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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/04/2018

| 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 20/04/2018 | Any day expiry | 11.92920 | 11.92920 | | 11.98170 | 11.98170 | | 11.59 | 0.00 | 227,207,700.00 | 19,000 | 19,000.00 |
| \$ / R | On 20/04/2018 | Any day expiry | 12.03 | Put | 112.32740 | 0.11233 | 81.37080 | 0.08137 | 112.327 | 12.75 | 0.81 | 0 | 20,000.00 |
| \$ / R | On 24/04/2018 | Any day expiry | 11.93420 | | 11.93420 | | 11.98850 | 11.98850 | 10.71 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 25/04/2018 | Any day expiry | 11.93600 | | 11.93600 | | 11.99030 | 11.99030 | 10.86 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/04/2018 | Any day expiry | 15.00 | Put | 3,064.07690 | 3.06408 | 3,009.79330 | 3.00979 | 3,064.077 | 48.49 | 1.00 | 0 | 1,000.00 |
| \$ / R | On 25/04/2018 | Any day expiry | 15.81 | Call | 0.10750 | 0.00011 | 0.20650 | 0.00021 | 0.108 | 60.08 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 26/04/2018 | Any day expiry | 11.93770 | | 11.93770 | | 11.99200 | 11.99200 | 10.99 | 0.00 | 0.00 | 0 | 1,846.00 |
| \$ / R | On 30/04/2018 | Any day expiry | 11.94460 | | 11.94460 | | 11.99850 | 11.99850 | 10.65 | 0.00 | 0.00 | 0 | 396.00 |
| \$ / R | On 30/04/2018 | Any day expiry | 11.70 | Put | 23.74930 | 0.02375 | 20.03400 | 0.02003 | 23.749 | 12.04 | 0.17 | 0 | 400.00 |
| \$ / R | On 30/04/2018 | Any day expiry | 11.76 | Put | 33.95960 | 0.03396 | 28.40750 | 0.02841 | 33.960 | 11.71 | 0.23 | 0 | 202.00 |
| \$ / R | On 30/04/2018 | Any day expiry | 11.78 | Put | 38.13860 | 0.03814 | 31.82460 | 0.03182 | 38.139 | 11.60 | 0.25 | 0 | 100.00 |
| \$ / R | On 30/04/2018 | Any day expiry | 11.85 | Put | 56.46550 | 0.05647 | 46.78780 | 0.04679 | 56.466 | 11.21 | 0.34 | 0 | 288.00 |
| \$ / R | On 30/04/2018 | Any day expiry | 11.87 | Call | 137.49630 | 0.13750 | 180.53910 | 0.18054 | 137.496 | 11.10 | 0.63 | 0 | 202.00 |
| \$ / R | On 30/04/2018 | Any day expiry | 11.91 | Call | 112.15710 | 0.11216 | 152.53250 | 0.15253 | 112.157 | 10.88 | 0.56 | 0 | 100.00 |
| \$ / R | On 30/04/2018 | Any day expiry | 11.94 | Call | 94.84060 | 0.09484 | 132.94310 | 0.13294 | 94.841 | 10.71 | 0.51 | 0 | 288.00 |
| \$ / R | On 30/04/2018 | Any day expiry | 12.04 | Put | 151.95550 | 0.15196 | 122.66750 | 0.12267 | 151.955 | 11.17 | 0.65 | 0 | 240.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|----------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| \$ / R | On 30/04/2018 | Any day expiry | 12.10 | Call | 40.99640 | 0.04100 | 60.68240 | 0.06068 | 40.996 | 11.51 | 0.27 | 0.00 | 0 | 400.00 |
| \$ / R | On 30/04/2018 | Any day expiry | 12.11 | Call | 38.81610 | 0.03882 | 57.74060 | 0.05774 | 38.816 | 11.57 | 0.26 | 0.00 | 0 | 240.00 |
| \$ / R | On 30/04/2018 | Any day expiry | 13.80 | Put | 1,855.44090 | 1.85544 | 1,801.55150 | 1.80155 | 1,855.441 | 23.19 | 1.00 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 30/04/2018 | Any day expiry | 15.23 | Call | 0.18580 | 0.00019 | 0.17290 | 0.00017 | 0.186 | 41.82 | 0.00 | 0.00 | 0 | 500.00 |
| \$ / R | On 30/04/2018 | Any day expiry | 15.66 | Call | 0.25570 | 0.00026 | 0.30750 | 0.00031 | 0.256 | 47.33 | 0.00 | 0.00 | 0 | 500.00 |
| \$ / R | On 02/05/2018 | Any day expiry | 11.94780 | | 11.94780 | 11.94780 | 12.00180 | 12.00180 | | 10.75 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 02/05/2018 | Any day expiry | 11.50 | Put | 8.24010 | 0.00824 | 7.36250 | 0.00736 | 8.240 | 12.83 | 0.06 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 02/05/2018 | Any day expiry | 11.80 | Call | 196.03630 | 0.19604 | 242.73700 | 0.24274 | 196.036 | 11.44 | 0.71 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 02/05/2018 | Any day expiry | 12.50 | Call | 5.75290 | 0.00575 | 8.69020 | 0.00869 | 5.753 | 13.49 | 0.04 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 04/05/2018 | Any day expiry | | | 11.95110 | 11.95110 | 12.00510 | 12.00510 | | 11.01 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 04/05/2018 | Any day expiry | 12.25 | Call | 26.72030 | 0.02672 | 39.94690 | 0.03995 | 26.720 | 12.09 | 0.17 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 07/05/2018 | Any day expiry | | | 11.95600 | 11.95600 | 12.01000 | 12.01000 | | 10.81 | 0.00 | 0.00 | 0 | 46,000.00 |
| \$ / R | On 07/05/2018 | Any day expiry | 12.00 | Call | 98.94710 | 0.09895 | 130.01720 | 0.13002 | 98.947 | 10.98 | 0.45 | 0.00 | 0 | 100,000.00 |
| \$ / R | On 07/05/2018 | Any day expiry | 12.10 | Call | 64.80870 | 0.06481 | 88.94920 | 0.08895 | 64.809 | 11.30 | 0.33 | 0.00 | 0 | 100,000.00 |
| \$ / R | On 09/05/2018 | Any day expiry | | | 11.95930 | 11.95930 | 12.01320 | 12.01320 | | 11.01 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 09/05/2018 | Any day expiry | 12.74 | Put | 785.39790 | 0.78540 | 734.44830 | 0.73445 | 785.398 | 13.96 | 0.97 | 0.00 | 0 | 1,880.00 |
| \$ / R | On 09/05/2018 | Any day expiry | 13.86 | Put | 1,900.82280 | 1.90082 | 1,847.00850 | 1.84701 | 1,900.823 | 19.39 | 1.00 | 0.00 | 0 | 1,880.00 |
| \$ / R | On 09/05/2018 | Any day expiry | 15.63 | Call | 0.14950 | 0.00015 | 0.11840 | 0.00012 | 0.149 | 33.97 | 0.00 | 0.00 | 0 | 1,880.00 |
