 | 0.33 | 0.00 | 0 | 8,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 14.50 | Put | 625.82960 | 0.62583 | 592.65300 | 0.59265 | 625.830 | 23.75 | 0.67 | 0.00 | 0 | 2,055.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 14.63 | Call | 157.47040 | 0.15747 | 160.44820 | 0.16045 | 157.470 | 24.04 | 0.28 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 14.90 | Call | 104.25040 | 0.10425 | 105.48450 | 0.10548 | 104.250 | 24.61 | 0.20 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 15.00 | Call | 89.05160 | 0.08905 | 89.82300 | 0.08982 | 89.052 | 24.81 | 0.18 | 0.00 | 0 | 4,580.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 15.11 | Call | 74.70890 | 0.07471 | 75.08100 | 0.07508 | 74.709 | 25.04 | 0.15 | 0.00 | 0 | 1,900.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 15.12 | Call | 73.51820 | 0.07352 | 73.85800 | 0.07386 | 73.518 | 25.06 | 0.15 | 86,134,230.00 | 40,000 | 0.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 15.50 | Call | 39.62640 | 0.03963 | 39.10820 | 0.03911 | 39.626 | 25.86 | 0.09 | 0.00 | 0 | 25,457.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 15.60 | Call | 33.82100 | 0.03382 | 33.26990 | 0.03327 | 33.821 | 26.11 | 0.08 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 16.00 | Call | 17.97540 | 0.01798 | 17.45990 | 0.01746 | 17.975 | 27.12 | 0.04 | 0.00 | 0 | 117,200.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 17.13 | Call | 4.39200 | 0.00439 | 3.97440 | 0.00397 | 4.392 | 31.10 | 0.01 | 0.00 | 0 | 18,000.00 |

| 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 18/12/2017 | Foreign Exchange Future | 17.24 | Call | 4.24000 | 0.00424 | 3.84990 | 0.00385 | 4.240 | 31.83 | 0.01 | 0.00 | 0 | 33,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 18.06 | Call | 3.56640 | 0.00357 | 3.32160 | 0.00332 | 3.566 | 37.25 | 0.01 | 0.00 | 0 | 2,055.00 |
| \$ / R | On 22/12/2017 | Any day expiry | | | 14.07370 | 14.07370 | 14.11150 | 14.11150 | | 23.20 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 22/12/2017 | Any day expiry | 13.50 | Put | 147.45330 | 0.14745 | 126.76380 | 0.12676 | 147.453 | 22.76 | 0.25 | 0.00 | 0 | 60.00 |
| \$ / R | On 22/12/2017 | Any day expiry | 18.02 | Call | 4.58730 | 0.00459 | 4.21150 | 0.00421 | 4.587 | 35.46 | 0.01 | 0.00 | 0 | 60.00 |
| \$ / R | On 27/12/2017 | Any day expiry | | | 14.08490 | 14.08490 | 14.12320 | 14.12320 | | 22.08 | 0.00 | 0.00 | 0 | 916.00 |
| \$ / R | On 29/12/2017 | Any day expiry | | | 14.08980 | 14.08980 | 14.12780 | 14.12780 | | 21.86 | 0.00 | 0.00 | 0 | 500.00 |
| \$ / R | On 29/12/2017 | Any day expiry | 14.50 | Call | 243.05720 | 0.24306 | 244.25990 | 0.24426 | 243.057 | 22.64 | 0.36 | 0.00 | 0 | 150.00 |
| \$ / R | On 29/12/2017 | Any day expiry | 14.80 | Call | 166.20430 | 0.16620 | 165.54300 | 0.16554 | 166.204 | 23.22 | 0.27 | 0.00 | 0 | 200.00 |
| \$ / R | On 02/01/2018 | Any day expiry | | | 14.09950 | 14.09950 | 14.13720 | 14.13720 | | 21.18 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 04/01/2018 | Any day expiry | | | 14.10430 | 14.10430 | 14.14190 | 14.14190 | | 20.97 | 0.00 | 0.00 | 0 | 677.00 |
| \$ / R | On 09/01/2018 | Any day expiry | | | 14.11640 | 14.11640 | 14.15360 | 14.15360 | | 20.38 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 09/01/2018 | Any day expiry | 13.20 | Put | 95.06650 | 0.09507 | 84.35960 | 0.08436 | 95.066 | 19.81 | 0.17 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 09/01/2018 | Any day expiry | 14.76 | Call | 203.75270 | 0.20375 | 206.55380 | 0.20655 | 203.753 | 21.57 | 0.30 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 09/01/2018 | Any day expiry | 14.88 | Call | 176.78080 | 0.17678 | 178.79930 | 0.17880 | 176.781 | 21.79 | 0.27 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 10/01/2018 | Any day expiry | | | 14.11880 | 14.11880 | 14.15590 | 14.15590 | | 20.30 | 0.00 | 0.00 | 0 | 500.00 |
| \$ / R | On 12/01/2018 | Any day expiry | | | 14.12370 | 14.12370 | 14.16060 | 14.16060 | | 20.14 | 0.00 | 0.00 | 0 | 241.00 |
| \$ / R | On 16/01/2018 | Any day expiry | | | 14.13340 | 14.13340 | 14.17000 | 14.17000 | | 19.80 | 0.00 | 0.00 | 0 | 300.00 |
| \$ / R | On 18/01/2018 | Any day expiry | | | 14.13820 | 14.13820 | 14.17460 | 14.17460 | | 19.67 | 0.00 | 0.00 | 0 | 241.00 |
| \$ / R | On 18/01/2018 | Any day expiry | 13.90 | Put | 325.26510 | 0.32527 | 305.14370 | 0.30514 | 325.265 | 19.47 | 0.40 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 25/01/2018 | Any day expiry | | | 14.15530 | 14.15530 | 14.19090 | 14.19090 | | 19.27 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 31/01/2018 | Any day expiry | | | 14.17010 | 14.17010 | 14.20480 | 14.20480 | | 19.03 | 0.00 | 14,403,104.00 | 1,008 | 1,923.00 |
| \$ / R | On 31/01/2018 | Any day expiry | 13.25 | Put | 128.74070 | 0.12874 | 119.16780 | 0.11917 | 128.741 | 18.48 | 0.19 | 0.00 | 0 | 107,000.00 |
| \$ / R | On 31/01/2018 | Any day expiry | 13.27 | Put | 133.15230 | 0.13315 | 123.33660 | 0.12334 | 133.152 | 18.49 | 0.20 | 0.00 | 0 | 154,000.00 |
| \$ / R | On 31/01/2018 | Any day expiry | 13.30 | Put | 139.97500 | 0.13998 | 129.79350 | 0.12979 | 139.975 | 18.49 | 0.21 | 0.00 | 0 | 40,904.00 |
| \$ / R | On 31/01/2018 | Any day expiry | 13.40 | Put | 164.57830 | 0.16458 | 153.12990 | 0.15313 | 164.578 | 18.49 | 0.23 | 0.00 | 0 | 168,000.00 |
| \$ / R | On 01/02/2018 | Any day expiry | | | 14.17260 | 14.17260 | 14.20710 | 14.20710 | | 19.01 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 01/02/2018 | Any day expiry | 12.57 | Put | 39.87340 | 0.03987 | 37.44120 | 0.03744 | 39.873 | 19.06 | 0.07 | 0.00 | 0 | 242.00 |
| \$ / R | On 01/02/2018 | Any day expiry | 13.04 | Put | 89.93440 | 0.08993 | 82.65230 | 0.08265 | 89.934 | 18.45 | 0.15 | 0.00 | 0 | 234.00 |
| \$ / R | On 01/02/2018 | Any day expiry | 13.15 | Put | 109.59710 | 0.10960 | 101.12850 | 0.10113 | 109.597 | 18.46 | 0.17 | 0.00 | 0 | 3,496.00 |
| \$ / R | On 01/02/2018 | Any day expiry | 15.22 | Call | 171.30930 | 0.17131 | 174.52150 | 0.17452 | 171.309 | 20.80 | 0.23 | 0.00 | 0 | 242.00 |
| \$ / R | On 01/02/2018 | Any day expiry | 15.52 | Call | 126.64670 | 0.12665 | 128.72200 | 0.12872 | 126.647 | 21.34 | 0.18 | 0.00 | 0 | 2,723.00 |
| \$ / R | On 01/02/2018 | Any day expiry | 15.79 | Call | 94.95670 | 0.09496 | 96.63980 | 0.09664 | 94.957 | 21.71 | 0.14 | 0.00 | 0 | 234.00 |
| \$ / R | On 01/02/2018 | Any day expiry | 15.88 | Call | 86.16030 | 0.08616 | 87.63680 | 0.08764 | 86.160 | 21.83 | 0.13 | 0.00 | 0 | 773.00 |
| \$ / R | On 06/02/2018 | Any day expiry | | | 14.18500 | 14.18500 | 14.21870 | 14.21870 | | 18.89 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 06/02/2018 | Any day expiry | 13.80 | Put | 307.46860 | 0.30747 | 290.11520 | 0.29012 | 307.469 | 18.55 | 0.36 | 0.00 | 0 | 35,000.00 |
| \$ / R | On 08/02/2018 | Any day expiry | | | 14.18990 | 14.18990 | 14.22330 | 14.22330 | | 18.86 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 08/02/2018 | Any day expiry | 13.16 | Put | 119.12130 | 0.11912 | 110.08750 | 0.11009 | 119.121 | 18.25 | 0.18 | 0.00 | 0 | 1,880.00 |
| \$ / R | On 08/02/2018 | Any day expiry | 13.86 | Put | 336.04730 | 0.33605 | 317.74690 | 0.31775 | 336.047 | 18.57 | 0.38 | 0.00 | 0 | 1,880.00 |
| \$ / R | On 08/02/2018 | Any day expiry | 15.05 | Call | 222.59830 | 0.22260 | 226.03010 | 0.22603 | 222.598 | 20.24 | 0.28 | 0.00 | 0 | 1,880.00 |
| \$ / R | On 12/02/2018 | Any day expiry | | | 14.19980 | 14.19980 | 14.23250 | 14.23250 | | 18.70 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/02/2018 | Any day expiry | 13.90 | Put | 357.57750 | 0.35758 | 338.58250 | 0.33858 | 357.578 | 18.45 | 0.39 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 13/02/2018 | Any day expiry | | | 14.20230 | 14.20230 | 14.23480 | 14.23480 | | 18.69 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 15/02/2018 | Any day expiry | | | 14.20730 | 14.20730 | 14.23950 | 14.23950 | | 18.66 | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest | | | |
|------------------|--------|------------|---------------|-------------------------|-------------|-----------|--------------|----------------|-------------------|------------|----------|--------------|------------------|---------------|------|---|------|
| \$ / R | | | On 16/02/2018 | Any day expiry | | | 14.20970 | 14.20970 | | 14.24180 | 14.24180 | | 18.66 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | 14.20 | Put | On 16/02/2018 | Any day expiry | 511.16860 | 0.51117 | 488.81590 | 0.48882 | 511.169 | 18.66 | 0.48 | 0.00 | 0 | 20,000.00 | | | |
| \$ / R | | | On 28/02/2018 | Any day expiry | 14.23820 | 14.23820 | 14.26930 | 14.26930 | | 18.42 | 0.00 | 0.00 | 0 | 500.00 | | | |
| \$ / R | 14.18 | Put | On 28/02/2018 | Any day expiry | 513.10580 | 0.51311 | 490.83780 | 0.49084 | 513.106 | 18.36 | 0.46 | 0.00 | 0 | 90,000.00 | | | |
| \$ / R | | | On 01/03/2018 | Any day expiry | 14.24040 | 14.24040 | 14.27160 | 14.27160 | | 18.41 | 0.00 | 0.00 | 0 | 0.00 | | | |
| \$ / R | 13.50 | Put | On 01/03/2018 | Any day expiry | 226.45090 | 0.22645 | 212.42430 | 0.21242 | 226.451 | 17.76 | 0.27 | 0.00 | 0 | 100,000.00 | | | |
| \$ / R | | | On 02/03/2018 | Any day expiry | 14.24270 | 14.24270 | 14.27380 | 14.27380 | | 18.40 | 0.00 | 0.00 | 0 | 0.00 | | | |
| \$ / R | 13.40 | Put | On 02/03/2018 | Any day expiry | 198.87120 | 0.19887 | 185.96090 | 0.18596 | 198.871 | 17.73 | 0.24 | 0.00 | 0 | 100,000.00 | | | |
| \$ / R | | | On 15/03/2018 | Any day expiry | 14.27160 | 14.27160 | 14.30340 | 14.30340 | | 18.18 | 0.00 | 0.00 | 0 | 189.00 | | | |
| \$ / R | | | On 19/03/2018 | Foreign Exchange Future | 14.28050 | 14.28050 | 14.31250 | 14.31250 | | 18.09 | 0.00 | 6,197,737.00 | 434 | 183,314.00 | | | |
| \$ / R | 12.00 | Put | On 19/03/2018 | Foreign Exchange Future | 29.21790 | 0.02922 | 26.22930 | 0.02623 | 29.218 | 18.64 | 0.05 | 0.00 | 0 | 225,000.00 | | | |
