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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 22/01/2018

| Contract Details | Strike | Call / Put | MTM Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|--------------------|---------------|----------------|-----------|------------|-------------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| Derivatives | | | | | | | | | | | | | |
| \$ / R | On 25/01/2018 | Any day expiry | 12.12540 | 12.12540 | | 12.21370 | 12.21370 | | 15.49 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 31/01/2018 | Any day expiry | 12.13670 | 12.13670 | | 12.22520 | 12.22520 | | 14.24 | 0.00 | 0.00 | 0 | 144,845.00 |
| \$ / R | On 31/01/2018 | Any day expiry | 12.18 | Put | 132.75120 | 0.13275 | 101.92690 | 0.10193 | 132.751 | 14.41 | 0.56 | 0.00 | 1,000.00 |
| \$ / R | On 31/01/2018 | Any day expiry | 12.22 | Call | 74.91280 | 0.07491 | 125.36080 | 0.12536 | 74.913 | 14.64 | 0.39 | 0.00 | 1,000.00 |
| \$ / R | On 31/01/2018 | Any day expiry | 12.25 | Put | 178.65320 | 0.17865 | 135.19110 | 0.13519 | 178.653 | 14.81 | 0.65 | 0.00 | 440.00 |
| \$ / R | On 31/01/2018 | Any day expiry | 12.32 | Put | 230.33420 | 0.23033 | 177.86190 | 0.17786 | 230.334 | 15.20 | 0.73 | 0.00 | 460.00 |
| \$ / R | On 31/01/2018 | Any day expiry | 12.36 | Call | 38.75040 | 0.03875 | 70.03340 | 0.07003 | 38.750 | 15.43 | 0.23 | 0.00 | 440.00 |
| \$ / R | On 31/01/2018 | Any day expiry | 12.41 | Call | 30.26380 | 0.03026 | 56.13950 | 0.05614 | 30.264 | 15.71 | 0.19 | 0.00 | 460.00 |
| \$ / R | On 31/01/2018 | Any day expiry | 12.80 | Put | 667.46300 | 0.66746 | 582.62620 | 0.58263 | 667.463 | 18.07 | 0.97 | 0.00 | 25,000.00 |
| \$ / R | On 31/01/2018 | Any day expiry | 13.16 | Put | 1,024.32300 | 1.02432 | 936.75750 | 0.93676 | 1,024.323 | 21.16 | 0.99 | 0.00 | 19,500.00 |
| \$ / R | On 31/01/2018 | Any day expiry | 13.25 | Put | 1,114.05240 | 1.11405 | 1,026.27720 | 1.02628 | 1,114.052 | 21.93 | 0.99 | 0.00 | 107,000.00 |
| \$ / R | On 31/01/2018 | Any day expiry | 13.27 | Put | 1,134.00440 | 1.13400 | 1,046.19080 | 1.04619 | 1,134.004 | 22.10 | 0.99 | 0.00 | 2,883.00 |
| \$ / R | On 31/01/2018 | Any day expiry | 13.30 | Put | 1,163.93910 | 1.16394 | 1,076.07270 | 1.07607 | 1,163.939 | 22.36 | 1.00 | 0.00 | 40,904.00 |
| \$ / R | On 31/01/2018 | Any day expiry | 13.40 | Put | 1,263.74700 | 1.26375 | 1,175.75940 | 1.17576 | 1,263.747 | 23.11 | 1.00 | 0.00 | 168,000.00 |
| \$ / R | On 31/01/2018 | Any day expiry | 13.90 | Call | 0.07330 | 0.00007 | 0.15370 | 0.00015 | 0.073 | 26.33 | 0.00 | 0.00 | 42,000.00 |
| \$ / R | On 31/01/2018 | Any day expiry | 14.00 | Call | 0.05320 | 0.00005 | 0.10620 | 0.00011 | 0.053 | 26.97 | 0.00 | 0.00 | 23,300.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| \$ / R | On 31/01/2018 | Any day expiry | 14.25 | Call | 0.02530 | 0.00003 | 0.04400 | 0.00004 | 0.025 | 28.58 | 0.00 | 0.00 | 0 | 29,000.00 |
| \$ / R | On 01/02/2018 | Any day expiry | | | 12.13850 | 12.13850 | 12.22700 | 12.22700 | | 14.33 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 01/02/2018 | Any day expiry | 12.57 | Put | 446.23940 | 0.44624 | 374.12520 | 0.37413 | 446.239 | 16.13 | 0.90 | 0.00 | 0 | 242.00 |
| \$ / R | On 01/02/2018 | Any day expiry | 13.04 | Put | 903.31230 | 0.90331 | 816.98250 | 0.81698 | 903.312 | 19.41 | 0.99 | 5,600,816.52 | 468 | 0.00 |
| \$ / R | On 01/02/2018 | Any day expiry | 13.15 | Put | 1,012.74820 | 1.01275 | 925.68700 | 0.92569 | 1,012.748 | 20.36 | 0.99 | 0.00 | 0 | 3,496.00 |
| \$ / R | On 01/02/2018 | Any day expiry | 15.22 | Call | 0.10680 | 0.00011 | 0.07940 | 0.00008 | 0.107 | 41.10 | 0.00 | 0.00 | 0 | 242.00 |
| \$ / R | On 01/02/2018 | Any day expiry | 15.52 | Call | 0.21770 | 0.00022 | 0.17190 | 0.00017 | 0.218 | 46.80 | 0.00 | 0.00 | 0 | 2,723.00 |
| \$ / R | On 01/02/2018 | Any day expiry | 15.79 | Call | 0.36660 | 0.00037 | 0.30050 | 0.00030 | 0.367 | 51.92 | 0.00 | 0.00 | 0 | 234.00 |
| \$ / R | On 01/02/2018 | Any day expiry | 15.88 | Call | 0.30260 | 0.00030 | 0.35440 | 0.00035 | 0.303 | 52.11 | 0.00 | 0.00 | 0 | 773.00 |
| \$ / R | On 02/02/2018 | Any day expiry | | | 12.14040 | 12.14040 | 12.22890 | 12.22890 | | 14.41 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 06/02/2018 | Any day expiry | | | 12.14770 | 12.14770 | 12.23630 | 12.23630 | | 14.16 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 06/02/2018 | Any day expiry | 13.20 | Put | 1,054.86610 | 1.05487 | 969.03410 | 0.96903 | 1,054.866 | 18.87 | 0.98 | 0.00 | 0 | 35,000.00 |
| \$ / R | On 06/02/2018 | Any day expiry | 13.80 | Put | 1,652.56140 | 1.65256 | 1,564.40080 | 1.56440 | 1,652.561 | 21.37 | 1.00 | 0.00 | 0 | 35,000.00 |
| \$ / R | On 08/02/2018 | Any day expiry | | | 12.15140 | 12.15140 | 12.24000 | 12.24000 | | 14.41 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 08/02/2018 | Any day expiry | 13.16 | Put | 1,013.01500 | 1.01302 | 928.34920 | 0.92835 | 1,013.015 | 18.56 | 0.98 | 0.00 | 0 | 1,880.00 |
| \$ / R | On 08/02/2018 | Any day expiry | 13.86 | Put | 1,709.00770 | 1.70901 | 1,620.92600 | 1.62093 | 1,709.008 | 21.51 | 1.00 | 0.00 | 0 | 1,880.00 |
| \$ / R | On 08/02/2018 | Any day expiry | 15.05 | Call | 0.08830 | 0.00009 | 0.11290 | 0.00011 | 0.088 | 29.54 | 0.00 | 0.00 | 0 | 1,880.00 |
| \$ / R | On 09/02/2018 | Any day expiry | | | 12.15320 | 12.15320 | 12.24190 | 12.24190 | | 14.52 | 0.00 | 0.00 | 0 | 1,346.00 |
| \$ / R | On 12/02/2018 | Any day expiry | | | 12.15870 | 12.15870 | 12.24750 | 12.24750 | | 14.33 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/02/2018 | Any day expiry | 13.75 | Put | 1,592.57720 | 1.59258 | 1,504.62750 | 1.50463 | 1,592.577 | 20.52 | 0.99 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 12/02/2018 | Any day expiry | 13.90 | Put | 1,742.19400 | 1.74219 | 1,654.00680 | 1.65401 | 1,742.194 | 21.25 | 1.00 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 13/02/2018 | Any day expiry | | | 12.16050 | 12.16050 | 12.24930 | 12.24930 | | 14.42 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 15/02/2018 | Any day expiry | | | 12.16420 | 12.16420 | 12.25300 | 12.25300 | | 14.55 | 0.00 | 0.00 | 0 | 12.00 |
| \$ / R | On 16/02/2018 | Any day expiry | | | 12.16600 | 12.16600 | 12.25490 | 12.25490 | | 14.63 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/02/2018 | Any day expiry | 14.20 | Put | 2,034.83260 | 2.03483 | 1,946.28900 | 1.94629 | 2,034.833 | 21.98 | 1.00 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 28/02/2018 | Any day expiry | | | 12.18800 | 12.18800 | 12.27690 | 12.27690 | | 14.47 | 0.00 | 0.00 | 0 | 3,201.00 |
| \$ / R | On 28/02/2018 | Any day expiry | 12.50 | Call | 122.32720 | 0.12233 | 149.36880 | 0.14937 | 122.327 | 15.80 | 0.32 | 0.00 | 0 | 3,450.00 |
| \$ / R | On 28/02/2018 | Any day expiry | 13.80 | Call | 6.80180 | 0.00680 | 9.06790 | 0.00907 | 6.802 | 19.49 | 0.02 | 0.00 | 0 | 8,500.00 |
| \$ / R | On 28/02/2018 | Any day expiry | 14.18 | Put | 1,994.68580 | 1.99469 | 1,906.80300 | 1.90680 | 1,994.686 | 20.24 | 0.99 | 0.00 | 0 | 2,186.00 |
| \$ / R | On 01/03/2018 | Any day expiry | | | 12.18980 | 12.18980 | 12.27870 | 12.27870 | | 14.65 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 02/03/2018 | Any day expiry | | | 12.19160 | 12.19160 | 12.28050 | 12.28050 | | 14.67 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 02/03/2018 | Any day expiry | 13.40 | Put | 1,229.23210 | 1.22923 | 1,145.18690 | 1.14519 | 1,229.232 | 18.75 | 0.93 | 0.00 | 0 | 100,000.00 |
| \$ / R | On 15/03/2018 | Any day expiry | | | 12.21490 | 12.21490 | 12.30400 | 12.30400 | | 14.51 | 0.00 | 0.00 | 0 | 5,607.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | | | 12.22210 | 12.22210 | 12.31120 | 12.31120 | | 14.42 | 0.00 | 848,421,515.70 | 69,417 | 892,418.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 11.50 | Put | 35.88860 | 0.03589 | 27.88110 | 0.02788 | 35.889 | 13.19 | 0.11 | 0.00 | 0 | 32,520.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 12.00 | Put | 167.83460 | 0.16783 | 132.32190 | 0.13232 | 167.835 | 13.96 | 0.36 | 304,631,040.00 | 70,000 | 227,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 12.13 | Put | 227.70140 | 0.22770 | 185.06900 | 0.18507 | 227.701 | 14.26 | 0.44 | 0.00 | 0 | 5,460.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 12.20 | Put | 264.20940 | 0.26421 | 217.84800 | 0.21785 | 264.209 | 14.42 | 0.48 | 0.00 | 0 | 32,520.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 12.25 | Put | 293.14820 | 0.29315 | 243.10420 | 0.24310 | 293.148 | 14.59 | 0.50 | 526,804,954.00 | 86,000 | 3,750.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 12.36 | Put | 361.70550 | 0.36171 | 305.19660 | 0.30520 | 361.706 | 14.97 | 0.56 | 0.00 | 0 | 20,880.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 12.40 | Put | 388.20070 | 0.38820 | 329.87570 | 0.32988 | 388.201 | 15.11 | 0.59 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 12.50 | Put | 457.76610 | 0.45777 | 395.24640 | 0.39525 | 457.766 | 15.45 | 0.63 | 0.00 | 0 | 25,750.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 12.70 | Call | 131.43950 | 0.13144 | 151.05890 | 0.15106 | 131.440 | 16.14 | 0.28 | 0.00 | 0 | 11,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 12.70 | Put | 609.33950 | 0.60934 | 539.85890 | 0.53986 | 609.339 | 16.14 | 0.72 | 0.00 | 0 | 2,000.00 |