| \$ / R | On 11/05/2018 | Any day expiry | | | 11.96250 | 11.96250 | 12.01650 | 12.01650 | | 11.16 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 14/05/2018 | Any day expiry | | | 11.96740 | 11.96740 | 12.02140 | 12.02140 | | 11.07 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/05/2018 | Any day expiry | 12.75 | Put | 790.62520 | 0.79063 | 740.72300 | 0.74072 | 790.625 | 13.83 | 0.96 | 0.00 | 0 | 11,000.00 |
| \$ / R | On 14/05/2018 | Any day expiry | 14.50 | Put | 2,532.70540 | 2.53271 | 2,478.73480 | 2.47873 | 2,532.705 | 21.92 | 1.00 | 0.00 | 0 | 11,000.00 |
| \$ / R | On 14/05/2018 | Any day expiry | 15.76 | Call | 0.03540 | 0.00004 | 0.03700 | 0.00004 | 0.035 | 28.39 | 0.00 | 0.00 | 0 | 11,000.00 |
| \$ / R | On 15/05/2018 | Any day expiry | | | 11.96910 | 11.96910 | 12.02300 | 12.02300 | | 11.14 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/05/2018 | Any day expiry | 10.90 | Put | 1.24200 | 0.00124 | 1.38110 | 0.00138 | 1.242 | 14.38 | 0.01 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 15/05/2018 | Any day expiry | 11.70 | Put | 46.43480 | 0.04643 | 39.04950 | 0.03905 | 46.435 | 11.08 | 0.22 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 15/05/2018 | Any day expiry | 12.20 | Call | 68.47070 | 0.06847 | 89.61780 | 0.08962 | 68.471 | 12.03 | 0.29 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 18/05/2018 | Any day expiry | | | 11.97400 | 11.97400 | 12.02800 | 12.02800 | | 11.31 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/05/2018 | Any day expiry | 12.00 | Put | 170.80780 | 0.17081 | 150.53130 | 0.15053 | 170.808 | 11.49 | 0.52 | 0.00 | 0 | 51,000.00 |
| \$ / R | On 31/05/2018 | Any day expiry | | | 11.99430 | 11.99430 | 12.04850 | 12.04850 | | 11.60 | 0.00 | 0.00 | 0 | 181.00 |
| \$ / R | On 31/05/2018 | Any day expiry | 13.80 | Put | 1,807.39870 | 1.80740 | 1,753.91790 | 1.75392 | 1,807.399 | 16.65 | 0.99 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 31/05/2018 | Any day expiry | 15.43 | Call | 0.78710 | 0.00079 | 0.76120 | 0.00076 | 0.787 | 25.80 | 0.00 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/05/2018 | Any day expiry | 15.89 | Call | 0.43830 | 0.00044 | 0.47650 | 0.00048 | 0.438 | 27.04 | 0.00 | 0.00 | 0 | 500.00 |
| \$ / R | On 08/06/2018 | Any day expiry | | | 12.00670 | 12.00670 | 12.06110 | 12.06110 | | 11.69 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 08/06/2018 | Any day expiry | 12.80 | Call | 34.79140 | 0.03479 | 44.53150 | 0.04453 | 34.791 | 14.01 | 0.12 | 0.00 | 0 | 1,746.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | | | 12.02210 | 12.02210 | 12.07670 | 12.07670 | | 11.69 | 0.00 | 427,770,362.20 | 35,582 | 926,862.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 11.00 | Put | 9.54330 | 0.00954 | 8.05030 | 0.00805 | 9.543 | 12.44 | 0.04 | 0.00 | 0 | 60,750.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 11.20 | Put | 17.87490 | 0.01787 | 16.53670 | 0.01654 | 17.875 | 11.84 | 0.07 | 0.00 | 0 | 2,550.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 11.35 | Call | 700.41150 | 0.70041 | 754.17660 | 0.75418 | 700.411 | 11.39 | 0.90 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 11.45 | Call | 612.36970 | 0.61237 | 664.63290 | 0.66463 | 612.370 | 11.27 | 0.86 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 11.50 | Put | 48.81240 | 0.04881 | 44.35570 | 0.04436 | 48.812 | 11.31 | 0.16 | 19,682,469.80 | 10,000 | 40,216.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 11.60 | Put | 69.87820 | 0.06988 | 63.75590 | 0.06376 | 69.878 | 11.39 | 0.21 | 0.00 | 0 | 12,000.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 11.70 | Call | 418.95310 | 0.41895 | 465.39460 | 0.46539 | 418.953 | 11.46 | 0.73 | 0.00 | 0 | 60.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 11.75 | Put | 112.74430 | 0.11274 | 103.43110 | 0.10343 | 112.744 | 11.50 | 0.30 | 0.00 | 0 | 60,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 11.77 | Put | 119.57100 | 0.11957 | 109.76840 | 0.10977 | 119.571 | 11.51 | 0.32 | 0.00 | 0 | 76,000.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 11.80 | Put | 130.31830 | 0.13032 | 119.75880 | 0.11976 | 130.318 | 11.54 | 0.34 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 11.90 | Put | 170.66150 | 0.17066 | 157.35510 | 0.15736 | 170.662 | 11.61 | 0.41 | 0.00 | 0 | 9,500.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 12.00 | Call | 240.14340 | 0.24014 | 278.39790 | 0.27840 | 240.143 | 11.69 | 0.52 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 12.00 | Put | 218.04340 | 0.21804 | 201.69790 | 0.20170 | 218.043 | 11.69 | 0.48 | 0.00 | 0 | 39,050.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 12.06 | Put | 252.24170 | 0.25224 | 231.55090 | 0.23155 | 252.242 | 11.86 | 0.52 | 0.00 | 0 | 150.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 12.12 | Put | 288.85850 | 0.28886 | 264.53830 | 0.26454 | 288.858 | 12.02 | 0.56 | 0.00 | 0 | 372.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 12.14 | Put | 301.57680 | 0.30158 | 276.54670 | 0.27655 | 301.577 | 12.08 | 0.57 | 0.00 | 0 | 155,500.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 12.15 | Call | 180.13010 | 0.18013 | 209.34520 | 0.20935 | 180.130 | 12.11 | 0.43 | 2,557,820.00 | 500 | 500.