| \$ / R | 12.36 | Put | On 19/03/2018 | Foreign Exchange Future | 49.13230 | 0.04913 | 44.47850 | 0.04448 | 49.132 | 18.05 | 0.07 | 0.00 | 0 | 20,880.00 | | | |
| \$ / R | 12.40 | Put | On 19/03/2018 | Foreign Exchange Future | 51.96220 | 0.05196 | 47.08550 | 0.04709 | 51.962 | 17.98 | 0.08 | 0.00 | 0 | 2,500.00 | | | |
| \$ / R | 12.50 | Put | On 19/03/2018 | Foreign Exchange Future | 59.67980 | 0.05968 | 54.20860 | 0.05421 | 59.680 | 17.82 | 0.09 | 0.00 | 0 | 26,000.00 | | | |
| \$ / R | 12.57 | Put | On 19/03/2018 | Foreign Exchange Future | 65.66720 | 0.06567 | 59.75000 | 0.05975 | 65.667 | 17.70 | 0.09 | 0.00 | 0 | 3,000.00 | | | |
| \$ / R | 12.94 | Put | On 19/03/2018 | Foreign Exchange Future | 110.07940 | 0.11008 | 101.29800 | 0.10130 | 110.079 | 17.26 | 0.15 | 0.00 | 0 | 5,000.00 | | | |
| \$ / R | 13.00 | Put | On 19/03/2018 | Foreign Exchange Future | 120.91880 | 0.12092 | 111.56630 | 0.11157 | 120.919 | 17.27 | 0.16 | 0.00 | 0 | 94,964.00 | | | |
| \$ / R | 13.22 | Put | On 19/03/2018 | Foreign Exchange Future | 167.47980 | 0.16748 | 155.92580 | 0.15593 | 167.480 | 17.33 | 0.20 | 0.00 | 0 | 15,000.00 | | | |
| \$ / R | 13.25 | Put | On 19/03/2018 | Foreign Exchange Future | 174.70790 | 0.17471 | 162.83980 | 0.16284 | 174.708 | 17.34 | 0.21 | 0.00 | 0 | 2,478.00 | | | |
| \$ / R | 13.38 | Put | On 19/03/2018 | Foreign Exchange Future | 208.60650 | 0.20861 | 195.36760 | 0.19537 | 208.607 | 17.37 | 0.24 | 0.00 | 0 | 2,500.00 | | | |
| \$ / R | 13.40 | Put | On 19/03/2018 | Foreign Exchange Future | 214.20150 | 0.21420 | 200.74980 | 0.20075 | 214.202 | 17.37 | 0.24 | 0.00 | 0 | 7,500.00 | | | |
| \$ / R | 13.50 | Put | On 19/03/2018 | Foreign Exchange Future | 243.75090 | 0.24375 | 229.22690 | 0.22923 | 243.751 | 17.40 | 0.27 | 0.00 | 0 | 17,750.00 | | | |
| \$ / R | 13.50 | Call | On 19/03/2018 | Foreign Exchange Future | 1,024.25090 | 1.02425 | 1,041.72690 | 1.04173 | 1,024.251 | 17.40 | 0.73 | 0.00 | 0 | 15,000.00 | | | |
| \$ / R | 13.60 | Put | On 19/03/2018 | Foreign Exchange Future | 276.97140 | 0.27697 | 260.38580 | 0.26039 | 276.971 | 17.46 | 0.29 | 0.00 | 0 | 3,000.00 | | | |
| \$ / R | 13.74 | Put | On 19/03/2018 | Foreign Exchange Future | 329.70570 | 0.32971 | 311.61750 | 0.31162 | 329.706 | 17.60 | 0.33 | 0.00 | 0 | 20,880.00 | | | |
| \$ / R | 13.76 | Call | On 19/03/2018 | Foreign Exchange Future | 858.20700 | 0.85821 | 871.90830 | 0.87191 | 858.207 | 17.61 | 0.66 | 0.00 | 0 | 4,000.00 | | | |
| \$ / R | 13.91 | Put | On 19/03/2018 | Foreign Exchange Future | 401.44380 | 0.40144 | 381.61270 | 0.38161 | 401.444 | 17.76 | 0.38 | 0.00 | 0 | 7,000.00 | | | |
| \$ / R | 14.05 | Put | On 19/03/2018 | Foreign Exchange Future | 466.83840 | 0.46684 | 445.66040 | 0.44566 | 466.838 | 17.90 | 0.42 | 0.00 | 0 | 500.00 | | | |
| \$ / R | 14.07 | Call | On 19/03/2018 | Foreign Exchange Future | 687.14190 | 0.68714 | 0.00000 | 0.00000 | 687.142 | 17.92 | 0.58 | 1,658,212.64 | 200 | 100.00 | | | |
| \$ / R | 14.16 | Put | On 19/03/2018 | Foreign Exchange Future | 522.16320 | 0.52216 | 499.98650 | 0.49999 | 522.163 | 18.00 | 0.45 | 0.00 | 0 | 750.00 | | | |
| \$ / R | 14.18 | Put | On 19/03/2018 | Foreign Exchange Future | 532.59040 | 0.53259 | 510.23760 | 0.51024 | 532.590 | 18.02 | 0.45 | 0.00 | 0 | 41,000.00 | | | |
| \$ / R | 14.20 | Put | On 19/03/2018 | Foreign Exchange Future | 543.12950 | 0.54313 | 520.60260 | 0.52060 | 543.129 | 18.04 | 0.46 | 0.00 | 0 | 65,000.00 | | | |
| \$ / R | 14.44 | Call | On 19/03/2018 | Foreign Exchange Future | 521.59520 | 0.52160 | 528.40750 | 0.52841 | 521.595 | 18.37 | 0.48 | 0.00 | 0 | 10,000.00 | | | |
| \$ / R | 14.45 | Call | On 19/03/2018 | Foreign Exchange Future | 517.70700 | 0.51771 | 524.45010 | 0.52445 | 517.707 | 18.38 | 0.48 | 0.00 | 0 | 17,000.00 | | | |
| \$ / R | 14.49 | Put | On 19/03/2018 | Foreign Exchange Future | 711.91650 | 0.71192 | 686.38550 | 0.68639 | 711.916 | 18.44 | 0.53 | 0.00 | 0 | 80,000.00 | | | |
| \$ / R | 14.50 | Call | On 19/03/2018 | Foreign Exchange Future | 498.65890 | 0.49866 | 505.05840 | 0.50506 | 498.659 | 18.45 | 0.46 | 0.00 | 0 | 240.00 | | | |
| \$ / R | 14.50 | Put | On 19/03/2018 | Foreign Exchange Future | 718.15890 | 0.71816 | 692.55840 | 0.69256 | 718.159 | 18.45 | 0.54 | 0.00 | 0 | 400.00 | | | |
| \$ / R | 14.52 | Put | On 19/03/2018 | Foreign Exchange Future | 730.71270 | 0.73071 | 704.98130 | 0.70498 | 730.713 | 18.48 | 0.54 | 0.00 | 0 | 1,000.00 | | | |
| \$ / R | 14.57 | Call | On 19/03/2018 | Foreign Exchange Future | 473.04130 | 0.47304 | 0.00000 | 0.00000 | 473.041 | 18.55 | 0.45 | 1,277,512.26 | 200 | 100.00 | | | |
| \$ / R | 14.68 | Call | On 19/03/2018 | Foreign Exchange Future | 435.18160 | 0.43518 | 440.47030 | 0.44047 | 435.182 | 18.71 | 0.42 | 0.00 | 0 | 1,000.00 | | | |
| \$ / R | 14.68 | Put | On 19/03/2018 | Foreign Exchange Future | 834.68160 | 0.83468 | 807.97030 | 0.80797 | 834.682 | 18.71 | 0.58 | 0.00 | 0 | 1,000.00 | | | |
| \$ / R | 14.75 | Call | On 19/03/2018 | Foreign Exchange Future | 412.55710 | 0.41256 | 417.46280 | 0.41746 | 412.557 | 18.82 | 0.40 | 0.00 | 0 | 20,880.00 | | | |
| \$ / R | 14.79 | Put | On 19/03/2018 | Foreign Exchange Future | 909.62330 | 0.90962 | 882.32000 | 0.88232 | 909.623 | 18.87 | 0.61 | 0.00 | 0 | 100.00 | | | |
| \$ / R | 14.79 | Call | On 19/03/2018 | Foreign Exchange Future | 400.12330 | 0.40012 | 404.82000 | 0.40482 | 400.123 | 18.87 | 0.39 | 0.00 | 0 | 100.00 | | | |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 14.86 | Call | 379.19950 | 0.37920 | 383.54870 | 0.38355 | 379.199 | 18.98 | 0.38 | 0.00 | 0 | 15,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 14.90 | Call | 367.70940 | 0.36771 | 371.87110 | 0.37187 | 367.709 | 19.03 | 0.37 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 14.91 | Call | 364.88700 | 0.36489 | 369.00380 | 0.36900 | 364.887 | 19.05 | 0.37 | 0.00 | 0 | 8,395.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 14.95 | Call | 353.80720 | 0.35381 | 357.74570 | 0.35775 | 353.807 | 19.11 | 0.36 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 15.00 | Call | 340.65960 | 0.34066 | 344.13150 | 0.34413 | 340.660 | 19.19 | 0.35 | 0.00 | 0 | 6,126.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 15.11 | Call | 313.39820 | 0.31340 | 316.42590 | 0.31643 | 313.398 | 19.37 | 0.32 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 15.26 | Call | 279.68590 | 0.27969 | 282.19230 | 0.28219 | 279.686 | 19.61 | 0.29 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 15.46 | Call | 240.35370 | 0.24035 | 242.29420 | 0.24229 | 240.354 | 19.94 | 0.26 | 0.00 | 0 | 3,867.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 15.50 | Call | 233.19160 | 0.23319 | 235.03380 | 0.23503 | 233.192 | 20.00 | 0.25 | 0.00 | 0 | 65,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 15.57 | Call | 221.18360 | 0.22118 | 222.86490 | 0.22286 | 221.184 | 20.11 | 0.24 | 0.00 | 0 | 6,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 15.69 | Call | 202.06820 | 0.20207 | 203.50680 | 0.20351 | 202.068 | 20.31 | 0.22 | 0.00 | 0 | 750.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 16.00 | Call | 158.27650 | 0.15828 | 159.50130 | 0.15950 | 158.276 | 20.72 | 0.18 | 0.00 | 0 | 3,276.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 16.16 | Call | 139.53820 | 0.13954 | 140.52840 | 0.14053 | 139.538 | 20.93 | 0.16 | 0.00 | 0 | 225,000.00 |
| \$ / R | On 29/03/2018 | Any day expiry | | | 14.30280 | 14.30280 | 14.33530 | 14.33530 | | 18.03 | 0.00 | 43,149.00 | 3 | 699.00 |
| \$ / R | On 24/04/2018 | Any day expiry | | | 14.36070 | 14.36070 | 14.39440 | 14.39440 | | 17.78 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 25/04/2018 | Any day expiry | | | 14.36290 | 14.36290 | 14.39670 | 14.39670 | | 17.77 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/04/2018 | Any day expiry | 15.00 | Put | 1,075.14190 | 1.07514 | 1,046.39650 | 1.04640 | 1,075.142 | 18.66 | 0.62 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 25/04/2018 | Any day expiry | 15.81 | Call | 260.46340 | 0.26046 | 262.58220 | 0.26258 | 260.463 | 19.90 | 0.25 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 30/04/2018 | Any day expiry | | | 14.37400 | 14.37400 | 14.40810 | 14.40810 | | 17.70 | 0.00 | 0.00 | 0 | 110.00 |
| \$ / R | On 30/04/2018 | Any day expiry | 13.80 | Put | 389.83860 | 0.38984 | 369.77820 | 0.36978 | 389.839 | 17.11 | 0.34 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 30/04/2018 | Any day expiry | 15.23 | Call | 388.89700 | 0.38890 | 392.85770 | 0.39286 | 388.897 | 18.93 | 0.35 | 0.00 | 0 | 500.00 |
| \$ / R | On 30/04/2018 | Any day expiry | 15.66 | Call | 296.78270 | 0.29678 | 299.28080 | 0.29928 | 296.783 | 19.59 | 0.28 | 0.00 | 0 | 500.00 |
| \$ / R | On 09/05/2018 | Any day expiry | | | 14.39410 | 14.39410 | 14.42850 | 14.42850 | | 17.68 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 09/05/2018 | Any day expiry | 12.74 | Put | 110.56700 | 0.11057 | 102.67270 | 0.10267 | 110.567 | 16.68 | 0.13 | 0.00 | 0 | 1,880.00 |
| \$ / R | On 09/05/2018 | Any day expiry | 13.86 | Put | 421.81970 | 0.42182 | 400.93790 | 0.40094 | 421.820 | 17.08 | 0.35 | 0.00 | 0 | 1,880.00 |
| \$ / R | On 09/05/2018 | Any day expiry | 15.63 | Call | 321.82500 | 0.32182 | 324.70650 | 0.32471 | 321.825 | 19.43 | 0.29 | 0.00 | 0 | 1,880.00 |
| \$ / R | On 11/05/2018 | Any day expiry | | | 14.39850 | 14.39850 | 14.43310 | 14.43310 | | 17.68 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 14/05/2018 | Any day expiry | | | 14.40520 | 14.40520 | 14.43990 | 14.43990 | | 17.63 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/05/2018 | Any day expiry | 12.75 | Put | 114.23320 | 0.11423 | 106.10130 | 0.10610 | 114.233 | 16.61 | 0.13 | 0.00 | 0 | 11,000.00 |
| \$ / R | On 14/05/2018 | Any day expiry | 14.50 | Put | 755.09140 | 0.75509 | 728.54120 | 0.72854 | 755.091 | 17.76 | 0.50 | 0.00 | 0 | 11,000.00 |