| 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 | 19/03/2018 | Foreign Exchange Future | 12.75 | Call | 121.55030 | 0.12155 | 139.70610 | 0.13971 | 121.550 | 16.32 | 0.26 | 0.00 | 0 | 100.00 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Future | 12.82 | Put | 706.72810 | 0.70673 | 634.06020 | 0.63406 | 706.728 | 16.55 | 0.76 | 0.00 | 0 | 10,323.00 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Future | 12.94 | Put | 807.43000 | 0.80743 | 732.47520 | 0.73248 | 807.430 | 16.90 | 0.80 | 0.00 | 0 | 5,000.00 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Future | 12.95 | Call | 88.08700 | 0.08809 | 102.00530 | 0.10201 | 88.087 | 16.93 | 0.20 | 0.00 | 0 | 13,200.00 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Future | 13.00 | Call | 81.21810 | 0.08122 | 94.06020 | 0.09406 | 81.218 | 17.08 | 0.19 | 0.00 | 0 | 21,000.00 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Future | 13.00 | Put | 859.11810 | 0.85912 | 782.86020 | 0.78286 | 859.118 | 17.08 | 0.81 | 0.00 | 0 | 100,016.00 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Future | 13.20 | Call | 58.81620 | 0.05882 | 68.08960 | 0.06809 | 58.816 | 17.66 | 0.14 | 0.00 | 0 | 1,000.00 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Future | 13.20 | Put | 1,036.71620 | 1.03672 | 956.88960 | 0.95689 | 1,036.716 | 17.66 | 0.86 | 0.00 | 0 | 1,073.00 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Future | 13.21 | Put | 1,045.78030 | 1.04578 | 965.80440 | 0.96580 | 1,045.780 | 17.69 | 0.86 | 0.00 | 0 | 5,460.00 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Future | 13.22 | Put | 1,054.86110 | 1.05486 | 974.73720 | 0.97474 | 1,054.861 | 17.72 | 0.86 | 0.00 | 0 | 15,000.00 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Future | 13.25 | Put | 1,082.19440 | 1.08219 | 1,001.63970 | 1.00164 | 1,082.194 | 17.81 | 0.87 | 0.00 | 0 | 2,478.00 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Future | 13.32 | Put | 1,146.47210 | 1.14647 | 1,064.99200 | 1.06499 | 1,146.472 | 18.02 | 0.88 | 0.00 | 0 | 7,500.00 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Future | 13.35 | Call | 46.31810 | 0.04632 | 53.57410 | 0.05357 | 46.318 | 18.11 | 0.11 | 0.00 | 0 | 2,000.00 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Future | 13.38 | Put | 1,202.07620 | 1.20208 | 1,119.88500 | 1.11989 | 1,202.076 | 18.19 | 0.89 | 0.00 | 0 | 2,500.00 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Future | 13.40 | Put | 1,220.70730 | 1.22071 | 1,138.29310 | 1.13829 | 1,220.707 | 18.25 | 0.89 | 0.00 | 0 | 7,500.00 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Future | 13.50 | Put | 1,313.00690 | 1.31301 | 1,231.09290 | 1.23109 | 1,313.007 | 18.35 | 0.91 | 0.00 | 0 | 17,750.00 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Future | 13.50 | Call | 35.10690 | 0.03511 | 42.29290 | 0.04229 | 35.107 | 18.35 | 0.09 | 0.00 | 0 | 35,000.00 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Future | 13.52 | Put | 1,331.62770 | 1.33163 | 1,249.79280 | 1.24979 | 1,331.628 | 18.37 | 0.91 | 0.00 | 0 | 3,600.00 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Future | 13.60 | Put | 1,406.59720 | 1.40660 | 1,324.21620 | 1.32422 | 1,406.597 | 18.45 | 0.93 | 0.00 | 0 | 197,389.00 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Future | 13.66 | Call | 25.39210 | 0.02539 | 31.40150 | 0.03140 | 25.392 | 18.51 | 0.07 | 0.00 | 0 | 10,000.00 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Future | 13.70 | Call | 23.39010 | 0.02339 | 28.96360 | 0.02896 | 23.390 | 18.55 | 0.06 | 0.00 | 0 | 25,150.00 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Future | 13.74 | Put | 1,539.43670 | 1.53944 | 1,455.50150 | 1.45550 | 1,539.437 | 18.59 | 0.94 | 0.00 | 0 | 20,880.00 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Future | 13.76 | Call | 20.66250 | 0.02066 | 25.63330 | 0.02563 | 20.663 | 18.61 | 0.06 | 0.00 | 0 | 4,000.00 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Future | 13.79 | Call | 19.41400 | 0.01941 | 24.10550 | 0.02411 | 19.414 | 18.64 | 0.05 | 0.00 | 0 | 2,000.00 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Future | 13.84 | Put | 1,635.38910 | 1.63539 | 1,550.54590 | 1.55055 | 1,635.389 | 18.69 | 0.95 | 0.00 | 0 | 1,000.00 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Future | 13.91 | Put | 1,702.99610 | 1.70300 | 1,617.60410 | 1.61760 | 1,702.996 | 18.76 | 0.96 | 0.00 | 0 | 7,000.00 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Future | 13.93 | Put | 1,722.37160 | 1.72237 | 1,636.83500 | 1.63684 | 1,722.372 | 18.78 | 0.96 | 0.00 | 0 | 10,323.00 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Future | 13.93 | Call | 14.47160 | 0.01447 | 18.03500 | 0.01804 | 14.472 | 18.78 | 0.04 | 0.00 | 0 | 100.00 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Future | 13.95 | Put | 1,741.77170 | 1.74177 | 1,656.09510 | 1.65610 | 1,741.772 | 18.80 | 0.96 | 0.00 | 0 | 1,000.00 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Future | 13.98 | Put | 1,770.91620 | 1.77092 | 1,685.03950 | 1.68504 | 1,770.916 | 18.83 | 0.96 | 0.00 | 0 | 200.00 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Future | 14.00 | Call | 12.47390 | 0.01247 | 15.56990 | 0.01557 | 12.474 | 18.85 | 0.04 | 0.00 | 0 | 10,000.00 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Future | 14.02 | Call | 11.95330 | 0.01195 | 14.92600 | 0.01493 | 11.953 | 18.87 | 0.03 | 0.00 | 0 | 55.00 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Future | 14.05 | Put | 1,839.11090 | 1.83911 | 1,752.80780 | 1.75281 | 1,839.111 | 18.90 | 0.97 | 0.00 | 0 | 500.00 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Future | 14.07 | Call | 10.74080 | 0.01074 | 13.42570 | 0.01343 | 10.741 | 18.92 | 0.03 | 0.00 | 0 | 100.00 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Future | 14.12 | Call | 9.64700 | 0.00965 | 12.06900 | 0.01207 | 9.647 | 18.97 | 0.03 | 0.00 | 0 | 4,951.00 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Future | 14.16 | Put | 1,946.74960 | 1.94675 | 1,859.87890 | 1.85988 | 1,946.750 | 19.01 | 0.97 | 0.00 | 0 | 750.00 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Future | 14.18 | Put | 1,966.37510 | 1.96638 | 1,879.41310 | 1.87941 | 1,966.375 | 19.03 | 0.97 | 0.00 | 0 | 41,000.00 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Future | 14.20 | Call | 8.11580 | 0.00812 | 10.16630 | 0.01017 | 8.116 | 19.05 | 0.02 | 0.00 | 0 | 73.00 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Future | 14.22 | Put | 2,005.67130 | 2.00567 | 1,918.53750 | 1.91854 | 2,005.671 | 19.07 | 0.98 | 0.00 | 0 | 2,000.00 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Future | 14.42 | Call | 5.01910 | 0.00502 | 6.30150 | 0.00630 | 5.019 | 19.27 | 0.02 | 0.00 | 0 | 5,460.00 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Future | 14.44 | Call | 4.80290 | 0.00480 | 6.03080 | 0.00603 | 4.803 | 19.29 | 0.02 | 0.00 | 0 | 10,000.00 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Future | 14.45 | Call | 4.69810 | 0.00470 | 5.89980 | 0.00590 | 4.698 | 19.30 | 0.01 | 0.00 | 0 | 17,000.00 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Future | 14.49 | Put | 2,272.20120 | 2.27220 | 2,184.20230 | 2.18420 | 2,272.201 | 19.34 | 0.99 | 0.00 | 0 | 80,000.00 |
| \$ / R | On | 19/03/2018 | Foreign Exchange Future | 14.50 | Call | 4.20730 | 0.00421 | 5.28450 | 0.00528 | 4.207 | 19.35 | 0.01 | 0.00 | 0 | 10,490.00 |

| 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 | 14.50 | Put | 2,282.10730 | 2.28211 | 2,194.08450 | 2.19408 | 2,282.107 | 19.35 | 0.99 | 0.00 | 0 | 400.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 14.52 | Put | 2,301.92530 | 2.30193 | 2,213.85630 | 2.21386 | 2,301.925 | 19.37 | 0.99 | 0.00 | 0 | 850.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 14.54 | Call | 3.85100 | 0.00385 | 4.83740 | 0.00484 | 3.851 | 19.39 | 0.01 | 0.00 | 0 | 7,500.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 14.57 | Call | 3.60320 | 0.00360 | 4.52660 | 0.00453 | 3.603 | 19.42 | 0.01 | 0.00 | 0 | 100.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 14.60 | Call | 3.37120 | 0.00337 | 4.23510 | 0.00424 | 3.371 | 19.45 | 0.01 | 0.00 | 0 | 100.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 14.75 | Call | 2.86870 | 0.00287 | 3.03090 | 0.00303 | 2.869 | 20.01 | 0.01 | 0.00 | 0 | 25,047.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 14.86 | Call | 2.72750 | 0.00273 | 2.86900 | 0.00287 | 2.728 | 20.57 | 0.01 | 0.00 | 0 | 15,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 14.90 | Call | 2.68110 | 0.00268 | 2.81640 | 0.00282 | 2.681 | 20.77 | 0.01 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 14.91 | Call | 2.66990 | 0.00267 | 2.80370 | 0.00280 | 2.670 | 20.82 | 0.01 | 0.00 | 0 | 18,718.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 15.00 | Call | 2.57600 | 0.00258 | 2.69690 | 0.00270 | 2.576 | 21.28 | 0.01 | 0.00 | 0 | 6,126.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 15.11 | Call | 2.47580 | 0.00248 | 2.58310 | 0.00258 | 2.476 | 21.84 | 0.01 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 15.26 | Call | 2.36140 | 0.00236 | 2.45320 | 0.00245 | 2.361 | 22.60 | 0.01 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 15.46 | Call | 2.24160 | 0.00224 | 2.31680 | 0.00232 | 2.242 | 23.61 | 0.01 | 0.00 | 0 | 3,867.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 15.50 | Call | 2.22160 | 0.00222 | 2.29380 | 0.00229 | 2.222 | 23.82 | 0.01 | 0.00 | 0 | 35,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 15.57 | Call | 2.18900 | 0.00219 | 2.25660 | 0.00226 | 2.189 | 24.17 | 0.01 | 0.00 | 0 | 6,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 15.69 | Call | 2.14060 | 0.00214 | 2.20100 | 0.00220 | 2.141 | 24.78 | 0.01 | 0.00 | 0 | 750.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 16.00 | Call | 1.55180 | 0.00155 | 2.09680 | 0.00210 | 1.552 | 25.60 | 0.00 | 0.00 | 0 | 13,176.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 16.16 | Call | 1.12370 | 0.00112 | 1.53360 | 0.00153 | 1.124 | 25.60 | 0.00 | 0.00 | 0 | 225,000.00 |
| \$ / R | On 29/03/2018 | Any day expiry | | | 12.24000 | 12.24000 | 12.32910 | 12.32910 | | 14.51 | 0.00 | 0.00 | 0 | 1,199.00 |
| \$ / R | On 24/04/2018 | Any day expiry | | | 12.28560 | 12.28560 | 12.37530 | 12.37530 | | 14.30 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 25/04/2018 | Any day expiry | | | 12.28730 | 12.28730 | 12.37710 | 12.37710 | | 14.30 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/04/2018 | Any day expiry | 15.00 | Put | 2,725.96170 | 2.72596 | 2,638.79740 | 2.63880 | 2,725.962 | 20.22 | 0.97 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 25/04/2018 | Any day expiry | 15.81 | Call | 3.53180 | 0.00353 | 4.05910 | 0.00406 | 3.532 | 20.51 | 0.01 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 30/04/2018 | Any day expiry | | | 12.29590 | 12.29590 | 12.38590 | 12.38590 | | 14.38 | 0.00 | 0.00 | 0 | 112.00 |
| \$ / R | On 30/04/2018 | Any day expiry | 12.10 | Call | 458.33560 | 0.45834 | 508.43540 | 0.50844 | 458.336 | 13.95 | 0.60 | 0.00 | 0 | 400.00 |
| \$ / R | On 30/04/2018 | Any day expiry | 13.80 | Put | 1,570.24780 | 1.57025 | 1,488.94340 | 1.48894 | 1,570.248 | 18.24 | 0.88 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 30/04/2018 | Any day expiry | 15.23 | Call | 10.63390 | 0.01063 | 12.46280 | 0.01246 | 10.634 | 20.16 | 0.02 | 0.00 | 0 | 500.00 |
| \$ / R | On 30/04/2018 | Any day expiry | 15.66 | Call | 5.24150 | 0.00524 | 5.93770 | 0.00594 | 5.241 | 20.25 | 0.01 | 0.00 | 0 | 500.00 |
| \$ / R | On 09/05/2018 | Any day expiry | | | 12.31130 | 12.31130 | 12.40170 | 12.40170 | | 14.36 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 09/05/2018 | Any day expiry | 12.74 | Put | 669.47680 | 0.66948 | 605.78840 | 0.60579 | 669.477 | 15.56 | 0.64 | 0.00 | 0 | 1,880.00 |