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 12.15 | Put | 308.03010 | 0.30803 | 282.64520 | 0.28265 | 308.030 | 12.11 | 0.58 | 0.00 | 0 | 500.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 12.25 | Put | 375.79980 | 0.37580 | 346.97100 | 0.34697 | 375.800 | 12.39 | 0.64 | 0.00 | 0 | 2,415.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 12.30 | Call | 133.84830 | 0.13385 | 157.97680 | 0.15798 | 133.848 | 12.53 | 0.34 | 0.00 | 0 | 4,000.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 12.30 | Put | 411.74830 | 0.41175 | 381.27680 | 0.38128 | 411.748 | 12.53 | 0.66 | 0.00 | 0 | 24,500.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 12.40 | Put | 487.31790 | 0.48732 | 453.74800 | 0.45375 | 487.318 | 12.81 | 0.71 | 0.00 | 0 | 12,603.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 12.45 | Call | 98.85800 | 0.09886 | 118.44300 | 0.11844 | 98.858 | 12.95 | 0.26 | 0.00 | 0 | 150.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 12.50 | Call | 89.28760 | 0.08929 | 107.49990 | 0.10750 | 89.288 | 13.09 | 0.24 | 0.00 | 0 | 10,050.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 12.50 | Put | 567.18760 | 0.56719 | 530.79990 | 0.53080 | 567.188 | 13.09 | 0.76 | 0.00 | 0 | 114,600.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 12.75 | Put | 781.01570 | 0.78102 | 739.15000 | 0.73915 | 781.016 | 13.75 | 0.85 | 0.00 | 0 | 66.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 12.96 | Put | 972.05910 | 0.97206 | 926.49950 | 0.92650 | 972.059 | 14.29 | 0.90 | 0.00 | 0 | 2,700.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.00 | Call | 31.41560 | 0.03142 | 39.87320 | 0.03987 | 31.416 | 14.39 | 0.10 | 0.00 | 0 | 15,500.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.00 | Put | 1,009.31560 | 1.00932 | 963.17320 | 0.96317 | 1,009.316 | 14.39 | 0.90 | 0.00 | 0 | 21,728.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.05 | Put | 1,056.20180 | 1.05620 | 1,009.38130 | 1.00938 | 1,056.202 | 14.51 | 0.91 | 0.00 | 0 | 1,250.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.17 | Put | 1,169.96480 | 1.16996 | 1,121.72080 | 1.12172 | 1,169.965 | 14.82 | 0.93 | 0.00 | 0 | 965.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.20 | Put | 1,198.64200 | 1.19864 | 1,150.08360 | 1.15008 | 1,198.642 | 14.90 | 0.93 | 0.00 | 0 | 372.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.30 | Put | 1,294.35880 | 1.29436 | 1,245.30210 | 1.24530 | 1,294.359 | 15.07 | 0.95 | 0.00 | 0 | 25,500.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.35 | Call | 14.65670 | 0.01466 | 19.64910 | 0.01965 | 14.657 | 15.15 | 0.05 | 0.00 | 0 | 60,000.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.46 | Put | 1,449.25130 | 1.44925 | 1,398.59550 | 1.39860 | 1,449.251 | 15.34 | 0.96 | 0.00 | 0 | 5,183.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.48 | Put | 1,468.73560 | 1.46874 | 1,417.91200 | 1.41791 | 1,468.736 | 15.38 | 0.96 | 0.00 | 0 | 7,420.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.50 | Put | 1,488.24320 | 1.48824 | 1,437.25880 | 1.43726 | 1,488.243 | 15.41 | 0.96 | 0.00 | 0 | 114,600.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.64 | Put | 1,625.37030 | 1.62537 | 1,573.42210 | 1.57342 | 1,625.370 | 15.65 | 0.97 | 0.00 | 0 | 70,530.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.75 | Put | 1,733.68820 | 1.73369 | 1,681.15560 | 1.68116 | 1,733.688 | 15.84 | 0.98 | 0.00 | 0 | 2,415.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.80 | Put | 1,783.05600 | 1.78306 | 1,730.29980 | 1.73030 | 1,783.056 | 15.93 | 0.98 | 0.00 | 0 | 500.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.81 | Put | 1,792.93820 | 1.79294 | 1,740.14010 | 1.74014 | 1,792.938 | 15.94 | 0.98 | 0.00 | 0 | 40,000.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.83 | Put | 1,812.71080 | 1.81271 | 1,759.83150 | 1.75983 | 1,812.711 | 15.98 | 0.98 | 0.00 | 0 | 300.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.84 | Put | 1,822.60100 | 1.82260 | 1,769.68250 | 1.76968 | 1,822.601 | 16.00 | 0.98 | 0.00 | 0 | 500.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.90 | Put | 1,881.99400 | 1.88199 | 1,828.85690 | 1.82886 | 1,881.994 | 16.10 | 0.99 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 14.00 | Call | 3.25460 | 0.00325 | 4.41200 | 0.00441 | 3.255 | 16.27 | 0.01 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 14.00 | Put | 1,981.15460 | 1.98115 | 1,927.71200 | 1.92771 | 1,981.155 | 16.27 | 0.99 | 0.00 | 0 | 500.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 14.10 | Put | 2,080.49100 | 2.08049 | 2,026.80420 | 2.02680 | 2,080.491 | 16.44 | 0.99 | 0.00 | 0 | 7,028.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 14.25 | Put | 2,229.74610 | 2.22975 | 2,175.78320 | 2.17578 | 2,229.746 | 16.70 | 0.99 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 14.53 | Call | 1.30470 | 0.00130 | 1.40000 | 0.00140 | 1.305 | 17.68 | 0.00 | 0.00 | 0 | 7,600.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 14.71 | Call | 1.29510 | 0.00130 | 1.36720 | 0.00137 | 1.295 | 18.68 | 0.00 | 0.00 | 0 | 50.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 14.81 | Call | 1.29530 | 0.00130 | 1.35590 | 0.00136 | 1.295 | 19.23 | 0.00 | 0.00 | 0 | 500.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 15.11 | Call | 1.31590 | 0.00132 | 1.34640 | 0.00135 | 1.316 | 20.89 | 0.00 | 0.00 | 0 | 760.00 |