| \$ / R | On 14/05/2018 | Any day expiry | 15.76 | Call | 307.68440 | 0.30768 | 310.30010 | 0.31030 | 307.684 | 19.56 | 0.27 | 0.00 | 0 | 11,000.00 |
| \$ / R | On 15/05/2018 | Any day expiry | | | 14.40740 | 14.40740 | 14.44220 | 14.44220 | | 17.63 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 31/05/2018 | Any day expiry | | | 14.44340 | 14.44340 | 14.47850 | 14.47850 | | 17.60 | 0.00 | 0.00 | 0 | 181.00 |
| \$ / R | On 31/05/2018 | Any day expiry | 13.80 | Put | 412.42670 | 0.41243 | 393.48710 | 0.39349 | 412.427 | 16.86 | 0.33 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 31/05/2018 | Any day expiry | 15.43 | Call | 414.96630 | 0.41497 | 419.72300 | 0.41972 | 414.966 | 18.93 | 0.34 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/05/2018 | Any day expiry | 15.89 | Call | 320.79580 | 0.32080 | 324.15980 | 0.32416 | 320.796 | 19.61 | 0.27 | 0.00 | 0 | 500.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | | | 14.48430 | 14.48430 | 14.51920 | 14.51920 | | 17.53 | 0.00 | 8,690,580.00 | 600 | 112,846.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 11.00 | Put | 12.63710 | 0.01264 | 12.07390 | 0.01207 | 12.637 | 17.76 | 0.02 | 0.00 | 0 | 750.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 11.50 | Put | 18.39240 | 0.01839 | 17.61340 | 0.01761 | 18.392 | 16.21 | 0.03 | 0.00 | 0 | 66.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 12.00 | Put | 43.12220 | 0.04312 | 39.54020 | 0.03954 | 43.122 | 16.16 | 0.05 | 0.00 | 0 | 137,000.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 12.25 | Put | 64.45260 | 0.06445 | 59.58380 | 0.05958 | 64.453 | 16.21 | 0.08 | 0.00 | 0 | 104,895.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 12.40 | Put | 80.75160 | 0.08075 | 74.99130 | 0.07499 | 80.752 | 16.24 | 0.09 | 0.00 | 0 | 12,603.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 12.75 | Put | 131.01960 | 0.13102 | 122.85360 | 0.12285 | 131.020 | 16.31 | 0.14 | 0.00 | 0 | 66.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 12.96 | Put | 170.64630 | 0.17065 | 160.84800 | 0.16085 | 170.646 | 16.36 | 0.17 | 0.00 | 0 | 2,700.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.00 | Put | 179.08560 | 0.17909 | 168.95920 | 0.16896 | 179.086 | 16.37 | 0.17 | 0.00 | 0 | 15,158.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.05 | Put | 190.45300 | 0.19045 | 179.51080 | 0.17951 | 190.453 | 16.39 | 0.18 | 0.00 | 0 | 1,250.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.17 | Put | 219.78500 | 0.21979 | 207.81310 | 0.20781 | 219.785 | 16.45 | 0.20 | 0.00 | 0 | 965.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.22 | Put | 232.87600 | 0.23288 | 220.47060 | 0.22047 | 232.876 | 16.47 | 0.21 | 0.00 | 0 | 15,000.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.30 | Put | 254.91120 | 0.25491 | 241.80080 | 0.24180 | 254.911 | 16.51 | 0.23 | 0.00 | 0 | 2,050.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.46 | Put | 303.09170 | 0.30309 | 288.56040 | 0.28856 | 303.092 | 16.59 | 0.26 | 0.00 | 0 | 5,183.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.48 | Put | 309.50450 | 0.30950 | 294.79540 | 0.29480 | 309.505 | 16.60 | 0.26 | 0.00 | 0 | 7,420.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.64 | Put | 364.01330 | 0.36401 | 347.87880 | 0.34788 | 364.013 | 16.68 | 0.30 | 0.00 | 0 | 70,530.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.75 | Put | 404.81290 | 0.40481 | 387.70520 | 0.38771 | 404.813 | 16.74 | 0.32 | 0.00 | 0 | 104,895.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.80 | Put | 425.51780 | 0.42552 | 406.72610 | 0.40673 | 425.518 | 16.79 | 0.33 | 0.00 | 0 | 500.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.81 | Put | 429.73230 | 0.42973 | 0.00000 | 0.00000 | 429.732 | 16.80 | 0.33 | 192,767,430.00 | 40,000 | 40,000.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.83 | Put | 438.23690 | 0.43824 | 419.17610 | 0.41918 | 438.237 | 16.83 | 0.33 | 0.00 | 0 | 300.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.84 | Put | 442.52310 | 0.44252 | 423.37700 | 0.42338 | 442.523 | 16.84 | 0.34 | 0.00 | 0 | 500.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.90 | Put | 468.74860 | 0.46875 | 449.07640 | 0.44908 | 468.749 | 16.91 | 0.35 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 14.00 | Put | 514.35560 | 0.51436 | 493.82090 | 0.49382 | 514.356 | 17.02 | 0.37 | 0.00 | 0 | 6,130.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 14.10 | Put | 562.30020 | 0.56230 | 540.93950 | 0.54094 | 562.300 | 17.13 | 0.39 | 0.00 | 0 | 7,028.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 14.25 | Put | 638.52500 | 0.63852 | 615.97830 | 0.61598 | 638.525 | 17.30 | 0.42 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 14.71 | Call | 678.52130 | 0.67852 | 687.54120 | 0.68754 | 678.521 | 17.86 | 0.48 | 0.00 | 0 | 50.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 14.81 | Call | 642.20290 | 0.64220 | 650.68660 | 0.65069 | 642.203 | 17.98 | 0.46 | 0.00 | 0 | 500.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 15.11 | Call | 544.20980 | 0.54421 | 551.28120 | 0.55128 | 544.210 | 18.36 | 0.41 | 0.00 | 0 | 760.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 15.14 | Call | 535.26450 | 0.53526 | 542.20900 | 0.54221 | 535.264 | 18.40 | 0.40 | 0.00 | 0 | 2,700.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 15.43 | Call | 457.86150 | 0.45786 | 463.02280 | 0.46302 | 457.862 | 18.81 | 0.35 | 0.00 | 0 | 15,000.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 15.53 | Call | 434.01930 | 0.43402 | 438.83620 | 0.43884 | 434.019 | 18.95 | 0.34 | 0.00 | 0 | 965.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 15.79 | Call | 378.08920 | 0.37809 | 0.00000 | 0.00000 | 378.089 | 19.32 | 0.30 | 352,755,648.00 | 80,000 | 40,000.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 16.16 | Call | 308.91780 | 0.30892 | 312.49440 | 0.31249 | 308.918 | 19.76 | 0.26 | 0.00 | 0 | 5,183.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 16.38 | Call | 273.64350 | 0.27364 | 276.64170 | 0.27664 | 273.643 | 20.00 | 0.23 | 0.00 | 0 | 750.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 16.41 | Call | 269.17330 | 0.26917 | 272.10100 | 0.27210 | 269.173 | 20.04 | 0.23 | 0.00 | 0 | 300.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 16.49 | Call | 257.63450 | 0.25763 | 260.37530 | 0.26038 | 257.635 | 20.13 | 0.22 | 0.00 | 0 | 7,420.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 16.52 | Call | 253.44300 | 0.25344 | 256.11880 | 0.25612 | 253.443 | 20.16 | 0.22 | 0.00 | 0 | 66.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 16.65 | Call | 236.11600 | 0.23612 | 238.51970 | 0.23852 | 236.116 | 20.30 | 0.20 | 0.00 | 0 | 500.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 16.92 | Call | 204.09260 | 0.20409 | 206.00820 | 0.20601 | 204.093 | 20.60 | 0.18 | 0.00 | 0 | 104,895.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 17.00 | Call | 195.53950 | 0.19554 | 197.32900 | 0.19733 | 195.540 | 20.69 | 0.17 | 0.00 | 0 | 3,500.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 17.21 | Call | 174.91670 | 0.17492 | 176.40820 | 0.17641 | 174.917 | 20.92 | 0.16 | 0.00 | 0 | 500.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 17.28 | Call | 168.59020 | 0.16859 | 169.99000 | 0.16999 | 168.590 | 21.00 | 0.15 | 0.00 | 0 | 5,630.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 17.38 | Call | 160.34450 | 0.16034 | 161.27230 | 0.16127 | 160.345 | 21.13 | 0.14 | 0.00 | 0 | 7,028.00 |
| \$ / R | On 29/06/2018 | Any day expiry | | | 14.50930 | 14.50930 | 14.54410 | 14.54410 | | 17.57 | 0.00 | 0.00 | 0 | 445.00 |
| \$ / R | On 29/06/2018 | Any day expiry | 13.80 | Put | 433.57180 | 0.43357 | 415.94760 | 0.41595 | 433.572 | 16.77 | 0.33 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 29/06/2018 | Any day expiry | 15.62 | Call | 439.55970 | 0.43956 | 444.57050 | 0.44457 | 439.560 | 19.02 | 0.34 | 0.00 | 0 | 500.00 |
| \$ / R | On 29/06/2018 | Any day expiry | 16.10 | Call | 342.76010 | 0.34276 | 346.85550 | 0.34686 | 342.760 | 19.65 | 0.27 | 0.00 | 0 | 500.00 |
| \$ / R | On 02/07/2018 | Any day expiry | | | 14.51610 | 14.51610 | 14.55080 | 14.55080 | | 17.54 | 0.00 | 0.00 | 0 | 100.00 |
| \$ / R | On 20/07/2018 | Any day expiry | | | 14.55700 | 14.55700 | 14.59150 | 14.59150 | | 17.56 | 0.00 | 0.00 | 0 | 1,800.00 |
| \$ / R | On 24/07/2018 | Any day expiry | | | 14.56610 | 14.56610 | 14.60060 | 14.60060 | | 17.53 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 24/07/2018 | Any day expiry | 14.19 | Put | 629.90810 | 0.62991 | 609.54610 | 0.60955 | 629.908 | 17.12 | 0.40 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 24/07/2018 | Any day expiry | 14.45 | Put | 768.48680 | 0.76849 | 746.18110 | 0.74618 | 768.487 | 17.42 | 0.45 | 0.00 | 0 | 1,500.00 |

| 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 24/07/2018 | Any day expiry | 15.72 | Call | 472.29800 | 0.47230 | 477.64280 | 0.47764 | 472.298 | 18.99 | 0.34 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 24/07/2018 | Any day expiry | 15.94 | Call | 425.14010 | 0.42514 | 429.84930 | 0.42985 | 425.140 | 19.28 | 0.31 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 25/07/2018 | Any day expiry | | | 14.56840 | 14.56840 | 14.60290 | 14.60290 | | 17.53 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 31/07/2018 | Any day expiry | | | 14.58200 | 14.58200 | 14.61640 | 14.61640 | | 17.51 | 0.00 | 0.00 | 0 | 1,853.00 |
| \$ / R | On 31/07/2018 | Any day expiry | 13.80 | Put | 453.57320 | 0.45357 | 437.95930 | 0.43796 | 453.573 | 16.67 | 0.32 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 31/07/2018 | Any day expiry | 15.82 | Call | 465.36680 | 0.46537 | 470.55580 | 0.47056 | 465.367 | 19.08 | 0.33 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/07/2018 | Any day expiry | 16.32 | Call | 366.00170 | 0.36600 | 370.13050 | 0.37013 | 366.002 | 19.66 | 0.27 | 0.00 | 0 | 500.00 |