| \$ / R | On 09/05/2018 | Any day expiry | 13.86 | Put | 1,621.01820 | 1.62102 | 1,539.37470 | 1.53937 | 1,621.018 | 18.24 | 0.88 | 0.00 | 0 | 1,880.00 |
| \$ / R | On 09/05/2018 | Any day expiry | 15.63 | Call | 6.70940 | 0.00671 | 7.72850 | 0.00773 | 6.709 | 19.79 | 0.01 | 0.00 | 0 | 1,880.00 |
| \$ / R | On 11/05/2018 | Any day expiry | | | 12.31480 | 12.31480 | 12.40520 | 12.40520 | | 14.37 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 14/05/2018 | Any day expiry | | | 12.31990 | 12.31990 | 12.41050 | 12.41050 | | 14.33 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/05/2018 | Any day expiry | 12.75 | Put | 678.93150 | 0.67893 | 615.16690 | 0.61517 | 678.931 | 15.53 | 0.64 | 0.00 | 0 | 11,000.00 |
| \$ / R | On 14/05/2018 | Any day expiry | 14.50 | Put | 2,220.41660 | 2.22042 | 2,134.09830 | 2.13410 | 2,220.417 | 19.38 | 0.93 | 0.00 | 0 | 11,000.00 |
| \$ / R | On 14/05/2018 | Any day expiry | 15.76 | Call | 5.85560 | 0.00586 | 6.70970 | 0.00671 | 5.856 | 19.51 | 0.01 | 0.00 | 0 | 11,000.00 |
| \$ / R | On 15/05/2018 | Any day expiry | | | 12.32160 | 12.32160 | 12.41220 | 12.41220 | | 14.34 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/05/2018 | Any day expiry | | | 12.32680 | 12.32680 | 12.24610 | 12.24610 | | 14.48 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/05/2018 | Any day expiry | 12.00 | Put | 234.25040 | 0.23425 | 0.00000 | 0.00000 | 234.250 | 13.72 | 0.35 | 325,467,048.92 | 76,000 | 76,000.00 |
| \$ / R | On 31/05/2018 | Any day expiry | | | 12.34910 | 12.34910 | 12.44040 | 12.44040 | | 14.42 | 0.00 | 0.00 | 0 | 181.00 |
| \$ / R | On 31/05/2018 | Any day expiry | 13.80 | Put | 1,556.44310 | 1.55644 | 1,476.28200 | 1.47628 | 1,556.443 | 17.86 | 0.84 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 31/05/2018 | Any day expiry | 15.43 | Call | 16.07540 | 0.01608 | 18.30540 | 0.01831 | 16.075 | 19.38 | 0.03 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/05/2018 | Any day expiry | 15.89 | Call | 7.44420 | 0.00744 | 7.91640 | 0.00792 | 7.444 | 19.14 | 0.02 | 0.00 | 0 | 500.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-------------------------|-------------|------------|-------------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| \$ / R | | On 18/06/2018 | Foreign Exchange Future | | 12.38000 | 12.38000 | 12.47210 | 12.47210 | | 14.48 | 0.00 | 40,494,980.00 | 3,271 | 180,568.00 |
| \$ / R | 11.00 | Put | Foreign Exchange Future | 29.35510 | 0.02936 | | 22.02930 | 0.02203 | 29.355 | 12.66 | 0.07 | 0.00 | 0 | 750.00 |
| \$ / R | 11.50 | Put | Foreign Exchange Future | 95.35970 | 0.09536 | | 73.87330 | 0.07387 | 95.360 | 12.77 | 0.17 | 0.00 | 0 | 66.00 |
| \$ / R | 12.00 | Put | Foreign Exchange Future | 257.77600 | 0.25778 | | 219.64740 | 0.21965 | 257.776 | 13.64 | 0.34 | 0.00 | 0 | 20,000.00 |
| \$ / R | 12.12 | Put | Foreign Exchange Future | 313.04890 | 0.31305 | | 270.57150 | 0.27057 | 313.049 | 13.89 | 0.39 | 0.00 | 0 | 372.00 |
| \$ / R | 12.25 | Put | Foreign Exchange Future | 379.42280 | 0.37942 | | 332.41530 | 0.33242 | 379.423 | 14.16 | 0.44 | 0.00 | 0 | 2,415.00 |
| \$ / R | 12.30 | Put | Foreign Exchange Future | 406.68270 | 0.40668 | | 357.99510 | 0.35800 | 406.683 | 14.27 | 0.45 | 0.00 | 0 | 24,500.00 |
| \$ / R | 12.40 | Put | Foreign Exchange Future | 463.97080 | 0.46397 | | 412.03990 | 0.41204 | 463.971 | 14.48 | 0.49 | 0.00 | 0 | 12,603.00 |
| \$ / R | 12.50 | Put | Foreign Exchange Future | 525.77070 | 0.52577 | | 470.20300 | 0.47020 | 525.771 | 14.72 | 0.52 | 0.00 | 0 | 114,600.00 |
| \$ / R | 12.75 | Put | Foreign Exchange Future | 694.24440 | 0.69424 | | 631.48860 | 0.63149 | 694.244 | 15.32 | 0.60 | 0.00 | 0 | 66.00 |
| \$ / R | 12.96 | Put | Foreign Exchange Future | 849.13360 | 0.84913 | | 781.30570 | 0.78131 | 849.134 | 15.82 | 0.66 | 0.00 | 0 | 2,700.00 |
| \$ / R | 13.00 | Put | Foreign Exchange Future | 879.83940 | 0.87984 | | 811.14070 | 0.81114 | 879.839 | 15.92 | 0.67 | 0.00 | 0 | 28,358.00 |
| \$ / R | 13.05 | Put | Foreign Exchange Future | 918.52850 | 0.91853 | | 848.96860 | 0.84897 | 918.529 | 16.03 | 0.68 | 0.00 | 0 | 1,250.00 |
| \$ / R | 13.17 | Put | Foreign Exchange Future | 1,013.50840 | 1.01351 | | 941.69550 | 0.94170 | 1,013.508 | 16.31 | 0.71 | 0.00 | 0 | 965.00 |
| \$ / R | 13.20 | Put | Foreign Exchange Future | 1,037.69510 | 1.03770 | | 965.35820 | 0.96536 | 1,037.695 | 16.37 | 0.71 | 0.00 | 0 | 372.00 |
| \$ / R | 13.22 | Put | Foreign Exchange Future | 1,053.91090 | 1.05391 | | 981.23050 | 0.98123 | 1,053.911 | 16.42 | 0.72 | 0.00 | 0 | 15,000.00 |
| \$ / R | 13.30 | Put | Foreign Exchange Future | 1,119.49740 | 1.11950 | 1,045.50390 | 1,045.50390 | 1.04550 | 1,119.497 | 16.60 | 0.73 | 0.00 | 0 | 25,550.00 |
| \$ / R | 13.46 | Put | Foreign Exchange Future | 1,253.83160 | 1.25383 | 1,177.48700 | 1,177.48700 | 1.17749 | 1,253.832 | 16.96 | 0.77 | 0.00 | 0 | 5,183.00 |
| \$ / R | 13.48 | Put | Foreign Exchange Future | 1,270.89460 | 1.27089 | 1,194.28210 | 1,194.28210 | 1.19428 | 1,270.895 | 17.01 | 0.77 | 0.00 | 0 | 7,420.00 |
| \$ / R | 13.50 | Put | Foreign Exchange Future | 1,288.01670 | 1.28802 | 1,211.13890 | 1,211.13890 | 1.21114 | 1,288.017 | 17.06 | 0.77 | 0.00 | 0 | 114,600.00 |
| \$ / R | 13.64 | Put | Foreign Exchange Future | 1,409.36440 | 1.40936 | 1,330.76340 | 1,330.76340 | 1.33076 | 1,409.364 | 17.37 | 0.80 | 0.00 | 0 | 70,530.00 |
| \$ / R | 13.75 | Put | Foreign Exchange Future | 1,505.24400 | 1.50524 | 1,425.96520 | 1,425.96520 | 1.42597 | 1,505.244 | 17.57 | 0.81 | 0.00 | 0 | 2,415.00 |
| \$ / R | 13.80 | Put | Foreign Exchange Future | 1,549.25790 | 1.54926 | 1,469.40820 | 1,469.40820 | 1.46941 | 1,549.258 | 17.66 | 0.82 | 0.00 | 0 | 500.00 |
| \$ / R | 13.81 | Put | Foreign Exchange Future | 1,558.09440 | 1.55809 | 1,478.13430 | 1,478.13430 | 1.47813 | 1,558.094 | 17.67 | 0.82 | 0.00 | 0 | 40,000.00 |
| \$ / R | 13.83 | Put | Foreign Exchange Future | 1,575.80300 | 1.57580 | 1,495.62330 | 1,495.62330 | 1.49562 | 1,575.803 | 17.71 | 0.82 | 0.00 | 0 | 300.00 |
| \$ / R | 13.84 | Put | Foreign Exchange Future | 1,584.67290 | 1.58467 | 1,504.38810 | 1,504.38810 | 1.50439 | 1,584.673 | 17.73 | 0.83 | 0.00 | 0 | 500.00 |
| \$ / R | 13.90 | Put | Foreign Exchange Future | 1,638.12420 | 1.63812 | 1,557.20990 | 1,557.20990 | 1.55721 | 1,638.124 | 17.83 | 0.83 | 0.00 | 0 | 1,000.00 |
| \$ / R | 14.00 | Put | Foreign Exchange Future | 1,728.02090 | 1.72802 | 1,646.13770 | 1,646.13770 | 1.64614 | 1,728.021 | 18.00 | 0.85 | 0.00 | 0 | 5,630.00 |
| \$ / R | 14.10 | Put | Foreign Exchange Future | 1,818.85620 | 1.81886 | 1,736.08850 | 1,736.08850 | 1.73609 | 1,818.856 | 18.18 | 0.86 | 0.00 | 0 | 7,028.00 |
| \$ / R | 14.25 | Put | Foreign Exchange Future | 1,956.67600 | 1.95668 | 1,872.72740 | 1,872.72740 | 1.87273 | 1,956.676 | 18.44 | 0.87 | 0.00 | 0 | 2,000.00 |
| \$ / R | 14.53 | Call | Foreign Exchange Future | 68.17050 | 0.06817 | 74.52280 | 74.52280 | 0.07452 | 68.171 | 18.92 | 0.10 | 0.00 | 0 | 7,600.00 |
| \$ / R | 14.71 | Call | Foreign Exchange Future | 58.65120 | 0.05865 | 64.07700 | 64.07700 | 0.06408 | 58.651 | 19.23 | 0.09 | 0.00 | 0 | 50.00 |
| \$ / R | 14.81 | Call | Foreign Exchange Future | 54.02560 | 0.05403 | 59.00250 | 59.00250 | 0.05900 | 54.026 | 19.41 | 0.08 | 0.00 | 0 | 500.00 |
| \$ / R | 15.00 | Call | Foreign Exchange Future | 45.65330 | 0.04565 | 50.16970 | 50.16970 | 0.05017 | 45.653 | 19.67 | 0.07 | 0.00 | 0 | 500.00 |
| \$ / R | 15.11 | Call | Foreign Exchange Future | 41.12230 | 0.04112 | 45.11000 | 45.11000 | 0.04511 | 41.122 | 19.79 | 0.06 | 0.00 | 0 | 760.00 |
| \$ / R | 15.14 | Call | Foreign Exchange Future | 39.97000 | 0.03997 | 43.82400 | 43.82400 | 0.04382 | 39.970 | 19.82 | 0.06 | 0.00 | 0 | 2,700.00 |
| \$ / R | 15.22 | Call | Foreign Exchange Future | 37.05720 | 0.03706 | 40.57320 | 40.57320 | 0.04057 | 37.057 | 19.91 | 0.06 | 0.00 | 0 | 372.00 |
| \$ / R | 15.30 | Call | Foreign Exchange Future | 34.36640 | 0.03437 | 37.57120 | 37.57120 | 0.03757 | 34.366 | 19.99 | 0.05 | 0.00 | 0 | 24,500.00 |
| \$ / R | 15.43 | Call | Foreign Exchange Future | 30.42190 | 0.03042 | 33.17310 | 33.17310 | 0.03317 | 30.422 | 20.13 | 0.05 | 0.00 | 0 | 15,000.00 |
| \$ / R | 15.50 | Call | Foreign Exchange Future | 28.49760 | 0.02850 | 31.02950 | 31.02950 | 0.03103 | 28.498 | 20.21 | 0.05 | 0.00 | 0 | 114,600.00 |
| \$ / R | 15.53 | Call | Foreign Exchange Future | 27.71310 | 0.02771 | 30.15520 | 30.15520 | 0.03016 | 27.713 | 20.24 | 0.04 | 0.00 | 0 | 965.00 |
| \$ / R | 15.79 | Call | Foreign Exchange Future | 21.79810 | 0.02180 | 23.57650 | 23.57650 | 0.02358 | 21.798 | 20.52 | 0.04 | 0.00 | 0 | 40,000.00 |
| \$ / R | 16.16 | Call | Foreign Exchange Future | 15.28990 | 0.01529 | 16.70190 | 16.70190 | 0.01670 | 15.290 | 20.85 | 0.03 | 0.00 | 0 | 5,183.00 |
| \$ / R | 16.38 | Call | Foreign Exchange Future | 11.64230 | 0.01164 | 12.88480 | 12.88480 | 0.01288 | 11.642 | 20.85 | 0.02 | 0.00 | 0 | 750.00 |

| 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 | 16.41 | Call | 11.21330 | 0.01121 | 12.41150 | 0.01241 | 11.213 | 20.85 | 0.02 | 0.00 | 0 | 300.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 16.49 | Call | 10.14060 | 0.01014 | 11.22750 | 0.01123 | 10.141 | 20.85 | 0.02 | 0.00 | 0 | 7,420.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 16.52 | Call | 9.76370 | 0.00976 | 10.81140 | 0.01081 | 9.764 | 20.85 | 0.02 | 0.00 | 0 | 66.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 16.65 | Call | 8.27760 | 0.00828 | 9.16980 | 0.00917 | 8.278 | 20.85 | 0.01 | 0.00 | 0 | 500.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 16.92 | Call | 5.84420 | 0.00584 | 6.47910 | 0.00648 | 5.844 | 20.85 | 0.01 | 0.00 | 0 | 2,415.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 17.00 | Call | 5.26460 | 0.00526 | 5.83770 | 0.00584 | 5.265 | 20.85 | 0.01 | 0.00 | 0 | 3,500.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 17.21 | Call | 3.99120 | 0.00399 | 4.42760 | 0.00443 | 3.991 | 20.85 | 0.01 | 0.00 | 0 | 500.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 17.28 | Call | 3.63620 | 0.00364 | 4.03420 | 0.00403 | 3.636 | 20.85 | 0.01 | 0.00 | 0 | 5,630.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 17.38 | Call | 3.18070 | 0.00318 | 3.52940 | 0.00353 | 3.181 | 20.85 | 0.01 | 0.00 | 0 | 7,028.00 |
| \$ / R | On 29/06/2018 | Any day expiry | | | 12.39880 | 12.39880 | 12.49140 | 12.49140 | | 14.48 | 0.00 | 0.00 | 0 | 445.00 |
| \$ / R | On 29/06/2018 | Any day expiry | 13.80 | Put | 1,545.96060 | 1.54596 | 1,466.62860 | 1.46663 | 1,545.961 | 17.58 | 0.81 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 29/06/2018 | Any day expiry | 15.62 | Call | 33.68450 | 0.03368 | 35.28230 | 0.03528 | 33.684 | 20.55 | 0.05 | 0.00 | 0 | 500.00 |