| 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 | 15.14 | Call | 1.31940 | 0.00132 | 1.34730 | 0.00135 | 1.319 | 21.06 | 0.00 | 0.00 | 0 | 2,700.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 15.22 | Call | 1.33000 | 0.00133 | 1.35070 | 0.00135 | 1.330 | 21.50 | 0.00 | 0.00 | 0 | 372.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 15.30 | Call | 1.34230 | 0.00134 | 1.35600 | 0.00136 | 1.342 | 21.95 | 0.00 | 0.00 | 0 | 24,500.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 15.43 | Call | 1.36550 | 0.00137 | 1.36840 | 0.00137 | 1.366 | 22.67 | 0.00 | 0.00 | 0 | 15,000.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 15.50 | Call | 1.37960 | 0.00138 | 1.37690 | 0.00138 | 1.380 | 23.05 | 0.00 | 0.00 | 0 | 114,600.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 15.53 | Call | 1.38600 | 0.00139 | 1.38090 | 0.00138 | 1.386 | 23.22 | 0.00 | 0.00 | 0 | 965.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 15.79 | Call | 0.92930 | 0.00093 | 1.30480 | 0.00130 | 0.929 | 23.61 | 0.00 | 0.00 | 0 | 40,000.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 16.16 | Call | 0.40730 | 0.00041 | 0.59220 | 0.00059 | 0.407 | 23.61 | 0.00 | 0.00 | 0 | 5,183.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 16.38 | Call | 0.24580 | 0.00025 | 0.36500 | 0.00037 | 0.246 | 23.61 | 0.00 | 0.00 | 0 | 750.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 16.41 | Call | 0.22920 | 0.00023 | 0.34150 | 0.00034 | 0.229 | 23.61 | 0.00 | 0.00 | 0 | 300.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 16.49 | Call | 0.19020 | 0.00019 | 0.28550 | 0.00029 | 0.190 | 23.61 | 0.00 | 0.00 | 0 | 7,420.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 16.52 | Call | 0.17730 | 0.00018 | 0.26690 | 0.00027 | 0.177 | 23.61 | 0.00 | 0.00 | 0 | 66.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 16.65 | Call | 0.13040 | 0.00013 | 0.19890 | 0.00020 | 0.130 | 23.61 | 0.00 | 0.00 | 0 | 500.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 16.92 | Call | 0.06810 | 0.00007 | 0.10680 | 0.00011 | 0.068 | 23.61 | 0.00 | 0.00 | 0 | 2,415.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 17.00 | Call | 0.05610 | 0.00006 | 0.08860 | 0.00009 | 0.056 | 23.61 | 0.00 | 0.00 | 0 | 3,500.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 17.21 | Call | 0.03340 | 0.00003 | 0.05390 | 0.00005 | 0.033 | 23.61 | 0.00 | 0.00 | 0 | 500.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 17.38 | Call | 0.02180 | 0.00002 | 0.03590 | 0.00004 | 0.022 | 23.61 | 0.00 | 0.00 | 0 | 7,028.00 |
| \$ / R | On 29/06/2018 | Any day expiry | | | 12.03890 | 12.03890 | 12.09350 | 12.09350 | | 11.97 | 0.00 | 0.00 | 0 | 1,790.00 |
| \$ / R | On 29/06/2018 | Any day expiry | 13.80 | Put | 1,770.05980 | 1.77006 | 1,717.78460 | 1.71778 | 1,770.060 | 15.83 | 0.97 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 29/06/2018 | Any day expiry | 15.62 | Call | 1.85820 | 0.00186 | 1.94910 | 0.00195 | 1.858 | 22.36 | 0.01 | 0.00 | 0 | 500.00 |
| \$ / R | On 29/06/2018 | Any day expiry | 16.10 | Call | 0.73480 | 0.00073 | 0.96120 | 0.00096 | 0.735 | 22.51 | 0.00 | 0.00 | 0 | 500.00 |
| \$ / R | On 02/07/2018 | Any day expiry | | | 12.04340 | 12.04340 | 12.09810 | 12.09810 | | 11.93 | 0.00 | 0.00 | 0 | 100.00 |
| \$ / R | On 06/07/2018 | Any day expiry | | | 12.04950 | 12.04950 | 12.10420 | 12.10420 | | 11.99 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 06/07/2018 | Any day expiry | 12.07 | Put | 279.90740 | 0.27991 | 257.65740 | 0.25766 | 279.907 | 12.04 | 0.50 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 06/07/2018 | Any day expiry | 13.60 | Call | 17.61000 | 0.01761 | 21.59420 | 0.02159 | 17.610 | 15.47 | 0.05 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 06/07/2018 | Any day expiry | 13.73 | Call | 13.41710 | 0.01342 | 16.47710 | 0.01648 | 13.417 | 15.61 | 0.04 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 20/07/2018 | Any day expiry | | | 12.07080 | 12.07080 | 12.12550 | 12.12550 | | 12.07 | 0.00 | 0.00 | 0 | 1,800.00 |
| \$ / R | On 24/07/2018 | Any day expiry | | | 12.07670 | 12.07670 | 12.13160 | 12.13160 | | 12.19 | 0.00 | 0.00 | 0 | 500.00 |
| \$ / R | On 24/07/2018 | Any day expiry | 14.45 | Put | 2,380.84130 | 2.38084 | 2,328.21800 | 2.32822 | 2,380.841 | 16.65 | 0.98 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 24/07/2018 | Any day expiry | 15.94 | Call | 1.74600 | 0.00175 | 1.62950 | 0.00163 | 1.746 | 20.24 | 0.00 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 25/07/2018 | Any day expiry | | | 12.07820 | 12.07820 | 12.13310 | 12.13310 | | 12.21 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 27/07/2018 | Any day expiry | | | 12.08120 | 12.08120 | 12.13610 | 12.13610 | | 12.25 | 0.00 | 0.00 | 0 | 1,345.00 |
| \$ / R | On 31/07/2018 | Any day expiry | | | 12.08720 | 12.08720 | 12.14220 | 12.14220 | | 12.25 | 0.00 | 0.00 | 0 | 1,303.00 |
| \$ / R | On 31/07/2018 | Any day expiry | 13.80 | Put | 1,740.50800 | 1.74051 | 1,690.46630 | 1.69047 | 1,740.508 | 15.88 | 0.94 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 31/07/2018 | Any day expiry | 15.82 | Call | 2.18340 | 0.00218 | 2.18210 | 0.00218 | 2.183 | 19.48 | 0.01 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/07/2018 | Any day expiry | 16.32 | Call | 0.82510 | 0.00083 | 0.81230 | 0.00081 | 0.825 | 19.48 | 0.00 | 0.00 | 0 | 500.00 |