| \$ / R | On 07/08/2018 | Any day expiry | | | 14.59790 | 14.59790 | 14.63230 | 14.63230 | | 17.55 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 07/08/2018 | Any day expiry | 12.32 | Put | 75.90730 | 0.07591 | 72.84980 | 0.07285 | 75.907 | 15.30 | 0.08 | 0.00 | 0 | 1,880.00 |
| \$ / R | On 07/08/2018 | Any day expiry | 13.86 | Put | 482.69240 | 0.48269 | 466.46850 | 0.46647 | 482.692 | 16.70 | 0.33 | 0.00 | 0 | 1,880.00 |
| \$ / R | On 07/08/2018 | Any day expiry | 16.18 | Call | 406.14080 | 0.40614 | 410.79870 | 0.41080 | 406.141 | 19.48 | 0.29 | 0.00 | 0 | 1,880.00 |
| \$ / R | On 13/08/2018 | Any day expiry | | | 14.61160 | 14.61160 | 14.64580 | 14.64580 | | 17.53 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 31/08/2018 | Any day expiry | | | 14.65300 | 14.65300 | 14.68690 | 14.68690 | | 17.55 | 0.00 | 0.00 | 0 | 1,336.00 |
| \$ / R | On 31/08/2018 | Any day expiry | 13.80 | Put | 473.12770 | 0.47313 | 458.63030 | 0.45863 | 473.128 | 16.65 | 0.31 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 31/08/2018 | Any day expiry | 16.05 | Call | 482.30790 | 0.48231 | 487.47380 | 0.48747 | 482.308 | 19.21 | 0.33 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/08/2018 | Any day expiry | 16.57 | Call | 382.18830 | 0.38219 | 386.15260 | 0.38615 | 382.188 | 19.76 | 0.27 | 0.00 | 0 | 500.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | | | 14.69280 | 14.69280 | 14.72610 | 14.72610 | | 17.54 | 0.00 | 0.00 | 0 | 3,287.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 11.00 | Put | 18.12270 | 0.01812 | 17.89400 | 0.01789 | 18.123 | 16.35 | 0.02 | 0.00 | 0 | 750.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 12.61 | Put | 127.09760 | 0.12710 | 119.14110 | 0.11914 | 127.098 | 15.24 | 0.12 | 0.00 | 0 | 5,300.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 12.65 | Put | 135.03830 | 0.13504 | 126.81280 | 0.12681 | 135.038 | 15.30 | 0.13 | 0.00 | 0 | 1,550.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 12.85 | Put | 179.69690 | 0.17970 | 170.12030 | 0.17012 | 179.697 | 15.64 | 0.15 | 0.00 | 0 | 750.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 13.65 | Call | 1,467.82170 | 1.46782 | 1,488.41110 | 1.48841 | 1,467.822 | 16.53 | 0.71 | 0.00 | 0 | 1,464.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 13.73 | Put | 454.70170 | 0.45470 | 441.41310 | 0.44141 | 454.702 | 16.58 | 0.30 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 15.97 | Call | 534.79070 | 0.53479 | 540.26300 | 0.54026 | 534.791 | 19.01 | 0.35 | 0.00 | 0 | 5,300.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 16.04 | Call | 519.32870 | 0.51933 | 524.56020 | 0.52456 | 519.329 | 19.10 | 0.34 | 0.00 | 0 | 1,550.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 16.14 | Call | 498.11310 | 0.49811 | 503.02550 | 0.50303 | 498.113 | 19.22 | 0.33 | 0.00 | 0 | 750.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 17.02 | Call | 341.82580 | 0.34183 | 344.88650 | 0.34489 | 341.826 | 20.11 | 0.24 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 28/09/2018 | Any day expiry | | | 14.71850 | 14.71850 | 14.75150 | 14.75150 | | 17.53 | 0.00 | 0.00 | 0 | 1,295.00 |
| \$ / R | On 28/09/2018 | Any day expiry | 13.80 | Put | 487.74710 | 0.48775 | 474.47170 | 0.47447 | 487.747 | 16.61 | 0.31 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 28/09/2018 | Any day expiry | 16.25 | Call | 497.51990 | 0.49752 | 503.26100 | 0.50326 | 497.520 | 19.29 | 0.32 | 0.00 | 0 | 500.00 |
| \$ / R | On 28/09/2018 | Any day expiry | 16.80 | Call | 395.36930 | 0.39537 | 399.20380 | 0.39920 | 395.369 | 19.84 | 0.26 | 0.00 | 0 | 500.00 |
| \$ / R | On 25/10/2018 | Any day expiry | | | 14.78170 | 14.78170 | 14.81380 | 14.81380 | | 17.51 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 29/10/2018 | Any day expiry | | | 14.79100 | 14.79100 | 14.82300 | 14.82300 | | 17.54 | 0.00 | 0.00 | 0 | 225.00 |
| \$ / R | On 31/10/2018 | Any day expiry | | | 14.79570 | 14.79570 | 14.82760 | 14.82760 | | 17.55 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 31/10/2018 | Any day expiry | 13.80 | Put | 503.60900 | 0.50361 | 491.58030 | 0.49158 | 503.609 | 16.58 | 0.30 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 31/10/2018 | Any day expiry | 16.47 | Call | 517.73650 | 0.51774 | 522.76580 | 0.52277 | 517.737 | 19.36 | 0.32 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/10/2018 | Any day expiry | 17.02 | Call | 418.36970 | 0.41837 | 421.70880 | 0.42171 | 418.370 | 19.89 | 0.26 | 0.00 | 0 | 500.00 |
| \$ / R | On 05/11/2018 | Any day expiry | | | 14.80740 | 14.80740 | 14.83920 | 14.83920 | | 17.53 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 05/11/2018 | Any day expiry | 11.90 | Put | 38.03590 | 0.03804 | 38.27170 | 0.03827 | 38.036 | 13.68 | 0.04 | 0.00 | 0 | 1,880.00 |
| \$ / R | On 05/11/2018 | Any day expiry | 13.86 | Put | 529.06860 | 0.52907 | 516.72590 | 0.51673 | 529.069 | 16.60 | 0.31 | 0.00 | 0 | 1,880.00 |
| \$ / R | On 05/11/2018 | Any day expiry | 16.81 | Call | 462.21480 | 0.46221 | 466.10510 | 0.46611 | 462.215 | 19.66 | 0.29 | 0.00 | 0 | 1,880.00 |
| \$ / R | On 13/11/2018 | Any day expiry | | | 14.82610 | 14.82610 | 14.85760 | 14.85760 | | 17.56 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 30/11/2018 | Any day expiry | | | 14.86700 | 14.86700 | 14.89970 | 14.89970 | | 17.58 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 30/11/2018 | Any day expiry | 13.80 | Put | 517.96420 | 0.51796 | 506.12660 | 0.50613 | 517.964 | 16.59 | 0.30 | 0.00 | 0 | 1,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| \$ / R | On 30/11/2018 | Any day expiry | 16.70 | Call | 532.59500 | 0.53260 | 537.54220 | 0.53754 | 532.595 | 19.50 | 0.31 | 0.00 | 0 | 500.00 |
| \$ / R | On 30/11/2018 | Any day expiry | 17.31 | Call | 428.00440 | 0.42800 | 431.08450 | 0.43108 | 428.004 | 20.09 | 0.26 | 0.00 | 0 | 500.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | | | 14.90200 | 14.90200 | 14.93760 | 14.93760 | | 17.67 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 31/12/2018 | Any day expiry | | | 14.94450 | 14.94450 | 14.98370 | 14.98370 | | 17.75 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 31/12/2018 | Any day expiry | 13.80 | Put | 533.67660 | 0.53368 | 519.38520 | 0.51939 | 533.677 | 16.65 | 0.29 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 31/12/2018 | Any day expiry | 16.93 | Call | 556.59870 | 0.55660 | 562.69260 | 0.56269 | 556.599 | 19.74 | 0.31 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/12/2018 | Any day expiry | 17.58 | Call | 448.96290 | 0.44896 | 453.45760 | 0.45346 | 448.963 | 20.36 | 0.26 | 0.00 | 0 | 500.00 |
| \$ / R | On 13/02/2019 | Any day expiry | | | 15.05440 | 15.05440 | 15.10310 | 15.10310 | | 17.94 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | | | 15.13680 | 15.13680 | 15.19260 | 15.19260 | | 18.08 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | | | 15.35660 | 15.35660 | 15.43130 | 15.43130 | | 18.33 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2019 | Foreign Exchange Future | | | 15.81840 | 15.81840 | 15.92640 | 15.92640 | | 18.72 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2019 | Foreign Exchange Future | 20.00 | Call | 771.75670 | 0.77176 | 777.95570 | 0.77796 | 771.757 | 22.41 | 0.28 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 12/06/2020 | Foreign Exchange Future | | | 16.34580 | 16.34580 | 16.43250 | 16.43250 | | 19.29 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/07/2020 | Any day expiry | | | 16.47910 | 16.47910 | 16.56040 | 16.56040 | | 19.37 | 0.00 | 0.00 | 0 | 84,000.00 |
| \$ / R | On 14/09/2020 | Foreign Exchange Future | | | 16.61820 | 16.61820 | 16.69390 | 16.69390 | | 19.47 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 18/12/2017 | Foreign Exchange Future | | | 14.06480 | 14.06480 | 14.10220 | 14.10220 | | 22.77 | 0.00 | 281,296.00 | 20 | 768.00 |
| \$ / R MAXI | On 19/03/2018 | Foreign Exchange Future | | | 14.28050 | 14.28050 | 14.31250 | 14.31250 | | 18.09 | 0.00 | 0.00 | 0 | 28.00 |
| \$ / R MAXI | On 18/06/2018 | Foreign Exchange Future | | | 14.48430 | 14.48430 | 14.51920 | 14.51920 | | 17.53 | 0.00 | 0.00 | 0 | 14.00 |
| \$ / R MAXI | On 17/09/2018 | Foreign Exchange Future | | | 14.69280 | 14.69280 | 14.72610 | 14.72610 | | 17.54 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 14/12/2018 | Foreign Exchange Future | | | 15.19000 | 15.19000 | 15.19000 | 15.19000 | | 18.33 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 14/06/2019 | Foreign Exchange Future | | | 15.35660 | 15.35660 | 15.43130 | 15.43130 | | 18.33 | 0.00 | 0.00 | 0 | 0.00 |
| £ / R | On 01/12/2017 | Any day expiry | | | 18.59660 | 18.59660 | 18.63350 | 18.63350 | | 23.03 | 0.00 | 0.00 | 0 | 0.00 |
| £ / R | On 01/12/2017 | Any day expiry | 19.19 | Call | 89.38410 | 0.08938 | 95.71410 | 0.09571 | 89.384 | 23.75 | 0.22 | 0.00 | 0 | 15,200.00 |
| £ / R | On 15/12/2017 | Any day expiry | | | 18.64480 | 18.64480 | 18.68310 | 18.68310 | | 23.36 | 0.00 | 0.00 | 0 | 10.00 |
| £ / R | On 18/12/2017 | Foreign Exchange Future | | | 18.65540 | 18.65540 | 18.69410 | 18.69410 | | 23.08 | 0.00 | 15,428,015.80 | 827 | 213,427.00 |
| £ / R | On 18/12/2017 | Foreign Exchange Future | 18.20 | Call | 722.76850 | 0.72277 | 739.92880 | 0.73993 | 722.769 | 22.99 | 0.67 | 0.00 | 0 | 400.00 |
| £ / R | On 18/12/2017 | Foreign Exchange Future | 19.80 | Call | 128.65990 | 0.12866 | 128.08870 | 0.12809 | 128.660 | 24.40 | 0.19 | 0.00 | 0 | 800.00 |
| £ / R | On 31/01/2018 | Any day expiry | | | 18.82940 | 18.82940 | 18.86390 | 18.86390 | | 19.66 | 0.00 | 0.00 | 0 | 10.00 |
| £ / R | On 01/03/2018 | Any day expiry | | | 18.94050 | 18.94050 | 18.96940 | 18.96940 | | 18.85 | 0.00 | 0.00 | 0 | 17.00 |
| £ / R | On 15/03/2018 | Any day expiry | | | 18.99010 | 18.99010 | 19.01960 | 19.01960 | | 18.70 | 0.00 | 0.00 | 0 | 38.00 |
| £ / R | On 19/03/2018 | Foreign Exchange Future | | | 19.00420 | 19.00420 | 19.03400 | 19.03400 | | 18.62 | 0.00 | 1,995,441.00 | 105 | 4,231.00 |