| \$ / R | On 29/06/2018 | Any day expiry | 16.10 | Call | 23.88640 | 0.02389 | 24.17780 | 0.02418 | 23.886 | 21.29 | 0.04 | 0.00 | 0 | 500.00 |
| \$ / R | On 02/07/2018 | Any day expiry | | | 12.40400 | 12.40400 | 12.49670 | 12.49670 | | 14.44 | 0.00 | 0.00 | 0 | 100.00 |
| \$ / R | On 06/07/2018 | Any day expiry | | | 12.41080 | 12.41080 | 12.50370 | 12.50370 | | 14.45 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 06/07/2018 | Any day expiry | 12.07 | Put | 302.41410 | 0.30241 | 260.40920 | 0.26041 | 302.414 | 13.79 | 0.36 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 06/07/2018 | Any day expiry | 13.60 | Call | 181.80050 | 0.18180 | 196.67360 | 0.19667 | 181.800 | 17.14 | 0.23 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 06/07/2018 | Any day expiry | 13.73 | Call | 163.47610 | 0.16348 | 177.76680 | 0.17777 | 163.476 | 17.39 | 0.21 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 20/07/2018 | Any day expiry | | | 12.43490 | 12.43490 | 12.52830 | 12.52830 | | 14.52 | 0.00 | 0.00 | 0 | 1,800.00 |
| \$ / R | On 24/07/2018 | Any day expiry | | | 12.44170 | 12.44170 | 12.53530 | 12.53530 | | 14.51 | 0.00 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 24/07/2018 | Any day expiry | 14.19 | Put | 1,880.50930 | 1.88051 | 1,797.75850 | 1.79776 | 1,880.509 | 17.98 | 0.83 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 24/07/2018 | Any day expiry | 14.45 | Put | 2,116.86720 | 2.11687 | 2,032.01600 | 2.03202 | 2,116.867 | 18.40 | 0.86 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 24/07/2018 | Any day expiry | 15.72 | Call | 46.23830 | 0.04624 | 48.77090 | 0.04877 | 46.238 | 20.54 | 0.06 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 24/07/2018 | Any day expiry | 15.94 | Call | 40.66650 | 0.04067 | 42.63060 | 0.04263 | 40.667 | 20.92 | 0.05 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 25/07/2018 | Any day expiry | | | 12.44340 | 12.44340 | 12.53700 | 12.53700 | | 14.51 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 31/07/2018 | Any day expiry | | | 12.45330 | 12.45330 | 12.54710 | 12.54710 | | 14.50 | 0.00 | 0.00 | 0 | 1,853.00 |
| \$ / R | On 31/07/2018 | Any day expiry | 13.80 | Put | 1,536.06170 | 1.53606 | 1,457.67250 | 1.45767 | 1,536.062 | 17.32 | 0.78 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 31/07/2018 | Any day expiry | 15.82 | Call | 48.57670 | 0.04858 | 51.12400 | 0.05112 | 48.577 | 20.72 | 0.06 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/07/2018 | Any day expiry | 16.32 | Call | 35.48770 | 0.03549 | 38.63410 | 0.03863 | 35.488 | 21.41 | 0.05 | 0.00 | 0 | 500.00 |
| \$ / R | On 07/08/2018 | Any day expiry | | | 12.46500 | 12.46500 | 12.55890 | 12.55890 | | 14.50 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 07/08/2018 | Any day expiry | 12.32 | Put | 447.80000 | 0.44780 | 398.51050 | 0.39851 | 447.800 | 14.24 | 0.43 | 0.00 | 0 | 1,880.00 |
| \$ / R | On 07/08/2018 | Any day expiry | 13.86 | Put | 1,585.73900 | 1.58574 | 1,506.88360 | 1.50688 | 1,585.739 | 17.38 | 0.78 | 0.00 | 0 | 1,880.00 |
| \$ / R | On 07/08/2018 | Any day expiry | 16.18 | Call | 44.91330 | 0.04491 | 46.84280 | 0.04684 | 44.913 | 21.39 | 0.06 | 0.00 | 0 | 1,880.00 |
| \$ / R | On 13/08/2018 | Any day expiry | | | 12.47490 | 12.47490 | 12.56910 | 12.56910 | | 14.48 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 31/08/2018 | Any day expiry | | | 12.50480 | 12.50480 | 12.59940 | 12.59940 | | 14.58 | 0.00 | 0.00 | 0 | 1,336.00 |
| \$ / R | On 31/08/2018 | Any day expiry | 13.80 | Put | 1,530.20960 | 1.53021 | 1,451.95810 | 1.45196 | 1,530.210 | 17.18 | 0.75 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 31/08/2018 | Any day expiry | 16.05 | Call | 63.53230 | 0.06353 | 65.89360 | 0.06589 | 63.532 | 21.00 | 0.07 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/08/2018 | Any day expiry | 16.57 | Call | 44.60250 | 0.04460 | 49.09780 | 0.04910 | 44.603 | 21.39 | 0.05 | 0.00 | 0 | 500.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | | | 12.53300 | 12.53300 | 12.62810 | 12.62810 | | 14.63 | 0.00 | 6,868,084.00 | 548 | 5,260.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 11.75 | Put | 216.02640 | 0.21603 | 184.32850 | 0.18433 | 216.026 | 13.20 | 0.26 | 0.00 | 0 | 73,314.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 12.61 | Put | 636.10780 | 0.63611 | 579.56730 | 0.57957 | 636.108 | 14.75 | 0.50 | 0.00 | 0 | 5,300.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 12.65 | Put | 661.23360 | 0.66123 | 603.70230 | 0.60370 | 661.234 | 14.82 | 0.51 | 0.00 | 0 | 1,550.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 12.85 | Put | 792.90600 | 0.79291 | 730.56250 | 0.73056 | 792.906 | 15.21 | 0.56 | 0.00 | 0 | 750.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 13.25 | Put | 1,082.83950 | 1.08284 | 1,012.38520 | 1.01239 | 1,082.839 | 16.00 | 0.64 | 0.00 | 0 | 73,314.00 |

| 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 17/09/2018 | Foreign Exchange Future | 13.65 | Call | 284.42610 | 0.28443 | 302.74970 | 0.30275 | 284.426 | 16.79 | 0.29 | 0.00 | 0 | 1,464.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 15.97 | Call | 76.46240 | 0.07646 | 78.65630 | 0.07866 | 76.462 | 20.64 | 0.09 | 0.00 | 0 | 5,300.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 16.04 | Call | 74.27590 | 0.07428 | 76.28920 | 0.07629 | 74.276 | 20.77 | 0.08 | 0.00 | 0 | 1,550.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 16.14 | Call | 71.31880 | 0.07132 | 73.09130 | 0.07309 | 71.319 | 20.96 | 0.08 | 0.00 | 0 | 750.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 16.29 | Call | 67.22120 | 0.06722 | 68.66530 | 0.06867 | 67.221 | 21.25 | 0.07 | 0.00 | 0 | 73,314.00 |
| \$ / R | On 28/09/2018 | Any day expiry | | | 12.55130 | 12.55130 | 12.64670 | 12.64670 | | 14.63 | 0.00 | 0.00 | 0 | 1,295.00 |
| \$ / R | On 28/09/2018 | Any day expiry | 13.80 | Put | 1,524.85450 | 1.52485 | 1,446.32150 | 1.44632 | 1,524.855 | 17.04 | 0.73 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 28/09/2018 | Any day expiry | 16.25 | Call | 76.31520 | 0.07632 | 78.02230 | 0.07802 | 76.315 | 21.13 | 0.08 | 0.00 | 0 | 500.00 |
| \$ / R | On 28/09/2018 | Any day expiry | 16.80 | Call | 50.82290 | 0.05082 | 55.13480 | 0.05513 | 50.823 | 21.23 | 0.06 | 0.00 | 0 | 500.00 |
| \$ / R | On 25/10/2018 | Any day expiry | | | 12.59600 | 12.59600 | 12.69220 | 12.69220 | | 14.68 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 29/10/2018 | Any day expiry | | | 12.60250 | 12.60250 | 12.69880 | 12.69880 | | 14.67 | 0.00 | 0.00 | 0 | 225.00 |
| \$ / R | On 31/10/2018 | Any day expiry | | | 12.60570 | 12.60570 | 12.70210 | 12.70210 | | 14.67 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 31/10/2018 | Any day expiry | 13.80 | Put | 1,517.59400 | 1.51759 | 1,439.78960 | 1.43979 | 1,517.594 | 16.86 | 0.70 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 31/10/2018 | Any day expiry | 16.47 | Call | 88.87050 | 0.08887 | 93.48140 | 0.09348 | 88.870 | 21.09 | 0.09 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/10/2018 | Any day expiry | 17.02 | Call | 60.05470 | 0.06005 | 63.90380 | 0.06390 | 60.055 | 21.09 | 0.06 | 0.00 | 0 | 500.00 |
| \$ / R | On 05/11/2018 | Any day expiry | | | 12.61380 | 12.61380 | 12.71040 | 12.71040 | | 14.66 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 05/11/2018 | Any day expiry | 11.90 | Put | 292.72350 | 0.29272 | 256.90920 | 0.25691 | 292.723 | 13.42 | 0.29 | 0.00 | 0 | 1,880.00 |
| \$ / R | On 05/11/2018 | Any day expiry | 13.86 | Put | 1,565.61730 | 1.56562 | 1,487.27980 | 1.48728 | 1,565.617 | 16.93 | 0.71 | 0.00 | 0 | 1,880.00 |
| \$ / R | On 05/11/2018 | Any day expiry | 16.81 | Call | 72.62650 | 0.07263 | 77.22310 | 0.07722 | 72.626 | 21.05 | 0.07 | 0.00 | 0 | 1,880.00 |
| \$ / R | On 13/11/2018 | Any day expiry | | | 12.62670 | 12.62670 | 12.72360 | 12.72360 | | 14.74 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 30/11/2018 | Any day expiry | | | 12.65420 | 12.65420 | 12.75160 | 12.75160 | | 14.72 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 30/11/2018 | Any day expiry | 13.80 | Put | 1,511.95840 | 1.51196 | 1,434.65520 | 1.43466 | 1,511.958 | 16.71 | 0.69 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 30/11/2018 | Any day expiry | 16.70 | Call | 94.03410 | 0.09403 | 102.17280 | 0.10217 | 94.034 | 20.86 | 0.09 | 0.00 | 0 | 500.00 |
| \$ / R | On 30/11/2018 | Any day expiry | 17.31 | Call | 62.34970 | 0.06235 | 68.04090 | 0.06804 | 62.350 | 20.86 | 0.06 | 0.00 | 0 | 500.00 |
| \$ / R | On 11/12/2018 | Any day expiry | | | 12.67190 | 12.67190 | 12.76980 | 12.76980 | | 14.70 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 11/12/2018 | Any day expiry | 13.65 | Put | 1,390.05930 | 1.39006 | 1,315.00200 | 1.31500 | 1,390.059 | 16.40 | 0.66 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 11/12/2018 | Any day expiry | 15.69 | Call | 153.29510 | 0.15330 | 159.11770 | 0.15912 | 153.295 | 19.42 | 0.14 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | | | 12.67680 | 12.67680 | 12.77470 | 12.77470 | | 14.70 | 0.00 | 6,338,400.00 | 500 | 11,500.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 12.96 | Put | 885.15310 | 0.88515 | 822.89070 | 0.82289 | 885.153 | 15.22 | 0.53 | 0.00 | 0 | 23,443.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 14.89 | Call | 219.28030 | 0.21928 | 230.88630 | 0.23089 | 219.280 | 18.13 | 0.20 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 15.95 | Call | 142.50000 | 0.14250 | 147.47690 | 0.14748 | 142.500 | 19.87 | 0.13 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 17.24 | Call | 72.65840 | 0.07266 | 79.00610 | 0.07901 | 72.658 | 20.77 | 0.07 | 0.00 | 0 | 23,443.00 |
| \$ / R | On 31/12/2018 | Any day expiry | | | 12.70420 | 12.70420 | 12.80280 | 12.80280 | | 14.75 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 31/12/2018 | Any day expiry | 13.80 | Put | 1,505.69570 | 1.50570 | 1,428.72670 | 1.42873 | 1,505.696 | 16.56 | 0.67 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 31/12/2018 | Any day expiry | 16.93 | Call | 99.45910 | 0.09946 | 107.59920 | 0.10760 | 99.459 | 20.65 | 0.09 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/12/2018 | Any day expiry | 17.58 | Call | 65.71620 | 0.06572 | 71.37580 | 0.07138 | 65.716 | 20.65 | 0.06 | 0.00 | 0 | 500.00 |