| \$ / R | On 07/08/2018 | Any day expiry | | | 12.09760 | 12.09760 | 12.15290 | 12.15290 | | 12.31 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 07/08/2018 | Any day expiry | 12.32 | Put | 467.32130 | 0.46732 | 437.36270 | 0.43736 | 467.321 | 12.84 | 0.59 | 0.00 | 0 | 1,880.00 |
| \$ / R | On 07/08/2018 | Any day expiry | 13.86 | Put | 1,792.78370 | 1.79278 | 1,742.42900 | 1.74243 | 1,792.784 | 15.99 | 0.93 | 0.00 | 0 | 1,880.00 |
| \$ / R | On 07/08/2018 | Any day expiry | 16.18 | Call | 1.15340 | 0.00115 | 1.19480 | 0.00119 | 1.153 | 18.91 | 0.00 | 0.00 | 0 | 1,880.00 |
| \$ / R | On 13/08/2018 | Any day expiry | | | 12.10660 | 12.10660 | 12.16200 | 12.16200 | | 12.33 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 31/08/2018 | Any day expiry | | | 12.13350 | 12.13350 | 12.18950 | 12.18950 | | 12.54 | 0.00 | 0.00 | 0 | 1,666.00 |
| \$ / R | On 31/08/2018 | Any day expiry | 13.80 | Put | 1,718.73750 | 1.71874 | 1,669.60150 | 1.66960 | 1,718.738 | 15.82 | 0.90 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 31/08/2018 | Any day expiry | 16.05 | Call | 2.12290 | 0.00212 | 2.43860 | 0.00244 | 2.123 | 17.63 | 0.01 | 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 31/08/2018 | Any day expiry | 16.57 | Call | 0.80310 | 0.00080 | 0.93280 | 0.00093 | 0.803 | 17.63 | 0.00 | 0.00 | 0 | 500.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | | | 12.15890 | 12.15890 | 12.21540 | 12.21540 | | 12.57 | 0.00 | 0.00 | 0 | 56,865.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 11.48 | Put | 117.35480 | 0.11735 | 108.00140 | 0.10800 | 117.355 | 11.81 | 0.21 | 0.00 | 0 | 5,200.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 11.50 | Put | 122.50890 | 0.12251 | 112.83920 | 0.11284 | 122.509 | 11.83 | 0.22 | 0.00 | 0 | 45,000.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 11.60 | Put | 151.19760 | 0.15120 | 139.31220 | 0.13931 | 151.198 | 11.92 | 0.26 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 11.75 | Put | 202.96440 | 0.20296 | 188.12850 | 0.18813 | 202.964 | 12.10 | 0.32 | 0.00 | 0 | 73,314.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 11.85 | Put | 242.90820 | 0.24291 | 225.99370 | 0.22599 | 242.908 | 12.22 | 0.36 | 0.00 | 0 | 48,200.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 12.00 | Put | 310.99580 | 0.31100 | 290.85630 | 0.29086 | 310.996 | 12.39 | 0.42 | 0.00 | 0 | 13,300.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 12.25 | Call | 357.32010 | 0.35732 | 386.76320 | 0.38676 | 357.320 | 12.77 | 0.48 | 0.00 | 0 | 500.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 12.30 | Put | 479.74630 | 0.47975 | 451.56270 | 0.45156 | 479.746 | 12.88 | 0.54 | 0.00 | 0 | 100.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 12.50 | Call | 272.90180 | 0.27290 | 296.94730 | 0.29695 | 272.902 | 13.29 | 0.39 | 0.00 | 0 | 1,600.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 12.61 | Put | 693.38500 | 0.69338 | 658.76470 | 0.65876 | 693.385 | 13.52 | 0.65 | 0.00 | 0 | 5,300.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 12.65 | Put | 723.13000 | 0.72313 | 687.75920 | 0.68776 | 723.130 | 13.60 | 0.66 | 0.00 | 0 | 1,550.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 12.77 | Call | 203.82670 | 0.20383 | 222.84330 | 0.22284 | 203.827 | 13.85 | 0.31 | 0.00 | 0 | 5,200.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 12.80 | Call | 197.31400 | 0.19731 | 215.86180 | 0.21586 | 197.314 | 13.91 | 0.30 | 0.00 | 0 | 50.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 12.85 | Put | 878.03450 | 0.87803 | 839.29660 | 0.83930 | 878.034 | 14.01 | 0.71 | 0.00 | 0 | 750.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 13.25 | Call | 122.06080 | 0.12206 | 134.54200 | 0.13454 | 122.061 | 14.82 | 0.20 | 0.00 | 0 | 1,250.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 13.25 | Put | 1,213.16080 | 1.21316 | 1,169.14200 | 1.16914 | 1,213.161 | 14.82 | 0.80 | 0.00 | 0 | 73,314.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 13.30 | Call | 115.84610 | 0.11585 | 127.78120 | 0.12778 | 115.846 | 14.92 | 0.19 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 13.50 | Call | 92.85430 | 0.09285 | 103.26280 | 0.10326 | 92.854 | 15.25 | 0.16 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 13.65 | Call | 78.46700 | 0.07847 | 87.50930 | 0.08751 | 78.467 | 15.47 | 0.13 | 0.00 | 0 | 1,464.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 15.97 | Call | 3.04060 | 0.00304 | 3.61740 | 0.00362 | 3.041 | 16.90 | 0.01 | 0.00 | 0 | 5,300.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 16.04 | Call | 2.68920 | 0.00269 | 3.20720 | 0.00321 | 2.689 | 16.90 | 0.01 | 0.00 | 0 | 1,550.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 16.14 | Call | 2.25330 | 0.00225 | 2.69670 | 0.00270 | 2.253 | 16.90 | 0.01 | 0.00 | 0 | 750.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 16.29 | Call | 1.72280 | 0.00172 | 2.07280 | 0.00207 | 1.723 | 16.90 | 0.00 | 0.00 | 0 | 73,314.00 |