| £ / R | On 19/03/2018 | Foreign Exchange Future | 17.00 | Put | 145.99640 | 0.14600 | 139.82170 | 0.13982 | 145.996 | 18.74 | 0.14 | 0.00 | 0 | 500.00 |
| £ / R | On 19/03/2018 | Foreign Exchange Future | 20.14 | Call | 411.82020 | 0.41182 | 414.74110 | 0.41474 | 411.820 | 19.47 | 0.32 | 0.00 | 0 | 500.00 |
| £ / R | On 18/06/2018 | Foreign Exchange Future | | | 19.33530 | 19.33530 | 19.36940 | 19.36940 | | 18.06 | 0.00 | 38,670.60 | 2 | 4,395.00 |
| £ / R | On 17/09/2018 | Foreign Exchange Future | | | 19.67670 | 19.67670 | 19.70730 | 19.70730 | | 17.79 | 0.00 | 0.00 | 0 | 3,565.00 |
| £ / R | On 14/06/2019 | Foreign Exchange Future | | | 20.47170 | 20.47170 | 20.52670 | 20.52670 | | 17.80 | 0.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On 18/12/2017 | Foreign Exchange Future | | | 0.12545 | 0.12545 | 0.12569 | 0.12569 | | 29.65 | 0.00 | 0.00 | 0 | 225.00 |
| ¥ / R | On 19/03/2018 | Foreign Exchange Future | | | 0.12805 | 0.12805 | 0.12824 | 0.12824 | | 23.41 | 0.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On 18/06/2018 | Foreign Exchange Future | | | 0.13059 | 0.13059 | 0.13081 | 0.13081 | | 22.68 | 0.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On 14/06/2019 | Foreign Exchange Future | | | 0.14611 | 0.14611 | 0.14692 | 0.14692 | | 21.37 | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| € / R | On 28/11/2017 | Any day expiry | | 16.46350 | 16.46350 | | 16.53060 | 16.53060 | | 20.37 | 0.00 | 0.00 | 0 | 800.00 |
| € / R | On 15/12/2017 | Any day expiry | | 16.48110 | 16.48110 | | 16.54990 | 16.54990 | | 21.37 | 0.00 | 0.00 | 0 | 3.00 |
| € / R | On 18/12/2017 | Foreign Exchange Future | | 16.53110 | 16.53110 | | 16.60190 | 16.60190 | | 21.56 | 0.00 | 9,505,382.50 | 575 | 109,844.00 |
| € / R | On 18/12/2017 | Foreign Exchange Future | 14.00 | Put | 4.53160 | 0.00453 | 3.75280 | 0.00375 | 4.532 | 26.98 | 0.01 | 0.00 | 0 | 18,000.00 |
| € / R | On 18/12/2017 | Foreign Exchange Future | 16.39 | Call | 457.98170 | 0.45798 | 487.01190 | 0.48701 | 457.982 | 21.46 | 0.57 | 0.00 | 0 | 18,000.00 |
| € / R | On 27/12/2017 | Any day expiry | | 16.56300 | 16.56300 | | 16.63680 | 16.63680 | | 20.94 | 0.00 | 0.00 | 0 | 800.00 |
| € / R | On 31/01/2018 | Any day expiry | | 16.70850 | 16.70850 | | 16.77550 | 16.77550 | | 18.19 | 0.00 | 0.00 | 0 | 30.00 |
| € / R | On 31/01/2018 | Any day expiry | 15.80 | Put | 177.66490 | 0.17766 | 156.81480 | 0.15681 | 177.665 | 17.76 | 0.23 | 0.00 | 0 | 193,000.00 |
| € / R | On 28/02/2018 | Any day expiry | | 16.81810 | 16.81810 | | 16.87940 | 16.87940 | | 17.58 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 28/02/2018 | Any day expiry | 16.41 | Put | 416.73050 | 0.41673 | 385.22640 | 0.38523 | 416.731 | 17.35 | 0.38 | 0.00 | 0 | 114,748.00 |
| € / R | On 15/03/2018 | Any day expiry | | 16.87250 | 16.87250 | | 16.93470 | 16.93470 | | 17.41 | 0.00 | 0.00 | 0 | 63.00 |
| € / R | On 19/03/2018 | Foreign Exchange Future | | 16.88710 | 16.88710 | | 16.94950 | 16.94950 | | 17.33 | 0.00 | 1,384,742.20 | 82 | 22,425.00 |
| € / R | On 19/03/2018 | Foreign Exchange Future | 15.05 | Put | 85.40760 | 0.08541 | 78.95690 | 0.07896 | 85.408 | 16.86 | 0.11 | 0.00 | 0 | 5,648.00 |
| € / R | On 19/03/2018 | Foreign Exchange Future | 15.10 | Put | 90.04400 | 0.09004 | 83.26240 | 0.08326 | 90.044 | 16.76 | 0.11 | 0.00 | 0 | 19,510.00 |
| € / R | On 19/03/2018 | Foreign Exchange Future | 16.39 | Put | 424.37320 | 0.42437 | 393.66140 | 0.39366 | 424.373 | 17.03 | 0.36 | 0.00 | 0 | 174,600.00 |
| € / R | On 19/03/2018 | Foreign Exchange Future | 16.50 | Call | 859.29660 | 0.85930 | 889.31610 | 0.88932 | 859.297 | 17.10 | 0.61 | 0.00 | 0 | 643.00 |
| € / R | On 19/03/2018 | Foreign Exchange Future | 17.00 | Call | 617.21780 | 0.61722 | 638.56860 | 0.63857 | 617.218 | 17.50 | 0.49 | 0.00 | 0 | 620.00 |
| € / R | On 29/03/2018 | Any day expiry | | 16.92390 | 16.92390 | | 16.98750 | 16.98750 | | 17.27 | 0.00 | 0.00 | 0 | 3.00 |
| € / R | On 18/06/2018 | Foreign Exchange Future | | 17.22760 | 17.22760 | | 17.29620 | 17.29620 | | 16.86 | 0.00 | 0.00 | 0 | 546.00 |
| € / R | On 18/06/2018 | Foreign Exchange Future | 13.75 | Put | 28.77270 | 0.02877 | 27.42200 | 0.02742 | 28.773 | 16.69 | 0.03 | 0.00 | 0 | 54,507.00 |
| € / R | On 18/06/2018 | Foreign Exchange Future | 13.97 | Put | 37.12320 | 0.03712 | 33.89450 | 0.03389 | 37.123 | 16.49 | 0.04 | 0.00 | 0 | 7,000.00 |
| € / R | On 18/06/2018 | Foreign Exchange Future | 15.25 | Put | 163.93470 | 0.16393 | 150.93980 | 0.15094 | 163.935 | 16.10 | 0.14 | 0.00 | 0 | 54,507.00 |
| € / R | On 18/06/2018 | Foreign Exchange Future | 16.44 | Put | 489.15480 | 0.48915 | 459.90380 | 0.45990 | 489.155 | 16.22 | 0.33 | 0.00 | 0 | 7,000.00 |
| € / R | On 18/06/2018 | Foreign Exchange Future | 18.61 | Call | 443.72950 | 0.44373 | 459.08310 | 0.45908 | 443.729 | 18.22 | 0.31 | 0.00 | 0 | 7,000.00 |
| € / R | On 18/06/2018 | Foreign Exchange Future | 20.55 | Call | 172.57590 | 0.17258 | 179.39840 | 0.17940 | 172.576 | 20.05 | 0.14 | 0.00 | 0 | 54,507.00 |
| € / R | On 17/09/2018 | Foreign Exchange Future | | 17.58630 | 17.58630 | | 17.65280 | 17.65280 | | 16.65 | 0.00 | 0.00 | 0 | 4,679.00 |
| € / R | On 17/09/2018 | Foreign Exchange Future | 14.25 | Put | 69.18560 | 0.06919 | 61.05760 | 0.06106 | 69.186 | 15.69 | 0.06 | 0.00 | 0 | 41,516.00 |
| € / R | On 17/09/2018 | Foreign Exchange Future | 16.00 | Put | 370.04410 | 0.37004 | 347.93310 | 0.34793 | 370.044 | 15.87 | 0.23 | 0.00 | 0 | 41,516.00 |
| € / R | On 17/09/2018 | Foreign Exchange Future | 21.63 | Call | 248.08990 | 0.24809 | 252.66760 | 0.25267 | 248.090 | 20.68 | 0.16 | 113,957.62 | 41 | 41,516.00 |
| € / R | On 14/06/2019 | Foreign Exchange Future | | 18.76400 | 18.76400 | | 18.87950 | 18.87950 | | 17.25 | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 17/12/2025 | Interest Rate Swap | | 99.06760 | 99.06760 | | 98.80023 | 98.80023 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 16/03/2026 | Interest Rate Swap | | 96.21815 | 96.21815 | | 95.93930 | 95.93930 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 15/06/2026 | Interest Rate Swap | | 95.07155 | 95.07155 | | 94.78478 | 94.78478 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 21/09/2026 | Interest Rate Swap | | 97.24830 | 97.24830 | | 96.96078 | 96.96078 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 21/12/2026 | Interest Rate Swap | | 100.98501 | 100.98501 | | 100.70164 | 100.70164 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 15/03/2027 | Interest Rate Swap | | 99.63776 | 99.63776 | | 99.35289 | 99.35289 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 21/06/2027 | Interest Rate Swap | | 101.68412 | 101.68412 | | 101.40580 | 101.40580 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 20/09/2027 | Interest Rate Swap | | 105.32954 | 105.32954 | | 105.06103 | 105.06103 | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 21/12/2017 | Interest Rate Swap | | 99.75949 | 99.75949 | | 99.75949 | 99.75949 | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 15/03/2018 | Interest Rate Swap | | 99.72134 | 99.72134 | | 99.71850 | 99.71850 | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 21/06/2018 | Interest Rate Swap | | 99.94127 | 99.94127 | | 99.93352 | 99.93352 | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 20/09/2018 | Interest Rate Swap | | 100.20478 | 100.20478 | | 100.19100 | 100.19100 | | | 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 |
|------------------|---------------|-------------------------|-----------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| 2Y STND | On 18/12/2017 | Interest Rate Swap | 99.79701 | 99.79701 | 99.79701 | 99.79701 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 16/03/2018 | Interest Rate Swap | 99.00548 | 99.00548 | 99.00288 | 99.00288 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 15/06/2018 | Interest Rate Swap | 98.62762 | 98.62762 | 98.61895 | 98.61895 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 21/09/2018 | Interest Rate Swap | 98.67527 | 98.67527 | 98.66163 | 98.66163 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 21/12/2018 | Interest Rate Swap | 99.20000 | 99.20000 | 99.17000 | 99.17000 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 15/03/2019 | Interest Rate Swap | 99.73577 | 99.73577 | 99.69656 | 99.69656 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 21/06/2019 | Interest Rate Swap | 100.29215 | 100.29215 | 100.23610 | 100.23610 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 20/09/2019 | Interest Rate Swap | 100.85692 | 100.85692 | 100.78713 | 100.78713 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 17/12/2020 | Interest Rate Swap | 97.89032 | 97.89032 | 97.79198 | 97.79198 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 16/03/2021 | Interest Rate Swap | 97.27639 | 97.27639 | 97.17002 | 97.17002 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 15/06/2021 | Interest Rate Swap | 96.63348 | 96.63348 | 96.51760 | 96.51760 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 21/09/2021 | Interest Rate Swap | 96.97093 | 96.97093 | 96.84375 | 96.84375 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 21/12/2021 | Interest Rate Swap | 99.29640 | 99.29640 | 99.15713 | 99.15713 | | | | | 0.00 | 0.00 | 0 | 51.00 |
| 5Y STND | On 15/03/2022 | Interest Rate Swap | 99.57964 | 99.57964 | 99.42358 | 99.42358 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 21/06/2022 | Interest Rate Swap | 100.92425 | 100.92425 | 100.74758 | 100.74758 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 20/09/2022 | Interest Rate Swap | 103.24290 | 103.24290 | 103.05096 | 103.05096 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 01/02/2018 | Index Future | 551.15200 | 551.15200 | 552.55200 | 552.55200 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 03/05/2018 | Index Future | 561.42200 | 561.42200 | 562.84500 | 562.84500 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 01/02/2018 | Index Future | 623.43300 | 623.43300 | 625.87800 | 625.87800 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 03/05/2018 | Index Future | 635.05000 | 635.05000 | 637.53700 | 637.53700 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 01/02/2018 | Index Future | 558.21000 | 558.21000 | 560.74000 | 560.74000 | | | | | 0.00 | 0.00 | 0 | 774.00 |