| \$ / R | On 13/02/2019 | Any day expiry | | | 12.77670 | 12.77670 | 12.87720 | 12.87720 | | 14.87 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | | | 12.83240 | 12.83240 | 12.93450 | 12.93450 | | 15.09 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | | | 12.98090 | 12.98090 | 13.08730 | 13.08730 | | 15.36 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2019 | Foreign Exchange Future | | | 13.28810 | 13.28810 | 13.40330 | 13.40330 | | 15.64 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2019 | Foreign Exchange Future | 20.00 | Call | 162.90670 | 0.16291 | 173.87960 | 0.17388 | 162.907 | 20.92 | 0.10 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 12/06/2020 | Foreign Exchange Future | | | 13.63640 | 13.63640 | 13.76450 | 13.76450 | | 16.39 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/07/2020 | Any day expiry | | | 13.72760 | 13.72760 | 13.85910 | 13.85910 | | 15.23 | 0.00 | 0.00 | 0 | 84,000.00 |
| \$ / R | On 14/09/2020 | Foreign Exchange Future | | | 13.82270 | 13.82270 | 13.95780 | 13.95780 | | 16.61 | 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 MAXI | On 19/03/2018 | Foreign Exchange Future | | | 12.22210 | | 12.22210 | | 12.31120 | 12.31120 | | 14.42 | 0.00 | 1,344,431.00 | 110 | 565.00 |
| \$ / R MAXI | On 18/06/2018 | Foreign Exchange Future | | | 12.38000 | | 12.38000 | | 12.47210 | 12.47210 | | 14.48 | 0.00 | 309,500.00 | 25 | 47.00 |
| \$ / R MAXI | On 17/09/2018 | Foreign Exchange Future | | | 12.53300 | | 12.53300 | | 12.62810 | 12.62810 | | 14.63 | 0.00 | 187,995.00 | 15 | 23.00 |
| \$ / R MAXI | On 14/12/2018 | Foreign Exchange Future | | | 12.67680 | | 12.67680 | | 12.77470 | 12.77470 | | 14.70 | 0.00 | 38,030.40 | 3 | 3.00 |
| \$ / R MAXI | On 14/06/2019 | Foreign Exchange Future | | | 12.98090 | | 12.98090 | | 13.08730 | 13.08730 | | 15.36 | 0.00 | 0.00 | 0 | 0.00 |
| £ / R | On 31/01/2018 | Any day expiry | | | 16.90480 | | 16.90480 | | 16.96790 | 16.96790 | | 15.93 | 0.00 | 0.00 | 0 | 10.00 |
| £ / R | On 01/03/2018 | Any day expiry | | | 16.99530 | | 16.99530 | | 17.05840 | 17.05840 | | 16.13 | 0.00 | 0.00 | 0 | 17.00 |
| £ / R | On 15/03/2018 | Any day expiry | | | 17.03810 | | 17.03810 | | 17.10120 | 17.10120 | | 16.08 | 0.00 | 0.00 | 0 | 38.00 |
| £ / R | On 19/03/2018 | Foreign Exchange Future | | | 17.05040 | | 17.05040 | | 17.11340 | 17.11340 | | 15.98 | 0.00 | 118,892,439.20 | 6,973 | 192,116.00 |
| £ / R | On 19/03/2018 | Foreign Exchange Future | 17.00 | Put | 398.78200 | | 0.39878 | | 373.34700 | 0.37335 | 398.782 | 15.92 | 0.47 | 0.00 | 0 | 500.00 |
| £ / R | On 19/03/2018 | Foreign Exchange Future | 19.00 | Call | 47.59670 | | 0.04760 | | 54.31120 | 0.05431 | 47.597 | 19.41 | 0.08 | 0.00 | 0 | 1,500.00 |
| £ / R | On 19/03/2018 | Foreign Exchange Future | 20.14 | Call | 11.02170 | | 0.01102 | | 13.53480 | 0.01353 | 11.022 | 20.70 | 0.02 | 0.00 | 0 | 500.00 |
| £ / R | On 18/06/2018 | Foreign Exchange Future | | | 17.33190 | | 17.33190 | | 17.39820 | 17.39820 | | 15.97 | 0.00 | 6,863,432.40 | 396 | 7,457.00 |
| £ / R | On 18/06/2018 | Foreign Exchange Future | 17.50 | Put | 799.14860 | | 0.79915 | | 760.85330 | 0.76085 | 799.149 | 16.15 | 0.52 | 0.00 | 0 | 500.00 |
| £ / R | On 18/06/2018 | Foreign Exchange Future | 20.40 | Call | 103.04730 | | 0.10305 | | 107.34700 | 0.10735 | 103.047 | 19.55 | 0.11 | 0.00 | 0 | 500.00 |
| £ / R | On 17/09/2018 | Foreign Exchange Future | | | 17.61070 | | 17.61070 | | 17.68080 | 17.68080 | | 15.91 | 0.00 | 0.00 | 0 | 4,164.00 |
| £ / R | On 14/12/2018 | Foreign Exchange Future | | | 17.87900 | | 17.87900 | | 17.95240 | 17.95240 | | 15.87 | 0.00 | 0.00 | 0 | 886.00 |
| £ / R | On 14/06/2019 | Foreign Exchange Future | | | 18.45780 | | 18.45780 | | 18.53990 | 18.53990 | | 15.53 | 0.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On 19/03/2018 | Foreign Exchange Future | | | 0.11059 | | 0.11059 | | 0.11157 | 0.11157 | | 15.22 | 0.00 | 0.00 | 0 | 115.00 |
| ¥ / R | On 18/06/2018 | Foreign Exchange Future | | | 0.11266 | | 0.11266 | | 0.11366 | 0.11366 | | 12.25 | 0.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On 17/09/2018 | Foreign Exchange Future | | | 0.11475 | | 0.11475 | | 0.11579 | 0.11579 | | | 0.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On 14/06/2019 | Foreign Exchange Future | | | 0.12423 | | 0.12423 | | 0.12548 | 0.12548 | | 22.14 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 30/01/2018 | Any day expiry | | | 14.84990 | | 14.84990 | | 14.96310 | 14.96310 | | 14.43 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 31/01/2018 | Any day expiry | | | 14.86460 | | 14.86460 | | 14.97810 | 14.97810 | | 14.45 | 0.00 | 0.00 | 0 | 151,647.00 |
| € / R | On 31/01/2018 | Any day expiry | 15.80 | Put | 939.49740 | | 0.93950 | | 830.48330 | 0.83048 | 939.497 | 19.53 | 0.98 | 0.00 | 0 | 193,000.00 |
| € / R | On 31/01/2018 | Any day expiry | 16.50 | Call | 0.60790 | | 0.00061 | | 1.66680 | 0.00167 | 0.608 | 24.49 | 0.00 | 0.00 | 0 | 15,150.00 |
| € / R | On 15/02/2018 | Any day expiry | | | 14.91190 | | 14.91190 | | 15.02570 | 15.02570 | | 14.08 | 0.00 | 0.00 | 0 | 44.00 |
| € / R | On 28/02/2018 | Any day expiry | | | 14.95280 | | 14.95280 | | 15.06670 | 15.06670 | | 13.69 | 0.00 | 0.00 | 0 | 337.00 |
| € / R | On 28/02/2018 | Any day expiry | 16.41 | Put | 1,469.92870 | | 1.46993 | | 1,362.75820 | 1.36276 | 1,469.929 | 16.52 | 0.96 | 0.00 | 0 | 1,647.00 |
| € / R | On 15/03/2018 | Any day expiry | | | 14.99940 | | 14.99940 | | 15.11350 | 15.11350 | | 14.13 | 0.00 | 0.00 | 0 | 63.00 |
| € / R | On 19/03/2018 | Foreign Exchange Future | | | 15.01190 | | 15.01190 | | 15.12590 | 15.12590 | | 13.91 | 0.00 | 118,488,926.70 | 7,893 | 109,932.00 |
| € / R | On 19/03/2018 | Foreign Exchange Future | 15.05 | Put | 349.21820 | | 0.34922 | | 296.74160 | 0.29674 | 349.218 | 14.04 | 0.51 | 0.00 | 0 | 5,648.00 |
| € / R | On 19/03/2018 | Foreign Exchange Future | 15.10 | Put | 379.30880 | | 0.37931 | | 323.27800 | 0.32328 | 379.309 | 14.17 | 0.53 | 0.00 | 0 | 18,643.00 |
| € / R | On 19/03/2018 | Foreign Exchange Future | 16.50 | Call | 39.78050 | | 0.03978 | | 50.27720 | 0.05028 | 39.781 | 17.33 | 0.09 | 0.00 | 0 | 643.00 |
| € / R | On 19/03/2018 | Foreign Exchange Future | 17.00 | Call | 19.23510 | | 0.01924 | | 25.27270 | 0.02527 | 19.235 | 18.31 | 0.04 | 0.00 | 0 | 620.00 |
| € / R | On 29/03/2018 | Any day expiry | | | 15.04360 | | 15.04360 | | 15.15820 | 15.15820 | | 13.80 | 0.00 | 0.00 | 0 | 3.00 |
| € / R | On 18/06/2018 | Foreign Exchange Future | | | 15.30100 | | 15.30100 | | 15.41960 | 15.41960 | | 13.61 | 0.00 | 4,284,280.00 | 280 | 9,865.00 |
| € / R | On 18/06/2018 | Foreign Exchange Future | 13.75 | Put | 26.95810 | | 0.02696 | | 25.31170 | 0.02531 | 26.958 | 10.94 | 0.06 | 0.00 | 0 | 50,995.00 |
| € / R | On 18/06/2018 | Foreign Exchange Future | 13.97 | Put | 51.80910 | | 0.05181 | | 39.94030 | 0.03994 | 51.809 | 11.35 | 0.10 | 0.00 | 0 | 7,000.00 |
| € / R | On 18/06/2018 | Foreign Exchange Future | 15.25 | Put | 498.17470 | | 0.49817 | | 443.89250 | 0.44389 | 498.175 | 13.53 | 0.47 | 0.00 | 0 | 50,995.00 |

| 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 | 16.44 | Put | 1,356.93830 | | 1.35694 | | 1,264.93700 | 1.26494 | 1,356.938 | 15.70 | 0.75 | 0.00 | 0 | 7,000.00 |
| € / R | On 18/06/2018 | Foreign Exchange Future | 18.61 | Call | 40.38150 | | 0.04038 | | 42.80140 | 0.04280 | 40.382 | 18.62 | 0.06 | 0.00 | 0 | 7,000.00 |
| € / R | On 18/06/2018 | Foreign Exchange Future | 20.55 | Call | 10.81660 | | 0.01082 | | 14.45510 | 0.01446 | 10.817 | 20.92 | 0.02 | 0.00 | 0 | 50,995.00 |
| € / R | On 17/09/2018 | Foreign Exchange Future | | | 15.59410 | | 15.59410 | | 15.71720 | 15.71720 | | 13.74 | 0.00 | 0.00 | 0 | 5,417.00 |
| € / R | On 17/09/2018 | Foreign Exchange Future | 14.25 | Put | 140.93240 | | 0.14093 | | 119.99080 | 0.11999 | 140.932 | 12.12 | 0.17 | 0.00 | 0 | 161,971.00 |
| € / R | On 17/09/2018 | Foreign Exchange Future | 15.85 | Put | 849.86210 | | 0.84986 | | 779.53480 | 0.77953 | 849.862 | 14.12 | 0.53 | 0.00 | 0 | 124,767.00 |
| € / R | On 17/09/2018 | Foreign Exchange Future | 16.00 | Put | 950.39800 | | 0.95040 | | 875.54670 | 0.87555 | 950.398 | 14.34 | 0.57 | 0.00 | 0 | 37,204.00 |
| € / R | On 17/09/2018 | Foreign Exchange Future | 19.56 | Call | 91.31860 | | 0.09132 | | 89.05240 | 0.08905 | 91.319 | 19.45 | 0.09 | 0.00 | 0 | 124,767.00 |
| € / R | On 17/09/2018 | Foreign Exchange Future | 21.63 | Call | 28.60730 | | 0.02861 | | 25.76480 | 0.02576 | 28.607 | 20.64 | 0.03 | 0.00 | 0 | 37,204.00 |
| € / R | On 14/12/2018 | Foreign Exchange Future | | | 15.88140 | | 15.88140 | | 16.00820 | 16.00820 | | 13.86 | 0.00 | 0.00 | 0 | 2,926.00 |
| € / R | On 14/06/2019 | Foreign Exchange Future | | | 16.48180 | | 16.48180 | | 16.62000 | 16.62000 | | 14.52 | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 17/12/2025 | Interest Rate Swap | | | 93.81000 | | 93.81000 | | 94.31000 | 94.31000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 16/03/2026 | Interest Rate Swap | | | 90.77000 | | 90.77000 | | 91.29000 | 91.29000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 15/06/2026 | Interest Rate Swap | | | 89.48000 | | 89.48000 | | 90.02000 | 90.02000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 21/09/2026 | Interest Rate Swap | | | 91.61000 | | 91.61000 | | 92.16000 | 92.16000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 21/12/2026 | Interest Rate Swap | | | 95.39000 | | 95.39000 | | 95.94000 | 95.94000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 15/03/2027 | Interest Rate Swap | | | 93.93000 | | 93.93000 | | 94.50000 | 94.50000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 21/06/2027 | Interest Rate Swap | | | 95.98000 | | 95.98000 | | 96.55000 | 96.55000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 20/09/2027 | Interest Rate Swap | | | 99.71000 | | 99.71000 | | 100.26000 | 100.26000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 20/12/2027 | Interest Rate Swap | | | 100.05000 | | 100.05000 | | 100.60000 | 100.60000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 22/03/2028 | Interest Rate Swap | | | 95.24000 | | 95.24000 | | 95.82000 | 95.82000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 15/03/2018 | Interest Rate Swap | | | 99.72000 | | 99.72000 | | 99.72000 | 99.72000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 21/06/2018 | Interest Rate Swap | | | 99.89000 | | 99.89000 | | 99.90000 | 99.90000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 20/09/2018 | Interest Rate Swap | | | 100.01000 | | 100.01000 | | 100.02000 | 100.02000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 20/12/2018 | Interest Rate Swap | | | 100.42000 | | 100.42000 | | 100.45000 | 100.45000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 22/03/2019 | Interest Rate