| \$ / R | On 28/09/2018 | Any day expiry | | | 12.17530 | 12.17530 | 12.23210 | 12.23210 | | 12.70 | 0.00 | 0.00 | 0 | 1,295.00 |
| \$ / R | On 28/09/2018 | Any day expiry | 13.80 | Put | 1,701.32960 | 1.70133 | 1,653.28260 | 1.65328 | 1,701.330 | 15.67 | 0.87 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 28/09/2018 | Any day expiry | 16.25 | Call | 2.23160 | 0.00223 | 2.96160 | 0.00296 | 2.232 | 16.57 | 0.01 | 0.00 | 0 | 500.00 |
| \$ / R | On 28/09/2018 | Any day expiry | 16.80 | Call | 0.83650 | 0.00084 | 1.15350 | 0.00115 | 0.837 | 16.57 | 0.00 | 0.00 | 0 | 500.00 |
| \$ / R | On 25/10/2018 | Any day expiry | | | 12.21550 | 12.21550 | 12.27300 | 12.27300 | | 12.76 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 29/10/2018 | Any day expiry | | | 12.22130 | 12.22130 | 12.27900 | 12.27900 | | 12.76 | 0.00 | 0.00 | 0 | 225.00 |
| \$ / R | On 31/10/2018 | Any day expiry | | | 12.22420 | 12.22420 | 12.28190 | 12.28190 | | 12.79 | 0.00 | 0.00 | 0 | 430.00 |
| \$ / R | On 31/10/2018 | Any day expiry | 13.80 | Put | 1,684.69760 | 1.68470 | 1,638.33880 | 1.63834 | 1,684.698 | 15.55 | 0.84 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 31/10/2018 | Any day expiry | 16.47 | Call | 7.64630 | 0.00765 | 8.33030 | 0.00833 | 7.646 | 17.99 | 0.01 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/10/2018 | Any day expiry | 17.02 | Call | 3.67850 | 0.00368 | 4.02460 | 0.00402 | 3.679 | 17.99 | 0.01 | 0.00 | 0 | 500.00 |
| \$ / R | On 05/11/2018 | Any day expiry | | | 12.23140 | 12.23140 | 12.28930 | 12.28930 | | 12.87 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 05/11/2018 | Any day expiry | 11.90 | Put | 297.46330 | 0.29746 | 279.94500 | 0.27994 | 297.463 | 12.42 | 0.37 | 0.00 | 0 | 1,880.00 |
| \$ / R | On 05/11/2018 | Any day expiry | 13.86 | Put | 1,736.74360 | 1.73674 | 1,689.80180 | 1.68980 | 1,736.744 | 15.63 | 0.85 | 0.00 | 0 | 1,880.00 |
| \$ / R | On 05/11/2018 | Any day expiry | 16.81 | Call | 5.30930 | 0.00531 | 6.44970 | 0.00645 | 5.309 | 17.92 | 0.01 | 0.00 | 0 | 1,880.00 |
| \$ / R | On 13/11/2018 | Any day expiry | | | 12.24300 | 12.24300 | 12.30120 | 12.30120 | | 12.90 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 16/11/2018 | Any day expiry | | | 12.24740 | 12.24740 | 12.30570 | 12.30570 | | 12.92 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/11/2018 | Any day expiry | 10.83 | Put | 45.00330 | 0.04500 | 41.72800 | 0.04173 | 45.003 | 12.10 | 0.08 | 525,447.82 | 509 | 51,000.00 |
| \$ / R | On 16/11/2018 | Any day expiry | 11.67 | Put | 212.96990 | 0.21297 | 200.33400 | 0.20033 | 212.970 | 12.19 | 0.29 | 1,788,972.83 | 509 | 51,000.00 |
| \$ / R | On 16/11/2018 | Any day expiry | 13.22 | Call | 208.33420 | 0.20833 | 226.16020 | 0.22616 | 208.334 | 14.65 | 0.26 | 1,659,956.09 | 509 | 51,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|--------|------------|---------------|-------------------------|-------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| \$ / R | | | On 30/11/2018 | Any day expiry | | | | | | | | | | |
| | | | | | 12.26770 | 12.26770 | 12.32650 | 12.32650 | | 12.95 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | 13.80 | Put | On 30/11/2018 | Any day expiry | 1,674.17200 | 1.67417 | 1,629.17760 | 1.62918 | 1,674.172 | 15.53 | 0.82 | 0.00 | 0 | 1,000.00 |
| \$ / R | 16.70 | Call | On 30/11/2018 | Any day expiry | 12.20190 | 0.01220 | 14.22830 | 0.01423 | 12.202 | 18.38 | 0.02 | 0.00 | 0 | 500.00 |
| \$ / R | 17.31 | Call | On 30/11/2018 | Any day expiry | 6.06080 | 0.00606 | 7.18940 | 0.00719 | 6.061 | 18.38 | 0.01 | 0.00 | 0 | 500.00 |
| \$ / R | | | On 11/12/2018 | Any day expiry | 12.28360 | 12.28360 | 12.34280 | 12.34280 | | 13.04 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | 13.65 | Put | On 11/12/2018 | Any day expiry | 1,540.73160 | 1.54073 | 1,497.57760 | 1.49758 | 1,540.732 | 15.32 | 0.79 | 0.00 | 0 | 20,000.00 |
| \$ / R | 15.69 | Call | On 11/12/2018 | Any day expiry | 37.43510 | 0.03744 | 42.24670 | 0.04225 | 37.435 | 17.96 | 0.05 | 0.00 | 0 | 20,000.00 |
| \$ / R | | | On 14/12/2018 | Foreign Exchange Future | 12.28790 | 12.28790 | 12.34730 | 12.34730 | | 13.06 | 0.00 | 135,166.90 | 11 | 21,666.00 |
| \$ / R | 11.64 | Put | On 14/12/2018 | Foreign Exchange Future | 218.66650 | 0.21867 | 207.38490 | 0.20738 | 218.667 | 12.25 | 0.28 | 0.00 | 0 | 2,764.00 |
| \$ / R | 12.50 | Call | On 14/12/2018 | Foreign Exchange Future | 437.52040 | 0.43752 | 469.03300 | 0.46903 | 437.520 | 13.40 | 0.46 | 0.00 | 0 | 150.00 |
| \$ / R | 13.00 | Call | On 14/12/2018 | Foreign Exchange Future | 294.13790 | 0.29414 | 317.32100 | 0.31732 | 294.138 | 14.25 | 0.33 | 0.00 | 0 | 6,000.00 |
| \$ / R | 13.20 | Call | On 14/12/2018 | Foreign Exchange Future | 251.95350 | 0.25195 | 272.48670 | 0.27249 | 251.953 | 14.60 | 0.29 | 0.00 | 0 | 7,000.00 |
| \$ / R | 13.80 | Call | On 14/12/2018 | Foreign Exchange Future | 157.71910 | 0.15772 | 172.53320 | 0.17253 | 157.719 | 15.52 | 0.20 | 0.00 | 0 | 2,764.00 |
| \$ / R | 14.89 | Call | On 14/12/2018 | Foreign Exchange Future | 67.37070 | 0.06737 | 74.66500 | 0.07466 | 67.371 | 16.88 | 0.09 | 0.00 | 0 | 1,000.00 |
| \$ / R | 15.95 | Call | On 14/12/2018 | Foreign Exchange Future | 33.34570 | 0.03335 | 37.76800 | 0.03777 | 33.346 | 18.35 | 0.05 | 0.00 | 0 | 2,000.00 |