| ALBI | On 03/05/2018 | Index Future | 568.61200 | 568.61200 | 571.18600 | 571.18600 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 18/12/2017 | Foreign Exchange Future | 10.66790 | 10.66790 | 10.65240 | 10.65240 | | | | 20.70 | 0.00 | 73,928,547.00 | 6,930 | 16,484.00 |
| AU\$ / R | On 27/12/2017 | Any day expiry | 10.68270 | 10.68270 | 10.66760 | 10.66760 | | | | 19.84 | 0.00 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 19/03/2018 | Foreign Exchange Future | 10.82590 | 10.82590 | 10.80530 | 10.80530 | | | | 16.29 | 0.00 | 0.00 | 0 | 1,650.00 |
| AU\$ / R | On 18/06/2018 | Foreign Exchange Future | 10.97780 | 10.97780 | 10.95850 | 10.95850 | | | | 15.52 | 0.00 | 0.00 | 0 | 300.00 |
| AU\$ / R | On 17/09/2018 | Foreign Exchange Future | 11.13440 | 11.13440 | 11.11260 | 11.11260 | | | | 15.11 | 0.00 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/12/2018 | Foreign Exchange Future | 11.29010 | 11.29010 | 11.26870 | 11.26870 | | | | 14.93 | 0.00 | 0.00 | 0 | 10,812.00 |
| AU\$ / R | On 14/06/2019 | Foreign Exchange Future | 11.63560 | 11.63560 | 11.63920 | 11.63920 | | | | 14.97 | 0.00 | 0.00 | 0 | 0.00 |
| CAD/ R | On 18/12/2017 | Foreign Exchange Future | 11.02450 | 11.02450 | 11.03330 | 11.03330 | | | | 20.58 | 0.00 | 0.00 | 0 | 1,000.00 |
| CAD/ R | On 19/03/2018 | Foreign Exchange Future | 11.20640 | 11.20640 | 11.21030 | 11.21030 | | | | 15.94 | 0.00 | 0.00 | 0 | 0.00 |
| CAD/ R | On 18/06/2018 | Foreign Exchange Future | 11.37800 | 11.37800 | 11.38340 | 11.38340 | | | | 16.04 | 0.00 | 0.00 | 0 | 0.00 |
| CHF / R | On 18/12/2017 | Foreign Exchange Future | 14.22280 | 14.22280 | 14.23690 | 14.23690 | | | | 21.43 | 0.00 | 0.00 | 0 | 1,502.00 |
| CHF / R | On 19/03/2018 | Foreign Exchange Future | 14.54890 | 14.54890 | 14.55430 | 14.55430 | | | | 17.15 | 0.00 | 0.00 | 0 | 0.00 |
| CHF / R | On 18/06/2018 | Foreign Exchange Future | 14.85790 | 14.85790 | 14.86840 | 14.86840 | | | | 16.63 | 0.00 | 0.00 | 0 | 0.00 |
| CHF / R | On 14/06/2019 | Foreign Exchange Future | 16.57580 | 16.57580 | 16.65110 | 16.65110 | | | | 16.85 | 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 |
|------------------|---------------|-------------------------|-----|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| CNH / R | On 18/12/2017 | Foreign Exchange Future | | 2.11780 | 2.11780 | | 2.11880 | 2.11880 | | 22.15 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 19/03/2018 | Foreign Exchange Future | | 2.13670 | 2.13670 | | 2.13730 | 2.13730 | | 17.69 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 18/06/2018 | Foreign Exchange Future | | 2.15480 | 2.15480 | | 2.15600 | 2.15600 | | 16.90 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 14/06/2019 | Foreign Exchange Future | | 2.23390 | 2.23390 | | 2.24420 | 2.24420 | | 17.30 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 18/12/2017 | Foreign Exchange Future | | 2.22450 | 2.22450 | | 2.23360 | 2.23360 | | 22.76 | 0.00 | 222,450.00 | 100 | 1,050.00 |
| DKK / R | On 19/03/2018 | Foreign Exchange Future | | 2.27260 | 2.27260 | | 2.28100 | 2.28100 | | 17.78 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 18/06/2018 | Foreign Exchange Future | | 2.31950 | 2.31950 | | 2.32850 | 2.32850 | | 17.08 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 14/06/2019 | Foreign Exchange Future | | 2.65220 | 2.65220 | | 2.67140 | 2.67140 | | 17.55 | 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 |
| ES18 | On 20/04/2018 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES18A | On 20/04/2018 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES23 | On 25/01/2023 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES23A | On 25/01/2023 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES26 | On 25/01/2023 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES26A | On 02/04/2026 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 01/02/2018 | Bond Future | | 11.59641 | 73.72616 | | 11.53596 | 74.06075 | | | 0.00 | 0.00 | 0 | 9,466.00 |
| ES33 | On 03/05/2018 | Bond Future | | 11.72533 | 71.30827 | | 11.66272 | 71.64868 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 02/08/2018 | Bond Future | | 11.85240 | 72.66478 | | 11.78734 | 73.01236 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 15/09/2033 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33A | On 15/09/2033 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 01/02/2018 | Bond Future | | 11.84358 | 75.90814 | | 11.76762 | 76.37303 | | | 0.00 | 0.00 | 0 | 7,957.00 |
| ES42 | On 03/05/2018 | Bond Future | | 11.97524 | 73.06112 | | 11.89640 | 73.53423 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 02/08/2018 | Bond Future | | 12.10274 | 74.45096 | | 12.02079 | 74.93384 | | | 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 01/02/2018 | GOVI | | 556.48800 | 556.48800 | | 559.01900 | 559.01900 | | | 0.00 | 0.00 | 0 | 795.00 |
| GOVI | On 03/05/2018 | GOVI | | 566.85800 | 566.85800 | | 569.43300 | 569.43300 | | | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 18/12/2017 | Foreign Exchange Future | | 1.80140 | 1.80140 | | 1.80600 | 1.80600 | | 22.80 | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 19/03/2018 | Foreign Exchange Future | | 1.83240 | 1.83240 | | 1.83630 | 1.83630 | | 18.19 | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 18/06/2018 | Foreign Exchange Future | | 1.86130 | 1.86130 | | 1.86570 | 1.86570 | | 17.36 | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 14/06/2019 | Foreign Exchange Future | | 2.07520 | 2.07520 | | 2.08780 | 2.08780 | | 18.49 | 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 |
|------------------|---------------|------------------------|-----|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| I2025 | On 01/02/2018 | Bond Future | | 127.13537 | 127.13537 | | 127.40147 | 127.40147 | | | 0.00 | 0.00 | 0 | 1,070.00 |
| I2025 | On 03/05/2018 | Bond Future | | 129.51542 | 129.51542 | | 129.78574 | 129.78574 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 02/08/2018 | Bond Future | | 131.96419 | 131.96419 | | 132.24114 | 132.24114 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 31/01/2025 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 01/02/2018 | Bond Future | | 97.90743 | 97.90743 | | 98.65651 | 98.65651 | | | 0.00 | 0.00 | 0 | 1,370.00 |
| I2029 | On 03/05/2018 | Bond Future | | 98.72229 | 98.72229 | | 99.48477 | 99.48477 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 02/08/2018 | Bond Future | | 100.62279 | 100.62279 | | 101.40107 | 101.40107 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 14/08/2015 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 01/02/2018 | Bond Future | | 101.02214 | 101.02214 | | 101.68685 | 101.68685 | | | 0.00 | 0.00 | 0 | 5,283.00 |
| I2033 | On 03/05/2018 | Bond Future | | 101.82480 | 101.82480 | | 102.50137 | 102.50137 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 02/08/2018 | Bond Future | | 103.78498 | 103.78498 | | 104.47568 | 104.47568 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 28/02/2033 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 01/02/2018 | Bond Future | | 119.99242 | 119.99242 | | 121.54172 | 121.54172 | | | 0.00 | 0.00 | 0 | 18,979.00 |
| I2038 | On 03/05/2018 | Bond Future | | 122.23879 | 122.23879 | | 123.81636 | 123.81636 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 02/08/2018 | Bond Future | | 124.54194 | 124.54194 | | 126.15121 | 126.15121 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 31/01/2038 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 01/02/2018 | Bond Future | | 113.41798 | 113.41798 | | 115.21751 | 115.21751 | | | 0.00 | 0.00 | 0 | 21,177.00 |
| I2046 | On 03/05/2018 | Bond Future | | 113.94153 | 113.94153 | | 115.77415 | 115.77415 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 02/08/2018 | Bond Future | | 116.13499 | 116.13499 | | 118.00419 | 118.00419 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 31/03/2046 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 01/02/2018 | Bond Future | | 117.89991 | 117.89991 | | 119.97370 | 119.97370 | | | 0.00 | 8,252,993.70 | 70 | 24,102.00 |
| I2050 | On 03/05/2018 | Bond Future | | 120.10707 | 120.10707 | | 122.21898 | 122.21898 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 02/08/2018 | Bond Future | | 120.68584 | 120.68584 | | 122.83986 | 122.83986 | | | 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 01/02/2018 | Index Future | | 241.84700 | 241.84700 | | 243.77400 | 243.77400 | | | 0.00 | 0.00 | 0 | 874.00 |
| IGOV | On 03/05/2018 | Index Future | | 246.37500 | 246.37500 | | 248.33700 | 248.33700 | | | 0.00 | 0.00 | 0 | 272.00 |
| JIBAR FUTURE | On 20/12/2017 | Jibar Tradeable Future | | 7.25000 | 92.75000 | | 7.25000 | 92.75000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/01/2018 | Jibar Tradeable Future | | 7.24000 | 92.76000 | | 7.24000 | 92.76000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/02/2018 | Jibar Tradeable Future | | 7.17000 | 92.83000 | | 7.17000 | 92.83000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/03/2018 | Jibar Tradeable Future | | 7.15000 | 92.85000 | | 7.15000 | 92.85000 | | | 0.00 | 0.00 | 0 | 2,500.00 |