Swap | | | 99.37000 | | 99.37000 | | 99.43000 | 99.43000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 16/03/2018 | Interest Rate Swap | | | 99.01000 | | 99.01000 | | 99.01000 | 99.01000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 15/06/2018 | Interest Rate Swap | | | 98.59000 | | 98.59000 | | 98.59000 | 98.59000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 21/09/2018 | Interest Rate Swap | | | 98.48000 | | 98.48000 | | 98.49000 | 98.49000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 21/12/2018 | Interest Rate Swap | | | 98.80000 | | 98.80000 | | 98.83000 | 98.83000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 15/03/2019 | Interest Rate Swap | | | 99.13000 | | 99.13000 | | 99.18000 | 99.18000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 21/06/2019 | Interest Rate Swap | | | 99.45000 | | 99.45000 | | 99.52000 | 99.52000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 20/09/2019 | Interest Rate Swap | | | 99.79000 | | 99.79000 | | 99.88000 | 99.88000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 20/12/2019 | Interest Rate Swap | | | 100.69000 | | 100.69000 | | 100.79000 | 100.79000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 23/03/2020 | Interest Rate Swap | | | 98.40000 | | 98.40000 | | 98.51000 | 98.51000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 17/12/2020 | Interest Rate Swap | | | 95.74000 | | 95.74000 | | 95.90000 | 95.90000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 16/03/2021 | Interest Rate Swap | | | 94.91000 | | 94.91000 | | 95.10000 | 95.10000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 15/06/2021 | Interest Rate Swap | | | 94.06000 | | 94.06000 | | 94.27000 | 94.27000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 21/09/2021 | Interest Rate Swap | | | 94.17000 | | 94.17000 | | 94.40000 | 94.40000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 21/12/2021 | Interest Rate Swap | | | 96.32000 | | 96.32000 | | 96.57000 | 96.57000 | | | 0.00 | 0.00 | 0 | 51.00 |

| 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 |
|------------------|---------------|-------------------------|-----------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| 5Y STND | On 15/03/2022 | Interest Rate Swap | 96.42000 | 96.42000 | 96.42000 | 96.68000 | 96.68000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 21/06/2022 | Interest Rate Swap | 97.55000 | 97.55000 | 97.55000 | 97.83000 | 97.83000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 20/09/2022 | Interest Rate Swap | 99.70000 | 99.70000 | 99.70000 | 99.99000 | 99.99000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 20/12/2022 | Interest Rate Swap | 100.90000 | 100.90000 | 100.90000 | 101.21000 | 101.21000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 22/03/2023 | Interest Rate Swap | 95.96000 | 95.96000 | 95.96000 | 96.29000 | 96.29000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 01/02/2018 | Index Future | 574.15000 | 574.15000 | 574.15000 | 572.11900 | 572.11900 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 03/05/2018 | Index Future | 584.87300 | 584.87300 | 584.87300 | 582.80600 | 582.80600 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 01/02/2018 | Index Future | 665.14600 | 665.14600 | 665.14600 | 661.19500 | 661.19500 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 03/05/2018 | Index Future | 677.56900 | 677.56900 | 677.56900 | 673.54600 | 673.54600 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 01/02/2018 | Index Future | 602.06800 | 602.06800 | 602.06800 | 597.25500 | 597.25500 | | | | 0.00 | 0.00 | 0 | 781.00 |
| ALBI | On 03/05/2018 | Index Future | 613.31200 | 613.31200 | 613.31200 | 608.41200 | 608.41200 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 28/02/2018 | Any day expiry | 9.76190 | 9.76190 | 9.76190 | 9.82730 | 9.82730 | | | 13.16 | 0.00 | 0.00 | 0 | 46.00 |
| AU\$ / R | On 15/03/2018 | Any day expiry | 9.78290 | 9.78290 | 9.78290 | 9.72650 | 9.72650 | | | 13.07 | 0.00 | 38,906.00 | 4 | 4.00 |
| AU\$ / R | On 19/03/2018 | Foreign Exchange Future | 9.78850 | 9.78850 | 9.78850 | 9.85390 | 9.85390 | | | 13.15 | 0.00 | 156,616.00 | 16 | 18,442.00 |
| AU\$ / R | On 18/06/2018 | Foreign Exchange Future | 9.91500 | 9.91500 | 9.91500 | 9.98290 | 9.98290 | | | 13.09 | 0.00 | 0.00 | 0 | 5,534.00 |
| AU\$ / R | On 17/09/2018 | Foreign Exchange Future | 10.03980 | 10.03980 | 10.03980 | 10.11000 | 10.11000 | | | 13.32 | 0.00 | 0.00 | 0 | 400.00 |
| AU\$ / R | On 14/12/2018 | Foreign Exchange Future | 10.15800 | 10.15800 | 10.15800 | 10.22980 | 10.22980 | | | 13.44 | 0.00 | 2,539,500.00 | 250 | 10,812.00 |
| AU\$ / R | On 14/06/2019 | Foreign Exchange Future | 10.40670 | 10.40670 | 10.40670 | 10.48380 | 10.48380 | | | 13.03 | 0.00 | 0.00 | 0 | 0.00 |
| CAD/ R | On 19/03/2018 | Foreign Exchange Future | 9.81670 | 9.81670 | 9.81670 | 9.90350 | 9.90350 | | | 14.20 | 0.00 | 0.00 | 0 | 750.00 |
| CAD/ R | On 18/06/2018 | Foreign Exchange Future | 9.95400 | 9.95400 | 9.95400 | 10.04240 | 10.04240 | | | 15.31 | 0.00 | 0.00 | 0 | 100.00 |
| CHF / R | On 19/03/2018 | Foreign Exchange Future | 12.76390 | 12.76390 | 12.76390 | 12.87070 | 12.87070 | | | 13.08 | 0.00 | 0.00 | 0 | 1,215.00 |
| CHF / R | On 18/06/2018 | Foreign Exchange Future | 13.02350 | 13.02350 | 13.02350 | 13.13500 | 13.13500 | | | 13.08 | 0.00 | 0.00 | 0 | 0.00 |
| CHF / R | On 17/09/2018 | Foreign Exchange Future | 13.28630 | 13.28630 | 13.28630 | 13.40170 | 13.40170 | | | | 0.00 | 0.00 | 0 | 0.00 |
| CHF / R | On 14/06/2019 | Foreign Exchange Future | 14.34140 | 14.34140 | 14.34140 | 14.48140 | 14.48140 | | | 14.20 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 19/03/2018 | Foreign Exchange Future | 1.90170 | 1.90170 | 1.90170 | 1.91770 | 1.91770 | | | 14.41 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 18/06/2018 | Foreign Exchange Future | 1.91670 | 1.91670 | 1.91670 | 1.93340 | 1.93340 | | | 14.18 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 17/09/2018 | Foreign Exchange Future | 1.93200 | 1.93200 | 1.93200 | 1.94930 | 1.94930 | | | | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 14/06/2019 | Foreign Exchange Future | 1.97690 | 1.97690 | 1.97690 | 1.99460 | 1.99460 | | | 14.47 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 19/03/2018 | Foreign Exchange Future | 2.02860 | 2.02860 | 2.02860 | 2.04390 | 2.04390 | | | 15.53 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 18/06/2018 | Foreign Exchange Future | 2.06910 | 2.06910 | 2.06910 | 2.08500 | 2.08500 | | | 14.78 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 17/09/2018 | Foreign Exchange Future | 2.11010 | 2.11010 | 2.11010 | 2.12640 | 2.12640 | | | | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 14/06/2019 | Foreign Exchange Future | 2.32230 | 2.32230 | 2.32230 | 2.34350 | 2.34350 | | | 15.62 | 0.00 | 0.00 | 0 | 0.00 |
| E170 | On 01/08/2021 | Price Contribution | 100.00000 | 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 | 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 |
|------------------|---------------|-------------------------|-----------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| 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 | 10.60329 | 79.53891 | | 10.70989 | 78.88150 | | | | 0.00 | 0.00 | 0 | 1,455.00 |
| ES33 | On 03/05/2018 | Bond Future | 10.69613 | 77.23331 | | 10.80641 | 76.56356 | | | | 0.00 | 0.00 | 0 | 9,466.00 |
| ES33 | On 02/08/2018 | Bond Future | 10.79094 | 78.67535 | | 10.90479 | 77.99460 | | | | 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 | 10.76242 | 83.04042 | | 10.88400 | 82.17993 | | | | 0.00 | 0.00 | 0 | 798.00 |
| ES42 | On 03/05/2018 | Bond Future | 10.85383 | 80.33039 | | 10.97963 | 79.45374 | | | | 0.00 | 0.00 | 0 | 7,957.00 |
| ES42 | On 02/08/2018 | Bond Future | 10.94545 | 81.82996 | | 11.07529 | 80.93852 | | | | 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 | 600.79100 | 600.79100 | | 595.99400 | 595.99400 | | | | 0.00 | 0.00 | 0 | 388.00 |
| GOVI | On 03/05/2018 | GOVI | 612.01200 | 612.01200 | | 607.12800 | 607.12800 | | | | 0.00 | 0.00 | 0 | 320.00 |
| HK\$/R | On 19/03/2018 | Foreign Exchange Future | 1.56510 | 1.56510 | | 1.57670 | 1.57670 | | | 14.19 | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 18/06/2018 | Foreign Exchange Future | 1.58850 | 1.58850 | | 1.60040 | 1.60040 | | | 14.61 | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 17/09/2018 | Foreign Exchange Future | 1.61050 | 1.61050 | | 1.62280 | 1.62280 | | | | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 14/06/2019 | Foreign Exchange Future | 1.73470 | 1.73470 | | 1.75030 | 1.75030 | | | 15.88 | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 01/02/2018 | Bond Future | 130.66892 | 130.66892 | | 130.67475 | 130.67475 | | | | 0.00 | 0.00 | 0 | 1,091.00 |
| I2025 | On 03/05/2018 | Bond Future | 133.11768 | 133.11768 | | 133.12380 | 133.12380 | | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 02/08/2018 | Bond Future | 135.57703 | 135.57703 | | 135.58512 | 135.58512 | | | | 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 | 100.66633 | 100.66633 | | 100.67020 | 100.67020 | | | | 0.00 | 137,912,872.10 | 1,370 | 0.00 |
| I2029 | On 03/05/2018 | Bond Future | 101.53474 | 101.53474 | | 101.53888 | 101.53888 | | | | 0.00 | 139,102,593.80 | 1,370 | 1,370.00 |
| I2029 | On 02/08/2018 | Bond Future | 103.44447 | 103.44447 | | 103.45011 | 103.45011 | | | | 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 | 104.87663 | 104.87663 | | 104.88066 | 104.88066 | | | | 0.00 | 0.00 | 0 | 5,730.00 |
| I2033 | On 03/05/2018 | Bond Future | 105.75407 | 105.75407 | | 105.75823 | 105.75823 | | | | 0.00 | 0.00 | 0 | 384.00 |
| I2033 | On 02/08/2018 | Bond Future | 107.74318 | 107.74318 | | 107.74897 | 107.74897 | | | | 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 |
|------------------|---------------|-------------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| 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 | 125.97888 | | 125.97888 | | 125.98387 | 125.98387 | | | 0.00 | 397,337,387.52 | 3,154 | 16,755.00 |
| I2038 | On 03/05/2018 | Bond Future | 128.33993 | | 128.33993 | | 128.34493 | 128.34493 | | | 0.00 | 404,784,139.22 | 3,154 | 3,154.00 |
| I2038 | On 02/08/2018 | Bond Future | 130.70374 | | 130.70374 | | 130.71074 | 130.71074 | | | 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 | 121.44689 | | 121.44689 | | 121.45120 | 121.45120 | | | 0.00 | 327,906,603.00 | 2,700 | 18,932.00 |
| I2046 | On 03/05/2018 | Bond Future | 122.12332 | | 122.12332 | | 122.12765 | 122.12765 | | | 0.00 | 329,732,964.00 | 2,700 | 2,700.00 |