| \$ / R | | | On 31/12/2018 | Any day expiry | 12.31260 | 12.31260 | 12.37250 | 12.37250 | | 13.04 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | 13.80 | Put | On 31/12/2018 | Any day expiry | 1,662.76960 | 1.66277 | 1,619.47680 | 1.61948 | 1,662.770 | 15.43 | 0.79 | 0.00 | 0 | 1,000.00 |
| \$ / R | 16.93 | Call | On 31/12/2018 | Any day expiry | 15.69440 | 0.01569 | 18.69170 | 0.01869 | 15.694 | 18.36 | 0.02 | 0.00 | 0 | 500.00 |
| \$ / R | 17.58 | Call | On 31/12/2018 | Any day expiry | 7.99040 | 0.00799 | 9.72180 | 0.00972 | 7.990 | 18.36 | 0.01 | 0.00 | 0 | 500.00 |
| \$ / R | | | On 13/02/2019 | Any day expiry | 12.37590 | 12.37590 | 12.43710 | 12.43710 | | 13.25 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | | | On 18/03/2019 | Foreign Exchange Future | 12.42300 | 12.42300 | 12.48490 | 12.48490 | | 13.27 | 0.00 | 0.00 | 0 | 2,515.00 |
| \$ / R | 10.33 | Put | On 18/03/2019 | Foreign Exchange Future | 29.14170 | 0.02914 | 25.84360 | 0.02584 | 29.142 | 11.95 | 0.05 | 0.00 | 0 | 1,000.00 |
| \$ / R | 11.74 | Put | On 18/03/2019 | Foreign Exchange Future | 297.55430 | 0.29755 | 288.01040 | 0.28801 | 297.554 | 12.50 | 0.30 | 0.00 | 0 | 1,000.00 |
| \$ / R | 12.06 | Put | On 18/03/2019 | Foreign Exchange Future | 435.94910 | 0.43595 | 419.56500 | 0.41956 | 435.949 | 12.85 | 0.38 | 0.00 | 0 | 4,145.00 |
| \$ / R | 13.45 | Call | On 18/03/2019 | Foreign Exchange Future | 329.68400 | 0.32968 | 354.51810 | 0.35452 | 329.684 | 14.83 | 0.31 | 0.00 | 0 | 4,145.00 |
| \$ / R | 14.48 | Call | On 18/03/2019 | Foreign Exchange Future | 172.12190 | 0.17212 | 188.27230 | 0.18827 | 172.122 | 16.06 | 0.18 | 0.00 | 0 | 1,000.00 |
| \$ / R | | | On 27/03/2019 | Any day expiry | 12.43590 | 12.43590 | 12.49790 | 12.49790 | | 13.34 | 0.00 | 0.00 | 0 | 4,414.00 |
| \$ / R | | | On 14/06/2019 | Foreign Exchange Future | 12.55810 | 12.55810 | 12.61920 | 12.61920 | | 13.60 | 0.00 | 0.00 | 0 | 3,087.00 |
| \$ / R | | | On 13/12/2019 | Foreign Exchange Future | 12.85040 | 12.85040 | 12.90640 | 12.90640 | | 14.06 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | 20.00 | Call | On 13/12/2019 | Foreign Exchange Future | 46.35820 | 0.04636 | 51.96950 | 0.05197 | 46.358 | 18.48 | 0.04 | 0.00 | 0 | 2,000.00 |
| \$ / R | | | On 12/06/2020 | Foreign Exchange Future | 13.14580 | 13.14580 | 13.20120 | 13.20120 | | 14.45 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | | | On 28/07/2020 | Any day expiry | 13.22240 | 13.22240 | 13.28040 | 13.28040 | | 14.58 | 0.00 | 0.00 | 0 | 84,000.00 |
| \$ / R | | | On 14/09/2020 | Foreign Exchange Future | 13.30240 | 13.30240 | 13.36300 | 13.36300 | | 14.74 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | | | On 18/06/2018 | Foreign Exchange Future | 12.02210 | 12.02210 | 12.07670 | 12.07670 | | 11.69 | 0.00 | 961,768.00 | 80 | 415.00 |
| \$ / R MAXI | | | On 17/09/2018 | Foreign Exchange Future | 12.15890 | 12.15890 | 12.21540 | 12.21540 | | 12.57 | 0.00 | 0.00 | 0 | 50.00 |
| \$ / R MAXI | | | On 14/12/2018 | Foreign Exchange Future | 12.28790 | 12.28790 | 12.34730 | 12.34730 | | 13.06 | 0.00 | 0.00 | 0 | 28.00 |
| \$ / R MAXI | | | On 14/06/2019 | Foreign Exchange Future | 12.55810 | 12.55810 | 12.61920 | 12.61920 | | 13.60 | 0.00 | 0.00 | 0 | 0.00 |
| £ / R | | | On 30/04/2018 | Any day expiry | 17.00800 | 17.00800 | 17.17710 | 17.17710 | | 11.98 | 0.00 | 0.00 | 0 | 9.00 |
| £ / R | | | On 15/05/2018 | Any day expiry | 17.05190 | 17.05190 | 17.22240 | 17.22240 | | 12.43 | 0.00 | 0.00 | 0 | 11.00 |
| £ / R | | | On 18/06/2018 | Foreign Exchange Future | 17.15150 | 17.15150 | 17.32210 | 17.32210 | | 13.03 | 0.00 | 30,752,639.50 | 1,793 | 216,071.00 |
| £ / R | 17.50 | Put | On 18/06/2018 | Foreign Exchange Future | 582.09960 | 0.58210 | 477.91760 | 0.47792 | 582.100 | 13.55 | 0.63 | 0.00 | 0 | 500.00 |
| £ / R | 20.40 | Call | On 18/06/2018 | Foreign Exchange Future | 4.03700 | 0.00404 | 5.50760 | 0.00551 | 4.037 | 17.88 | 0.01 | 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 17/09/2018 | Foreign Exchange Future | | 17.41730 | 17.41730 | | 17.59190 | 17.59190 | | 13.77 | 0.00 | 21,771,625.00 | 1,250 | 18,494.00 |
| £ / R | On 14/12/2018 | Foreign Exchange Future | | 17.67420 | 17.67420 | | 17.85240 | 17.85240 | | 14.12 | 0.00 | 0.00 | 0 | 5,393.00 |
| £ / R | On 18/03/2019 | Foreign Exchange Future | | 17.95270 | 17.95270 | | 18.13380 | 18.13380 | | 14.29 | 0.00 | 0.00 | 0 | 3,129.00 |
| £ / R | On 14/06/2019 | Foreign Exchange Future | | 18.22540 | 18.22540 | | 18.40470 | 18.40470 | | 14.28 | 0.00 | 0.00 | 0 | 5,465.00 |
| ¥ / R | On 03/05/2018 | Any day expiry | | 0.11153 | 0.11153 | | 0.11212 | 0.11212 | | 18.33 | 0.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On 18/06/2018 | Foreign Exchange Future | | 0.11254 | 0.11254 | | 0.11313 | 0.11313 | | 15.94 | 0.00 | 0.00 | 0 | 8,296.00 |
| ¥ / R | On 29/06/2018 | Any day expiry | | 0.11279 | 0.11279 | | 0.11339 | 0.11339 | | 15.54 | 0.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On 17/09/2018 | Foreign Exchange Future | | 0.11458 | 0.11458 | | 0.11520 | 0.11520 | | 13.25 | 0.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On 14/12/2018 | Foreign Exchange Future | | 0.11660 | 0.11660 | | 0.11725 | 0.11725 | | 12.38 | 0.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On 14/06/2019 | Foreign Exchange Future | | 0.12109 | 0.12109 | | 0.12175 | 0.12175 | | 13.22 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 30/04/2018 | Any day expiry | | 14.79340 | 14.79340 | | 14.82160 | 14.82160 | | 10.08 | 0.00 | 0.00 | 0 | 16.00 |