| JIBAR FUTURE | On 18/04/2018 | Jibar Tradeable Future | | 7.14000 | 92.86000 | | 7.14000 | 92.86000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/06/2018 | Jibar Tradeable Future | | 7.07000 | 92.93000 | | 7.07000 | 92.93000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/09/2018 | Jibar Tradeable Future | | 7.01000 | 92.99000 | | 7.01000 | 92.99000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/12/2018 | Jibar Tradeable Future | | 7.01000 | 92.99000 | | 7.01000 | 92.99000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/03/2019 | Jibar Tradeable Future | | 7.03000 | 92.97000 | | 7.03000 | 92.97000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/06/2019 | Jibar Tradeable Future | | 7.07000 | 92.93000 | | 7.07000 | 92.93000 | | | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| KES / R | On 18/12/2017 | Foreign Exchange Future | | | 0.13550 | | 0.13550 | | 0.13520 | 0.13520 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 19/03/2018 | Foreign Exchange Future | | | 0.13510 | | 0.13510 | | 0.13490 | 0.13490 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 18/06/2018 | Foreign Exchange Future | | | 0.13470 | | 0.13470 | | 0.13390 | 0.13390 | | | 0.00 | 0.00 | 0 | 1,145.00 |
| KES / R | On 17/09/2018 | Foreign Exchange Future | | | 0.13420 | | 0.13420 | | 0.13390 | 0.13390 | | | 0.00 | 0.00 | 0 | 562.00 |
| KES / R | On 14/06/2019 | Foreign Exchange Future | | | 0.12400 | | 0.12400 | | 0.12400 | 0.12400 | | | 0.00 | 0.00 | 0 | 0.00 |
| NOK/R | On 18/12/2017 | Foreign Exchange Future | | | 1.71240 | | 1.71240 | | 1.70400 | 1.70400 | | 20.50 | 0.00 | 0.00 | 0 | 0.00 |
| NOK/R | On 19/03/2018 | Foreign Exchange Future | | | 1.74340 | | 1.74340 | | 1.73440 | 1.73440 | | 16.35 | 0.00 | 0.00 | 0 | 0.00 |
| NOK/R | On 18/06/2018 | Foreign Exchange Future | | | 1.77340 | | 1.77340 | | 1.76460 | 1.76460 | | 15.45 | 0.00 | 0.00 | 0 | 0.00 |
| NOK/R | On 14/06/2019 | Foreign Exchange Future | | | 1.90520 | | 1.90520 | | 1.90050 | 1.90050 | | 15.53 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 18/12/2017 | Foreign Exchange Future | | | 9.61020 | | 9.61020 | | 9.61790 | 9.61790 | | 21.67 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 19/03/2018 | Foreign Exchange Future | | | 9.74550 | | 9.74550 | | 9.74950 | 9.74950 | | 17.38 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 18/06/2018 | Foreign Exchange Future | | | 9.87670 | | 9.87670 | | 9.88220 | 9.88220 | | 16.68 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 14/06/2019 | Foreign Exchange Future | | | 10.94700 | | 10.94700 | | 10.98680 | 10.98680 | | 16.43 | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 18/12/2017 | Foreign Exchange Future | | | 1.33670 | | 1.33670 | | 1.34240 | 1.34240 | | | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 19/03/2018 | Foreign Exchange Future | | | 1.35010 | | 1.35010 | | 1.35790 | 1.35790 | | | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 18/06/2018 | Foreign Exchange Future | | | 1.36250 | | 1.36250 | | 1.37390 | 1.37390 | | | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 14/06/2019 | Foreign Exchange Future | | | 1.48900 | | 1.48900 | | 1.49900 | 1.49900 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO £ / \$ | On 18/12/2017 | Foreign Exchange Future | | | 1.32640 | | 1.32640 | | 1.32560 | 1.32560 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO £ / \$ | On 19/03/2018 | Foreign Exchange Future | | | 1.33080 | | 1.33080 | | 1.32990 | 1.32990 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO £ / \$ | On 18/06/2018 | Foreign Exchange Future | | | 1.33490 | | 1.33490 | | 1.33410 | 1.33410 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 18/12/2017 | Foreign Exchange Future | | | 1.17540 | | 1.17540 | | 1.17730 | 1.17730 | | | 0.00 | 0.00 | 0 | 30.00 |
| QUANTO € / \$ | On 19/03/2018 | Foreign Exchange Future | | | 1.18250 | | 1.18250 | | 1.18420 | 1.18420 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 18/06/2018 | Foreign Exchange Future | | | 1.18940 | | 1.18940 | | 1.19130 | 1.19130 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 01/02/2018 | Bond Future | | | 9.52925 | | 107.05878 | | 9.45759 | 107.49888 | | 8.24 | 0.00 | 356,184,561.06 | 3,327 | 94,178.00 |
| R186 | On 01/02/2018 | Bond Future | 7.75 | Call | 1.71000 | | 0.00171 | | 2.76000 | 0.00276 | 1.710 | 7.87 | 0.00 | 0.00 | 0 | 1,460.00 |
| R186 | On 01/02/2018 | Bond Future | 8.50 | Call | 70.17000 | | 0.07017 | | 96.17000 | 0.09617 | 70.170 | 7.87 | 0.05 | 0.00 | 0 | 1,460.00 |
| R186 | On 01/02/2018 | Bond Future | 8.75 | Put | 5,106.86000 | | 5.10686 | | 4,723.41000 | 4.72341 | 5,106.860 | 7.96 | 0.89 | 0.00 | 0 | 775.00 |
| R186 | On 01/02/2018 | Bond Future | 9.00 | Put | 3,735.00000 | | 3.73500 | | 3,399.49000 | 3.39949 | 3,735.000 | 8.05 | 0.80 | 0.00 | 0 | 6,200.00 |
| R186 | On 01/02/2018 | Bond Future | 9.25 | Put | 2,571.24000 | | 2.57124 | | 2,298.23000 | 2.29823 | 2,571.240 | 8.14 | 0.66 | 0.00 | 0 | 775.00 |
| R186 | On 01/02/2018 | Bond Future | 9.65 | Put | 1,232.76000 | | 1.23276 | | 1,068.38000 | 1.06838 | 1,232.760 | 8.32 | 0.42 | 0.00 | 0 | 1,950.00 |
| R186 | On 03/05/2018 | Bond Future | | | 9.61713 | | 109.05342 | | 9.54233 | 109.50105 | | 8.68 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 03/05/2018 | Bond Future | 9.30 | Call | 1,681.33000 | | 1.68133 | | 0.00000 | 0.00000 | 1,681.330 | 8.61 | 0.39 | 48,083,204.81 | 1,120 | 1,120.00 |
| R186 | On 03/05/2018 | Bond Future | 10.14 | Put | 1,343.08000 | | 1.34308 | | 0.00000 | 0.00000 | 1,343.080 | 9.04 | 0.31 | 75,564,577.41 | 2,240 | 1,120.00 |
| 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 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| R186/R208 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 01/02/2018 | Bond Future | | | 292.35225 | | 292.35225 | | 293.60587 | 293.60587 | | | 0.00 | 0.00 | 0 | 2,350.00 |
| R197 | On 03/05/2018 | Bond Future | | | 297.82523 | | 297.82523 | | 299.10065 | 299.10065 | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 07/12/2023 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 01/02/2018 | Bond Future | | | 228.73944 | | 228.73944 | | 231.33264 | 231.33264 | | 4.66 | 0.00 | 2,973,612.72 | 13 | 22,203.00 |
| R202 | On 03/05/2018 | Bond Future | | | 233.02169 | | 233.02169 | | 235.66211 | 235.66211 | | 4.60 | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 07/12/2033 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 01/02/2018 | Bond Future | | | 8.84339 | | 99.01039 | | 8.77065 | 99.29474 | | 5.35 | 0.00 | 0.00 | 0 | 61,187.00 |
| R2023 | On 03/05/2018 | Bond Future | | | 8.92264 | | 96.92529 | | 8.84548 | 97.21433 | | 5.41 | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 28/02/2023 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 01/02/2018 | Bond Future | | | 10.01268 | | 86.26201 | | 9.94143 | 86.70654 | | | 0.00 | 98,338,691.40 | 1,140 | 63,494.00 |
| R2030 | On 03/05/2018 | Bond Future | | | 10.10036 | | 87.86909 | | 10.02657 | 88.32136 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 02/08/2018 | Bond Future | | | 10.18802 | | 85.53477 | | 10.11128 | 85.99650 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 31/01/2030 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 01/02/2018 | Bond Future | | | 10.20494 | | 88.43240 | | 10.13897 | 88.87052 | | 11.75 | 0.00 | 6,367,132.80 | 72 | 42,501.00 |
| R2032 | On 01/02/2018 | Bond Future | 9.20 | Call | 125.77000 | | 0.12577 | | 162.28000 | 0.16228 | 125.770 | 11.27 | 0.07 | 0.00 | 0 | 7,500.00 |
| R2032 | On 01/02/2018 | Bond Future | 9.30 | Call | 178.80000 | | 0.17880 | | 227.07000 | 0.22707 | 178.800 | 11.29 | 0.09 | 0.00 | 0 | 7,800.00 |
| R2032 | On 01/02/2018 | Bond Future | 9.40 | Call | 250.63000 | | 0.25063 | | 313.31000 | 0.31331 | 250.630 | 11.34 | 0.12 | 0.00 | 0 | 6,800.00 |
| R2032 | On 01/02/2018 | Bond Future | 9.45 | Call | 294.21000 | | 0.29421 | | 365.01000 | 0.36501 | 294.210 | 11.37 | 0.13 | 0.00 | 0 | 750.00 |
| R2032 | On 03/05/2018 | Bond Future | | | 10.29125 | | 85.92292 | | 10.22303 | 86.36869 | | 12.49 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 02/08/2018 | Bond Future | | | 10.37457 | | 87.55744 | | 10.30381 | 88.01259 | | 12.77 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 31/03/2032 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 01/02/2018 | Bond Future | | | 10.40323 | | 91.79974 | | 10.34246 | 92.23714 | | | 0.00 | 0.00 | 0 | 53,530.00 |
| R2035 | On 03/05/2018 | Bond Future | | | 10.48885 | | 89.00981 | | 10.42610 | 89.45479 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 28/02/2035 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 01/02/2018 | Bond Future | | | 10.47869 | | 83.97112 | | 10.41793 | 84.40536 | | 13.35 | 0.00 | 10,832,274.48 | 129 | 54,223.00 |
| R2037 | On 01/02/2018 | Bond Future | 9.88 | Call | 509.24000 | | 0.50924 | | 609.19000 | 0.60919 | 509.240 | 13.02 | 0.19 | 0.00 | 0 | 2,000.00 |
| R2037 | On 01/02/2018 | Bond Future | 10.32 | Put | 2,608.21000 | | 2.60821 | | 2,377.80000 | 2.37780 | 2,608.210 | 13.26 | 0.58 | 0.00 | 0 | 2,000.00 |
| R2037 | On 01/02/2018 | Bond Future | 10.72 | Put | 1,261.06000 | | 1.26106 | | 1,125.85000 | 1.12585 | 1,261.060 | 13.54 | 0.36 | 0.00 | 0 | 2,000.00 |
| R2037 | On 03/05/2018 | Bond Future | | | 10.56649 | | 85.53544 | | 10.50376 | 85.97732 | | 14.19 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 02/08/2018 | Bond Future | | | 10.65438 | | 82.90637 | | 10.58936 | 83.35756 | | 14.55 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 31/01/2037 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R204 | On 01/02/2018 | Bond Future | | | 7.90725 | | 101.09476 | | 7.83320 | 101.15612 | | 0.93 | 0.00 | 0.00 | 0 | 42,299.00 |
| R204 | On 03/05/2018 | Bond Future | | | 8.06754 | | 102.97830 | | 7.96366 | 103.04020 | | 0.76 | 0.00 | 0.00 | 0 | 0.00 |
| R204 | On 21/12/2018 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |

| 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| R204/R203 | On 21/12/2018 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 06/10/2015 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 01/02/2018 | Bond Future | | | 10.57431 | | 86.80290 | | 10.50841 | 87.30192 | | 13.86 | 0.00 | 99,823,335.00 | 1,150 | 25,992.00 |