| I2046 | On 02/08/2018 | Bond Future | 124.42009 | | 124.42009 | | 124.42636 | 124.42636 | | | 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 | 126.22962 | | 126.22962 | | 126.37223 | 126.37223 | | | 0.00 | 331,352,752.50 | 2,625 | 21,675.00 |
| I2050 | On 03/05/2018 | Bond Future | 128.59519 | | 128.59519 | | 128.74073 | 128.74073 | | | 0.00 | 337,562,373.75 | 2,625 | 2,625.00 |
| I2050 | On 02/08/2018 | Bond Future | 129.28092 | | 129.28092 | | 129.43092 | 129.43092 | | | 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 | 250.55100 | | 250.55100 | | 250.60900 | 250.60900 | | | 0.00 | 0.00 | 0 | 881.00 |
| IGOV | On 03/05/2018 | Index Future | 255.24500 | | 255.24500 | | 255.30600 | 255.30600 | | | 0.00 | 0.00 | 0 | 269.00 |
| JIBAR FUTURE | On 21/02/2018 | Jibar Tradeable Future | 6.98000 | | 93.02000 | | 6.99000 | 93.01000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/03/2018 | Jibar Tradeable Future | 6.85000 | | 93.15000 | | 6.89000 | 93.11000 | | | 0.00 | 0.00 | 0 | 2,500.00 |
| JIBAR FUTURE | On 18/04/2018 | Jibar Tradeable Future | 6.72000 | | 93.28000 | | 6.80000 | 93.20000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/06/2018 | Jibar Tradeable Future | 6.73000 | | 93.27000 | | 6.79000 | 93.21000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/09/2018 | Jibar Tradeable Future | 6.80000 | | 93.20000 | | 6.86000 | 93.14000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/12/2018 | Jibar Tradeable Future | 6.87000 | | 93.13000 | | 6.93000 | 93.07000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/03/2019 | Jibar Tradeable Future | 6.95000 | | 93.05000 | | 7.02000 | 92.98000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/06/2019 | Jibar Tradeable Future | 7.11000 | | 92.89000 | | 7.11000 | 92.89000 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 19/03/2018 | Foreign Exchange Future | 0.11790 | | 0.11790 | | 0.11870 | 0.11870 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 18/06/2018 | Foreign Exchange Future | 0.11750 | | 0.11750 | | 0.11790 | 0.11790 | | | 0.00 | 0.00 | 0 | 1,145.00 |
| KES / R | On 17/09/2018 | Foreign Exchange Future | 0.11730 | | 0.11730 | | 0.11790 | 0.11790 | | | 0.00 | 0.00 | 0 | 562.00 |
| KES / R | On 14/06/2019 | Foreign Exchange Future | 0.11420 | | 0.11420 | | 0.11250 | 0.11250 | | | 0.00 | 0.00 | 0 | 0.00 |
| NOK/R | On 19/03/2018 | Foreign Exchange Future | 1.55890 | | 1.55890 | | 1.57440 | 1.57440 | | 14.63 | 0.00 | 0.00 | 0 | 0.00 |
| NOK/R | On 18/06/2018 | Foreign Exchange Future | 1.58440 | | 1.58440 | | 1.60040 | 1.60040 | | 14.91 | 0.00 | 0.00 | 0 | 0.00 |
| NOK/R | On 17/09/2018 | Foreign Exchange Future | 1.60980 | | 1.60980 | | 1.62620 | 1.62620 | | | 0.00 | 0.00 | 0 | 0.00 |
| NOK/R | On 14/06/2019 | Foreign Exchange Future | 1.68740 | | 1.68740 | | 1.70540 | 1.70540 | | 13.90 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 19/03/2018 | Foreign Exchange Future | 8.93290 | | 8.93290 | | 8.96390 | 8.96390 | | 14.66 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 18/06/2018 | Foreign Exchange Future | 9.04310 | | 9.04310 | | 9.07610 | 9.07610 | | 14.65 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 17/09/2018 | Foreign Exchange Future | 9.15240 | | 9.15240 | | 9.18690 | 9.18690 | | | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 14/06/2019 | Foreign Exchange Future | 9.82840 | | 9.82840 | | 9.87900 | 9.87900 | | 14.45 | 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 |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| PULA / R | On 19/03/2018 | Foreign Exchange Future | | | 1.25700 | | 1.25700 | | 1.26450 | 1.26450 | | | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 18/06/2018 | Foreign Exchange Future | | | 1.26570 | | 1.26570 | | 1.27820 | 1.27820 | | | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 17/09/2018 | Foreign Exchange Future | | | 1.27350 | | 1.27350 | | 1.29330 | 1.29330 | | | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 14/06/2019 | Foreign Exchange Future | | | 1.36230 | | 1.36230 | | 1.37580 | 1.37580 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO £ / \$ | On 19/03/2018 | Foreign Exchange Future | | | 1.39500 | | 1.39500 | | 1.39010 | 1.39010 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO £ / \$ | On 18/06/2018 | Foreign Exchange Future | | | 1.40000 | | 1.40000 | | 1.39500 | 1.39500 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO £ / \$ | On 17/09/2018 | Foreign Exchange Future | | | 1.40510 | | 1.40510 | | 1.40010 | 1.40010 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 19/03/2018 | Foreign Exchange Future | | | 1.22830 | | 1.22830 | | 1.22860 | 1.22860 | | | 0.00 | 0.00 | 0 | 14,890.00 |
| QUANTO € / \$ | On 18/06/2018 | Foreign Exchange Future | | | 1.23590 | | 1.23590 | | 1.23630 | 1.23630 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 17/09/2018 | Foreign Exchange Future | | | 1.24420 | | 1.24420 | | 1.24460 | 1.24460 | | | 0.00 | 0.00 | 0 | 0.00 |
| R / ¥EN | On 19/03/2018 | Foreign Exchange Future | | | 9.04210 | | 9.04210 | 0.10940 | 8.96310 | 8.96310 | | 73.85 | 0.00 | 0.00 | 0 | 0.00 |
| R / ¥EN | On 18/06/2018 | Foreign Exchange Future | | | 8.87640 | | 8.87640 | 0.10940 | 8.79790 | 8.79790 | | 25.10 | 0.00 | 0.00 | 0 | 0.00 |
| R / ¥EN | On 17/09/2018 | Foreign Exchange Future | | | 8.71500 | | 8.71500 | 0.10940 | 8.63630 | 8.63630 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 01/02/2018 | Bond Future | | | 8.38551 | | 114.38352 | | 8.48653 | 113.71001 | | 8.21 | 0.00 | 0.00 | 0 | 90,201.00 |
| R186 | On 01/02/2018 | Bond Future | 7.75 | Call | 1.98000 | | 0.00198 | | 1.97000 | 0.00197 | 1.980 | 8.50 | 0.00 | 0.00 | 0 | 1,460.00 |
| R186 | On 01/02/2018 | Bond Future | 8.50 | Call | 1,072.96000 | | 1.07296 | | 748.20000 | 0.74820 | 1,072.960 | 8.21 | 0.69 | 0.00 | 0 | 1,460.00 |
| R186 | On 01/02/2018 | Bond Future | 8.75 | Put | 43.19000 | | 0.04319 | | 158.30000 | 0.15830 | 43.190 | 8.40 | 0.06 | 0.00 | 0 | 775.00 |
| R186 | On 01/02/2018 | Bond Future | 9.00 | Put | 3.04000 | | 0.00304 | | 23.25000 | 0.02325 | 3.040 | 8.58 | 0.01 | 0.00 | 0 | 6,200.00 |
| R186 | On 01/02/2018 | Bond Future | 9.25 | Put | 0.11000 | | 0.00011 | | 2.13000 | 0.00213 | 0.110 | 8.77 | 0.00 | 0.00 | 0 | 775.00 |
| R186 | On 01/02/2018 | Bond Future | 9.65 | Put | 0.00000 | | 0.00000 | | 0.01000 | 0.00001 | 0.000 | 8.96 | 0.00 | 0.00 | 0 | 1,950.00 |
| R186 | On 03/05/2018 | Bond Future | | | 8.42166 | | 116.52027 | | 8.52708 | 115.83421 | | 7.83 | 0.00 | 695,276,451.09 | 5,967 | 49,963.00 |
| R186 | On 03/05/2018 | Bond Future | 8.00 | Call | 892.87000 | | 0.89287 | | 729.99000 | 0.72999 | 892.870 | 8.03 | 0.29 | 0.00 | 0 | 4,745.00 |
| R186 | On 03/05/2018 | Bond Future | 8.40 | Call | 1,855.46000 | | 1.85546 | | 1,562.14000 | 1.56214 | 1,855.460 | 7.87 | 0.50 | 0.00 | 0 | 4,745.00 |
| R186 | On 03/05/2018 | Bond Future | 8.85 | Put | 879.86000 | | 0.87986 | | 1,114.68000 | 1.11468 | 879.860 | 8.10 | 0.28 | 0.00 | 0 | 4,745.00 |
| R186 | On 03/05/2018 | Bond Future | 9.30 | Call | 5,898.22000 | | 5.89822 | | 5,330.88000 | 5.33088 | 5,898.220 | 8.44 | 0.87 | 0.00 | 0 | 1,120.00 |
| R186 | On 03/05/2018 | Bond Future | 9.72 | Put | 121.49000 | | 0.12149 | | 173.95000 | 0.17395 | 121.490 | 8.60 | 0.05 | 0.00 | 0 | 10,640.00 |
| R186 | On 03/05/2018 | Bond Future | 9.75 | Put | 111.44000 | | 0.11144 | | 160.44000 | 0.16044 | 111.440 | 8.60 | 0.05 | 0.00 | 0 | 3,200.00 |
| R186 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186/R207 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186/R208 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 01/02/2018 | Bond Future | | | 297.86338 | | 297.86338 | | 297.87674 | 297.87674 | | | 0.00 | 417,008,732.00 | 1,400 | 950.00 |
| R197 | On 03/05/2018 | Bond Future | | | 303.44542 | | 303.44542 | | 303.45923 | 303.45923 | | | 0.00 | 424,823,588.00 | 1,400 | 1,400.00 |
| 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 | | | 237.56107 | | 237.56107 | | 237.57013 | 237.57013 | | 4.66 | 0.00 | 405,754,307.56 | 1,708 | 19,796.00 |
| R202 | On 03/05/2018 | Bond Future | | | 242.01307 | | 242.01307 | | 242.02240 | 242.02240 | | 4.60 | 0.00 | 413,358,323.56 | 1,708 | 3,260.00 |
| R202 | On 07/12/2033 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-----------|------------|-------------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| R2023 | On 01/02/2018 | Bond Future | | | 7.69295 | 103.63163 | | 7.79401 | 103.21488 | | | 4.55 | 0.00 | 0.00 | 0 | 33,000.00 |
| R2023 | On 03/05/2018 | Bond Future | | | 7.69904 | 101.63775 | | 7.80636 | 101.21322 | | | 4.77 | 0.00 | 0.00 | 0 | 7,289.00 |
| R2023 | On 03/05/2018 | Bond Future | 9.19 | Put | 17.80000 | 0.01780 | | 29.23000 | 0.02923 | 17.800 | | 5.24 | 0.02 | 0.00 | 0 | 2,500.00 |
| 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 | | | 8.92654 | 93.39509 | | 9.03253 | 92.66422 | | | | 0.00 | 0.00 | 0 | 66,984.00 |
| R2030 | On 03/05/2018 | Bond Future | | | 8.97453 | 95.13981 | | 9.08423 | 94.39526 | | | | 0.00 | 0.00 | 0 | 4,149.00 |
| R2030 | On 02/08/2018 | Bond Future | | | 9.02547 | 92.91074 | | 9.13885 | 92.15417 | | | | 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 | | | 9.13719 | 95.93861 | | 9.24325 | 95.15187 | | | 12.71 | 0.00 | 0.00 | 0 | 38,352.00 |
| R2032 | On 01/02/2018 | Bond Future | 9.20 | Call | 1,060.11000 | 1.06011 | | 763.24000 | 0.76324 | 1,060.110 | | 12.74 | 0.60 | 0.00 | 0 | 7,500.00 |
| R2032 | On 01/02/2018 | Bond Future | 9.30 | Call | 1,544.83000 | 1.54483 | | 1,136.05000 | 1.13605 | 1,544.830 | | 12.76 | 0.73 | 0.00 | 0 | 7,800.00 |
| R2032 | On 01/02/2018 | Bond Future | 9.40 | Call | 2,115.82000 | 2.11582 | | 1,600.97000 | 1.60097 | 2,115.820 | | 12.87 | 0.83 | 0.00 | 0 | 6,800.00 |
| R2032 | On 01/02/2018 | Bond Future | 9.45 | Call | 2,424.30000 | 2.42430 | | 1,861.91000 | 1.86191 | 2,424.300 | | 12.93 | 0.87 | 0.00 | 0 | 750.00 |
| R2032 | On 03/05/2018 | Bond Future | | | 9.18644 | 93.57372 | | 9.29601 | 92.77220 | | | 11.92 | 0.00 | 0.00 | 0 | 59.00 |
| R2032 | On 02/08/2018 | Bond Future | | | 9.23674 | 95.32076 | | 9.34967 | 94.50616 | | | 12.16 | 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 | | | 9.33779 | 99.97572 | | 9.45896 | 98.98923 | | | | 0.00 | 0.00 | 0 | 36,961.00 |
| R2035 | On 03/05/2018 | Bond Future | | | 9.38816 | 97.34316 | | 9.51312 | 96.33816 | | | | 0.00 | 0.00 | 0 | 29,080.00 |
| 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 | | | 9.41716 | 92.09624 | | 9.52315 | 91.23110 | | | 14.53 | 0.00 | 0.00 | 0 | 42,772.00 |