| R2040 | On 03/05/2018 | Bond Future | | | 10.66271 | | 88.42000 | | 10.59467 | 88.92781 | | 14.73 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 02/08/2018 | Bond Future | | | 10.75128 | | 85.59551 | | 10.68079 | 86.11377 | | 15.12 | 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 01/02/2018 | Bond Future | | | 10.61280 | | 83.78423 | | 10.54690 | 84.28335 | | 14.42 | 0.00 | 40,383,998.86 | 482 | 17,462.00 |
| R2044 | On 03/05/2018 | Bond Future | | | 10.69914 | | 85.34509 | | 10.63113 | 85.85294 | | 15.34 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 02/08/2018 | Bond Future | | | 10.78560 | | 82.58721 | | 10.71514 | 83.10568 | | 15.74 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 31/01/2044 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 01/02/2018 | Bond Future | | | 10.56858 | | 87.40207 | | 10.50267 | 87.91255 | | 14.48 | 0.00 | 271,296,025.28 | 3,104 | 102,408.00 |
| R2048 | On 03/05/2018 | Bond Future | | | 10.64858 | | 84.59353 | | 10.58059 | 85.11301 | | 15.42 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 28/02/2048 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R207 | On 01/02/2018 | Bond Future | | | 8.24129 | | 98.68916 | | 8.16402 | 98.82372 | | 1.97 | 0.00 | 797,013,656.16 | 8,076 | 46,959.00 |
| R207 | On 03/05/2018 | Bond Future | | | 8.36239 | | 100.52783 | | 8.27320 | 100.66429 | | 1.88 | 0.00 | 0.00 | 0 | 0.00 |
| R207 | On 15/01/2020 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R207/R203 | On 15/01/2020 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R208 | On 01/02/2018 | Bond Future | | | 8.48538 | | 97.67313 | | 8.41103 | 97.86917 | | 3.38 | 0.00 | 5,274,349.02 | 54 | 34,776.00 |
| R208 | On 03/05/2018 | Bond Future | | | 8.57639 | | 96.09166 | | 8.49510 | 96.29077 | | 3.27 | 0.00 | 0.00 | 0 | 0.00 |
| R208 | On 31/03/2021 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R208/R204 | On 31/03/2021 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R208/R207 | On 31/03/2021 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 01/02/2018 | Bond Future | | | 10.31258 | | 69.15770 | | 10.25185 | 69.52524 | | 13.81 | 0.00 | 6,915,770.00 | 100 | 153,396.00 |
| R209 | On 01/02/2018 | Bond Future | 9.32 | Call | 124.07000 | | 0.12407 | | 156.62000 | 0.15662 | 124.070 | 13.28 | 0.07 | 0.00 | 0 | 157.00 |
| R209 | On 01/02/2018 | Bond Future | 9.33 | Call | 128.72000 | | 0.12872 | | 162.23000 | 0.16223 | 128.720 | 13.29 | 0.07 | 0.00 | 0 | 220.00 |
| R209 | On 01/02/2018 | Bond Future | 9.52 | Call | 246.84000 | | 0.24684 | | 302.44000 | 0.30244 | 246.840 | 13.39 | 0.12 | 0.00 | 0 | 739.00 |
| R209 | On 01/02/2018 | Bond Future | 9.59 | Put | 4,885.79000 | | 4.88579 | | 4,583.86000 | 4.58386 | 4,885.790 | 13.43 | 0.85 | 0.00 | 0 | 377.00 |
| R209 | On 01/02/2018 | Bond Future | 9.75 | Call | 487.84000 | | 0.48784 | | 579.81000 | 0.57981 | 487.840 | 13.53 | 0.21 | 0.00 | 0 | 5,000.00 |
| R209 | On 01/02/2018 | Bond Future | 9.85 | Put | 3,511.96000 | | 3.51196 | | 3,254.97000 | 3.25497 | 3,511.960 | 13.59 | 0.74 | 0.00 | 0 | 7,500.00 |
| R209 | On 01/02/2018 | Bond Future | 9.87 | Put | 3,416.21000 | | 3.41621 | | 3,163.10000 | 3.16310 | 3,416.210 | 13.60 | 0.73 | 0.00 | 0 | 739.00 |
| R209 | On 01/02/2018 | Bond Future | 9.88 | Put | 3,368.94000 | | 3.36894 | | 3,117.79000 | 3.11779 | 3,368.940 | 13.60 | 0.73 | 0.00 | 0 | 220.00 |
| R209 | On 01/02/2018 | Bond Future | 9.89 | Put | 3,321.96000 | | 3.32196 | | 3,072.77000 | 3.07277 | 3,321.960 | 13.61 | 0.72 | 0.00 | 0 | 157.00 |
| R209 | On 01/02/2018 | Bond Future | 10.00 | Put | 2,831.16000 | | 2.83116 | | 2,604.28000 | 2.60428 | 2,831.160 | 13.67 | 0.66 | 0.00 | 0 | 7,500.00 |
| R209 | On 01/02/2018 | Bond Future | 10.10 | Put | 2,426.08000 | | 2.42608 | | 2,220.18000 | 2.22018 | 2,426.080 | 13.73 | 0.61 | 0.00 | 0 | 3,000.00 |
| R209 | On 01/02/2018 | Bond Future | 10.22 | Put | 1,992.28000 | | 1.99228 | | 1,811.76000 | 1.81176 | 1,992.280 | 13.79 | 0.54 | 0.00 | 0 | 739.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|--------------|--------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| R209 | On 03/05/2018 | Bond Future | | 10.38937 | 67.29691 | | 10.32682 | 67.67084 | | 14.72 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 03/05/2018 | Bond Future | 9.75 | Call | 1,134.41000 | 1.13441 | 1,254.47000 | 1.25447 | 1,134.410 | 14.43 | 0.29 | 0.00 | 0 | 435.00 |
| R209 | On 03/05/2018 | Bond Future | 10.00 | Put | 4,018.46000 | 4.01846 | 3,798.14000 | 3.79814 | 4,018.460 | 14.58 | 0.62 | 0.00 | 0 | 5,000.00 |
| R209 | On 03/05/2018 | Bond Future | 10.22 | Put | 3,197.79000 | 3.19779 | 3,007.66000 | 3.00766 | 3,197.790 | 14.70 | 0.54 | 0.00 | 0 | 435.00 |
| R209 | On 03/05/2018 | Bond Future | 10.73 | Put | 1,800.39000 | 1.80039 | 1,675.58000 | 1.67558 | 1,800.390 | 15.14 | 0.36 | 0.00 | 0 | 435.00 |
| R209 | On 02/08/2018 | Bond Future | | 10.46313 | 68.57708 | | 10.39852 | 68.95884 | | 15.09 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 02/08/2018 | Bond Future | 9.66 | Call | 1,517.61000 | 1.51761 | 1,642.37000 | 1.64237 | 1,517.610 | 14.62 | 0.30 | 0.00 | 0 | 435.00 |
| R209 | On 02/08/2018 | Bond Future | 10.21 | Put | 4,252.44000 | 4.25244 | 4,054.47000 | 4.05447 | 4,252.440 | 14.93 | 0.55 | 0.00 | 0 | 435.00 |
| R209 | On 02/08/2018 | Bond Future | 10.84 | Put | 2,479.42000 | 2.47942 | 2,345.20000 | 2.34520 | 2,479.420 | 15.39 | 0.38 | 0.00 | 0 | 435.00 |
| R209 | On 01/11/2018 | Bond Future | | 10.54132 | 66.72798 | | 10.47480 | 67.11620 | | 15.62 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 01/11/2018 | Bond Future | 9.34 | Call | 1,385.76000 | 1.38576 | 1,491.61000 | 1.49161 | 1,385.760 | 15.05 | 0.25 | 0.00 | 0 | 435.00 |
| R209 | On 01/11/2018 | Bond Future | 9.94 | Put | 6,137.12000 | 6.13712 | 5,908.34000 | 5.90834 | 6,137.120 | 15.30 | 0.61 | 0.00 | 0 | 435.00 |
| R209 | On 01/11/2018 | Bond Future | 10.57 | Put | 3,967.06000 | 3.96706 | 3,796.07000 | 3.79607 | 3,967.060 | 15.68 | 0.46 | 0.00 | 0 | 435.00 |
| 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 01/02/2018 | Bond Future | | 182.11180 | 182.11180 | | 182.78334 | 182.78334 | | | 0.00 | 0.00 | 0 | 2,159.00 |
| R210 | On 03/05/2018 | Bond Future | | 183.09591 | 183.09591 | | 183.77898 | 183.77898 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 31/03/2028 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R212 | On 01/02/2018 | Bond Future | | 149.42000 | 149.42000 | | 149.49433 | 149.49433 | | | 0.00 | 0.00 | 0 | 4,869.00 |
| R212 | On 03/05/2018 | Bond Future | | 152.21714 | 152.21714 | | 152.29205 | 152.29205 | | | 0.00 | 0.00 | 0 | 0.00 |
| R212 | On 31/01/2022 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 01/02/2018 | Bond Future | | 10.08873 | 80.91522 | | 10.02274 | 81.31450 | | 11.58 | 0.00 | 7,525,115.46 | 93 | 58,184.00 |
| R213 | On 03/05/2018 | Bond Future | | 10.16895 | 78.87327 | | 10.10079 | 79.27947 | | 12.30 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 28/02/2031 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R213/R186 | On 28/02/2031 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 01/02/2018 | Bond Future | | 10.49592 | 68.37292 | | 10.41980 | 68.84244 | | 14.48 | 0.00 | 546,983.36 | 8 | 50,361.00 |
| R214 | On 03/05/2018 | Bond Future | | 10.57270 | 66.35085 | | 10.49430 | 66.82867 | | 15.45 | 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 |
| RAIN | On 18/12/2017 | Foreign Exchange Future | | 24,861.81000 | 24,861.81000 | | 24,929.89000 | 24,929.89000 | | | 0.00 | 0.00 | 0 | 0.00 |
| RAIN | On 19/03/2018 | Foreign Exchange Future | | 25,293.40000 | 25,293.40000 | | 25,350.35000 | 25,350.35000 | | | 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 |
|--------------------------------|---------------|------------|-------------------------|----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------------------|------------------|---------------------|
| SGD / R | On 18/12/2017 | | Foreign Exchange Future | 10.39400 | 10.39400 | | 10.39710 | 10.39710 | | 21.35 | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 19/03/2018 | | Foreign Exchange Future | 10.56580 | 10.56580 | | 10.56370 | 10.56370 | | 16.51 | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 18/06/2018 | | Foreign Exchange Future | 10.73000 | 10.73000 | | 10.73080 | 10.73080 | | 15.84 | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 14/06/2019 | | Foreign Exchange Future | 11.98000 | 11.98000 | | 12.02250 | 12.02250 | | 16.51 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 18/12/2017 | | Foreign Exchange Future | 3.52930 | 3.52930 | | 3.56780 | 3.56780 | | 18.46 | 0.00 | 0.00 | 0 | 4,775.00 |
| TRY / R | On 19/03/2018 | | Foreign Exchange Future | 3.47490 | 3.47490 | | 3.51580 | 3.51580 | | 15.11 | 0.00 | 3,009,263.40 | 866 | 433.00 |
| TRY / R | On 18/06/2018 | | Foreign Exchange Future | 3.41990 | 3.41990 | | 3.46080 | 3.46080 | | 15.02 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 14/06/2019 | | Foreign Exchange Future | 3.37480 | 3.37480 | | 3.45830 | 3.45830 | | 16.24 | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 18/12/2017 | | Foreign Exchange Future | 1.38200 | 1.38200 | | 1.38950 | 1.38950 | | | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 19/03/2018 | | Foreign Exchange Future | 1.36780 | 1.36780 | | 1.37560 | 1.37560 | | | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 18/06/2018 | | Foreign Exchange Future | 1.34530 | 1.34530 | | 1.35380 | 1.35380 | | | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 14/06/2019 | | Foreign Exchange Future | 1.21640 | 1.21640 | | 1.21640 | 1.21640 | | | 0.00 | 0.00 | 0 | 0.00 |
| Total for Derivatives : | | | | | | | | | | | | 3,634,710,669.74 | 337,075 | 7 727 985.00 |
| Grand Total: | | | | | | | | | | | | 3,634,710,669.74 | 337,075 | 7 727 985.00 |