| R2037 | On 01/02/2018 | Bond Future | 9.88 | Call | 3,733.70000 | 3.73370 | | 2,992.59000 | 2.99259 | 3,733.700 | | 14.99 | 0.95 | 175,384,057.64 | 2,000 | 2,070.00 |
| R2037 | On 01/02/2018 | Bond Future | 10.32 | Put | 0.67000 | 0.00067 | | 7.64000 | 0.00764 | 0.670 | | 15.51 | 0.00 | 0.00 | 0 | 2,000.00 |
| R2037 | On 01/02/2018 | Bond Future | 10.72 | Put | 0.00000 | 0.00000 | | 0.16000 | 0.00016 | 0.000 | | 15.72 | 0.00 | 0.00 | 0 | 2,000.00 |
| R2037 | On 03/05/2018 | Bond Future | | | 9.47046 | 93.81663 | | 9.57968 | 92.93537 | | | 13.55 | 0.00 | 0.00 | 0 | 95.00 |
| R2037 | On 02/08/2018 | Bond Future | | | 9.52649 | 91.31254 | | 9.63892 | 90.41660 | | | 14.50 | 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 | | | 6.93405 | 101.90597 | | 7.03139 | 101.82437 | | | 0.11 | 0.00 | 0.00 | 0 | 29,665.00 |
| R204 | On 03/05/2018 | Bond Future | | | 6.68190 | 103.80969 | | 6.81958 | 103.72652 | | | 0.50 | 0.00 | 0.00 | 0 | 0.00 |
| R204 | On 21/12/2018 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| R204/R203 | On 21/12/2018 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 06/10/2015 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 01/02/2018 | Bond Future | | | 9.48214 | 95.72456 | | 9.59817 | 94.70726 | | | 15.20 | 0.00 | 0.00 | 0 | 27,618.00 |
| R2040 | On 03/05/2018 | Bond Future | | | 9.53534 | 97.51279 | | 9.65485 | 96.47653 | | | 14.15 | 0.00 | 0.00 | 0 | 1,523.00 |
| R2040 | On 03/05/2018 | Bond Future | 9.00 | Call | 1,201.09000 | 1.20109 | | 974.06000 | 0.97406 | 1,201.090 | | 14.48 | 0.27 | 0.00 | 0 | 1,500.00 |
| R2040 | On 03/05/2018 | Bond Future | 10.00 | Call | 5,330.43000 | 5.33043 | | 4,654.43000 | 4.65443 | 5,330.430 | | 14.77 | 0.72 | 0.00 | 0 | 1,500.00 |
| R2040 | On 02/08/2018 | Bond Future | | | 9.59120 | 94.82730 | | 9.71419 | 93.77355 | | | 15.16 | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|-----------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|------------------|------------------|---------------|
| R2040 | On 31/01/2040 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 01/02/2018 | Bond Future | 9.50188 | | 92.93808 | | 9.62289 | 91.85979 | | 16.00 | 0.00 | 0.00 | 0 | 21,006.00 |
| R2044 | On 03/05/2018 | Bond Future | 9.55309 | | 94.67425 | | 9.67764 | 93.57578 | | 14.88 | 0.00 | 0.00 | 0 | 4,386.00 |
| R2044 | On 02/08/2018 | Bond Future | 9.60674 | | 92.06101 | | 9.73483 | 90.94384 | | 15.95 | 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 | 9.47712 | | 96.63432 | | 9.59819 | 95.52292 | | 16.59 | 0.00 | 0.00 | 0 | 74,184.00 |
| R2048 | On 03/05/2018 | Bond Future | 9.52341 | | 94.00271 | | 9.64792 | 92.87049 | | 15.43 | 0.00 | 0.00 | 0 | 5,643.00 |
| 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 | 7.00947 | | 100.86312 | | 7.11083 | 100.68189 | | 1.11 | 0.00 | 0.00 | 0 | 44,972.00 |
| R207 | On 03/05/2018 | Bond Future | 6.93180 | | 102.74736 | | 7.04920 | 102.56272 | | 1.39 | 0.00 | 0.00 | 0 | 4,156.00 |
| 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 | 7.29927 | | 100.86040 | | 7.39532 | 100.59748 | | 2.38 | 0.00 | 0.00 | 0 | 35,458.00 |
| R208 | On 03/05/2018 | Bond Future | 7.27443 | | 99.34331 | | 7.37968 | 99.07541 | | 2.60 | 0.00 | 0.00 | 0 | 3,665.00 |
| 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 | 9.30168 | | 75.69460 | | 9.40764 | 74.96567 | | 15.38 | 0.00 | 2,528,805,196.80 | 33,408 | 141,429.00 |
| R209 | On 01/02/2018 | Bond Future | 9.32 | Call | 837.63000 | 0.83763 | 608.26000 | 0.60826 | 837.630 | 15.47 | 0.53 | 0.00 | 0 | 157.00 |
| R209 | On 01/02/2018 | Bond Future | 9.33 | Call | 874.76000 | 0.87476 | 636.09000 | 0.63609 | 874.760 | 15.48 | 0.55 | 0.00 | 0 | 220.00 |
| R209 | On 01/02/2018 | Bond Future | 9.52 | Call | 1,740.01000 | 1.74001 | 1,315.42000 | 1.31542 | 1,740.010 | 15.73 | 0.78 | 0.00 | 0 | 739.00 |
| R209 | On 01/02/2018 | Bond Future | 9.59 | Put | 162.48000 | 0.16248 | 402.99000 | 0.40299 | 162.480 | 15.82 | 0.16 | 0.00 | 0 | 377.00 |
| R209 | On 01/02/2018 | Bond Future | 9.75 | Call | 3,065.63000 | 3.06563 | 2,460.96000 | 2.46096 | 3,065.630 | 16.02 | 0.94 | 0.00 | 0 | 5,000.00 |
| R209 | On 01/02/2018 | Bond Future | 9.85 | Put | 24.59000 | 0.02459 | 100.20000 | 0.10020 | 24.590 | 16.15 | 0.03 | 0.00 | 0 | 7,500.00 |
| R209 | On 01/02/2018 | Bond Future | 9.87 | Put | 20.87000 | 0.02087 | 88.80000 | 0.08880 | 20.870 | 16.17 | 0.03 | 0.00 | 0 | 739.00 |
| R209 | On 01/02/2018 | Bond Future | 9.88 | Put | 19.21000 | 0.01921 | 83.55000 | 0.08355 | 19.210 | 16.19 | 0.02 | 0.00 | 0 | 220.00 |
| R209 | On 01/02/2018 | Bond Future | 9.89 | Put | 17.67000 | 0.01767 | 78.57000 | 0.07857 | 17.670 | 16.20 | 0.02 | 0.00 | 0 | 157.00 |
| R209 | On 01/02/2018 | Bond Future | 10.00 | Put | 6.76000 | 0.00676 | 38.74000 | 0.03874 | 6.760 | 16.34 | 0.01 | 0.00 | 0 | 7,488.00 |
| R209 | On 01/02/2018 | Bond Future | 10.10 | Put | 2.65000 | 0.00265 | 19.41000 | 0.01941 | 2.650 | 16.47 | 0.00 | 0.00 | 0 | 3,000.00 |
| R209 | On 01/02/2018 | Bond Future | 10.22 | Put | 0.79000 | 0.00079 | 7.99000 | 0.00799 | 0.790 | 16.62 | 0.00 | 0.00 | 0 | 739.00 |
| R209 | On 03/05/2018 | Bond Future | 9.34769 | | 73.95934 | | 9.45669 | 73.21676 | | 14.29 | 0.00 | 2,239,636,733.88 | 30,282 | 40,781.00 |
| R209 | On 03/05/2018 | Bond Future | 9.75 | Call | 3,866.62000 | 3.86662 | 3,399.03000 | 3.39903 | 3,866.620 | 14.94 | 0.70 | 0.00 | 0 | 435.00 |
| R209 | On 03/05/2018 | Bond Future | 10.00 | Put | 764.64000 | 0.76464 | 967.65000 | 0.96765 | 764.640 | 15.26 | 0.22 | 0.00 | 0 | 5,000.00 |
| R209 | On 03/05/2018 | Bond Future | 10.22 | Put | 511.54000 | 0.51154 | 662.54000 | 0.66254 | 511.540 | 15.54 | 0.16 | 0.00 | 0 | 435.00 |
| R209 | On 03/05/2018 | Bond Future | 10.73 | Put | 160.63000 | 0.16063 | 223.51000 | 0.22351 | 160.630 | 15.58 | 0.06 | 0.00 | 0 | 435.00 |
| R209 | On 02/08/2018 | Bond Future | 9.39436 | | 75.34023 | | 9.50627 | 74.58521 | | 14.66 | 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 |
|------------------|---------------|-------------------------|--------|------------|--------------|-------|--------------|--------------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| R209 | On 02/08/2018 | Bond Future | 9.66 | Call | 4,164.02000 | | 4.16402 | 3,742.91000 | 3.74291 | | 4,164.020 | 14.86 | 0.61 | 0.00 | 0 | 435.00 |
| R209 | On 02/08/2018 | Bond Future | 10.21 | Put | 1,289.72000 | | 1.28972 | 1,505.49000 | 1.50549 | | 1,289.720 | 15.53 | 0.24 | 0.00 | 0 | 435.00 |
| R209 | On 02/08/2018 | Bond Future | 10.84 | Put | 565.30000 | | 0.56530 | 681.66000 | 0.68166 | | 565.300 | 15.89 | 0.12 | 0.00 | 0 | 435.00 |
| R209 | On 01/11/2018 | Bond Future | | | 9.43664 | | 73.64368 | 9.55180 | 72.87391 | | | 15.38 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 01/11/2018 | Bond Future | 9.34 | Call | 3,700.68000 | | 3.70068 | 3,347.51000 | 3.34751 | | 3,700.680 | 15.48 | 0.50 | 0.00 | 0 | 255.00 |
| R209 | On 01/11/2018 | Bond Future | 9.94 | Put | 2,595.83000 | | 2.59583 | 2,893.74000 | 2.89374 | | 2,595.830 | 15.93 | 0.35 | 0.00 | 0 | 255.00 |
| R209 | On 01/11/2018 | Bond Future | 10.57 | Put | 1,486.34000 | | 1.48634 | 1,683.73000 | 1.68373 | | 1,486.340 | 16.63 | 0.22 | 0.00 | 0 | 255.00 |
| 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 | | | 187.07704 | | 187.07704 | 187.08461 | 187.08461 | | | | 0.00 | 130,766,850.96 | 699 | 1,460.00 |
| R210 | On 03/05/2018 | Bond Future | | | 188.15787 | | 188.15787 | 188.16585 | 188.16585 | | | | 0.00 | 131,522,351.13 | 699 | 699.00 |
| 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 | | | 151.32013 | | 151.32013 | 151.32735 | 151.32735 | | | | 0.00 | 230,914,518.38 | 1,526 | 3,825.00 |
| R212 | On 03/05/2018 | Bond Future | | | 154.15592 | | 154.15592 | 154.16344 | 154.16344 | | | | 0.00 | 235,241,933.92 | 1,526 | 2,818.00 |
| 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 | | | 9.00692 | | 87.83502 | 9.11296 | 87.12017 | | | 12.44 | 0.00 | 0.00 | 0 | 58,890.00 |
| R213 | On 03/05/2018 | Bond Future | | | 9.05056 | | 85.92637 | 9.16003 | 85.19810 | | | 11.66 | 0.00 | 0.00 | 0 | 4,350.00 |
| 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 | | | 9.44702 | | 75.36378 | 9.56807 | 74.49645 | | | 16.47 | 0.00 | 0.00 | 0 | 42,030.00 |
| R214 | On 03/05/2018 | Bond Future | | | 9.49264 | | 73.47569 | 9.61703 | 72.59216 | | | 15.27 | 0.00 | 0.00 | 0 | 8,267.00 |
| 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 19/03/2018 | Foreign Exchange Future | | | 22,349.38000 | | 22,349.38000 | 22,519.00000 | 22,519.00000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 19/03/2018 | Foreign Exchange Future | | | 9.27280 | | 9.27280 | 9.33730 | 9.33730 | | | 13.41 | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 18/06/2018 | Foreign Exchange Future | | | 9.41120 | | 9.41120 | 9.47790 | 9.47790 | | | 13.42 | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 17/09/2018 | Foreign Exchange Future | | | 9.54750 | | 9.54750 | 9.61690 | 9.61690 | | | | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 14/06/2019 | Foreign Exchange Future | | | 10.31570 | | 10.31570 | 10.40980 | 10.40980 | | | 13.96 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 19/03/2018 | Foreign Exchange Future | | | 3.17780 | | 3.17780 | 3.18460 | 3.18460 | | | 12.98 | 0.00 | 0.00 | 0 | 433.00 |
| TRY / R | On 18/06/2018 | Foreign Exchange Future | | | 3.12940 | | 3.12940 | 3.14030 | 3.14030 | | | 13.13 | 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 |
|--------------------------------|---------------|------------|-------------------------|---------|------------|-----------|--------------|----------------|-------------------|------------|-------|--------------------------|------------------|---------------------|
| TRY / R | On 17/09/2018 | | Foreign Exchange Future | 3.08060 | 3.08060 | | 3.08870 | 3.08870 | | | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 14/06/2019 | | Foreign Exchange Future | 3.05670 | 3.05670 | | 3.06840 | 3.06840 | | 14.11 | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 19/03/2018 | | Foreign Exchange Future | 1.23310 | 1.23310 | | 1.22870 | 1.22870 | | | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 18/06/2018 | | Foreign Exchange Future | 1.21160 | 1.21160 | | 1.20860 | 1.20860 | | | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 17/09/2018 | | Foreign Exchange Future | 1.19250 | 1.19250 | | 1.19010 | 1.19010 | | | 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 : | | | | | | | | | | | | 12,751,955,626.65 | 424,190 | 7 364 186.00 |
| Grand Total: | | | | | | | | | | | | 12,751,955,626.65 | 424,190 | 7 364 186.00 |