| € / R | On 23/05/2018 | Any day expiry | | 14.86480 | 14.86480 | | 14.89260 | 14.89260 | | 10.57 | 0.00 | 0.00 | 0 | 41.00 |
| € / R | On 18/06/2018 | Foreign Exchange Future | | 14.94230 | 14.94230 | | 14.97080 | 14.97080 | | 10.88 | 0.00 | 83,168,841.80 | 5,566 | 116,881.00 |
| € / R | On 18/06/2018 | Foreign Exchange Future | 13.50 | Put | 8.15610 | 0.00816 | 8.53350 | 0.00853 | 8.156 | 13.01 | 0.03 | 0.00 | 0 | 29,734.00 |
| € / R | On 18/06/2018 | Foreign Exchange Future | 13.75 | Put | 13.26620 | 0.01327 | 13.74360 | 0.01374 | 13.266 | 12.05 | 0.04 | 0.00 | 0 | 50,995.00 |
| € / R | On 18/06/2018 | Foreign Exchange Future | 13.97 | Put | 20.76680 | 0.02077 | 21.29500 | 0.02130 | 20.767 | 11.20 | 0.07 | 0.00 | 0 | 6,460.00 |
| € / R | On 18/06/2018 | Foreign Exchange Future | 14.25 | Put | 40.67130 | 0.04067 | 40.94960 | 0.04095 | 40.671 | 10.35 | 0.13 | 0.00 | 0 | 29,734.00 |
| € / R | On 18/06/2018 | Foreign Exchange Future | 14.30 | Call | 690.74840 | 0.69075 | 719.31760 | 0.71932 | 690.748 | 10.39 | 0.85 | 0.00 | 0 | 10,000.00 |
| € / R | On 18/06/2018 | Foreign Exchange Future | 14.40 | Call | 609.60690 | 0.60961 | 637.58770 | 0.63759 | 609.607 | 10.47 | 0.81 | 0.00 | 0 | 10,000.00 |
| € / R | On 18/06/2018 | Foreign Exchange Future | 15.00 | Call | 240.45120 | 0.24045 | 260.08280 | 0.26008 | 240.451 | 10.99 | 0.47 | 0.00 | 0 | 3,000.00 |
| € / R | On 18/06/2018 | Foreign Exchange Future | 15.25 | Put | 463.99610 | 0.46400 | 450.86040 | 0.45086 | 463.996 | 11.54 | 0.66 | 0.00 | 0 | 50,995.00 |
| € / R | On 18/06/2018 | Foreign Exchange Future | 15.63 | Call | 79.06100 | 0.07906 | 88.79740 | 0.08880 | 79.061 | 12.37 | 0.19 | 0.00 | 0 | 29,734.00 |
| € / R | On 18/06/2018 | Foreign Exchange Future | 16.00 | Call | 37.82940 | 0.03783 | 44.40420 | 0.04440 | 37.829 | 12.94 | 0.10 | 0.00 | 0 | 3,000.00 |
| € / R | On 18/06/2018 | Foreign Exchange Future | 16.44 | Put | 1,512.69830 | 1.51270 | 1,488.16020 | 1.48816 | 1,512.698 | 13.56 | 0.96 | 0.00 | 0 | 6,460.00 |
| € / R | On 18/06/2018 | Foreign Exchange Future | 18.61 | Call | 1.66720 | 0.00167 | 1.86680 | 0.00187 | 1.667 | 20.19 | 0.00 | 0.00 | 0 | 6,460.00 |
| € / R | On 18/06/2018 | Foreign Exchange Future | 20.55 | Call | 0.28920 | 0.00029 | 0.31350 | 0.00031 | 0.289 | 24.15 | 0.00 | 0.00 | 0 | 50,995.00 |
| € / R | On 17/09/2018 | Foreign Exchange Future | | 15.22250 | 15.22250 | | 15.25350 | 15.25350 | | 11.59 | 0.00 | 7,611,250.00 | 500 | 57,137.00 |
| € / R | On 17/09/2018 | Foreign Exchange Future | 13.50 | Put | 16.38630 | 0.01639 | 17.35340 | 0.01735 | 16.386 | 10.69 | 0.04 | 0.00 | 0 | 29,734.00 |
| € / R | On 17/09/2018 | Foreign Exchange Future | 14.25 | Put | 91.37000 | 0.09137 | 88.27030 | 0.08827 | 91.370 | 10.67 | 0.16 | 0.00 | 0 | 86,824.00 |
| € / R | On 17/09/2018 | Foreign Exchange Future | 15.85 | Put | 879.47930 | 0.87948 | 861.98270 | 0.86198 | 879.479 | 12.63 | 0.68 | 0.00 | 0 | 86,824.00 |
| € / R | On 17/09/2018 | Foreign Exchange Future | 16.76 | Call | 105.20920 | 0.10521 | 113.83590 | 0.11384 | 105.209 | 13.97 | 0.15 | 0.00 | 0 | 29,734.00 |
| € / R | On 17/09/2018 | Foreign Exchange Future | 19.56 | Call | 13.31140 | 0.01331 | 13.07950 | 0.01308 | 13.311 | 18.50 | 0.02 | 0.00 | 0 | 86,824.00 |
| € / R | On 14/12/2018 | Foreign Exchange Future | | 15.49810 | 15.49810 | | 15.53170 | 15.53170 | | 12.12 | 0.00 | 0.00 | 0 | 4,549.00 |
| € / R | On 18/03/2019 | Foreign Exchange Future | | 15.80460 | 15.80460 | | 15.84090 | 15.84090 | | 12.41 | 0.00 | 0.00 | 0 | 2,625.00 |
| € / R | On 14/06/2019 | Foreign Exchange Future | | 16.06780 | 16.06780 | | 16.10240 | 16.10240 | | 12.79 | 0.00 | 0.00 | 0 | 5,256.00 |
| 10Y STND | On 17/12/2025 | Interest Rate Swap | | 92.69000 | 92.69000 | | 92.88000 | 92.88000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 16/03/2026 | Interest Rate Swap | | 89.59000 | 89.59000 | | 89.79000 | 89.79000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 15/06/2026 | Interest Rate Swap | | 88.24000 | 88.24000 | | 88.44000 | 88.44000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 21/09/2026 | Interest Rate Swap | | 90.34000 | 90.34000 | | 90.55000 | 90.55000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 21/12/2026 | Interest Rate Swap | | 94.10000 | 94.10000 | | 94.31000 | 94.31000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 15/03/2027 | Interest Rate Swap | | 92.59000 | 92.59000 | | 92.80000 | 92.80000 | | | 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 |
|------------------|---------------|--------------------|-----------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| 10Y STND | On 21/06/2027 | Interest Rate Swap | 94.62000 | 94.62000 | 94.62000 | 94.83000 | 94.83000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 20/09/2027 | Interest Rate Swap | 98.33000 | 98.33000 | 98.33000 | 98.54000 | 98.54000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 20/12/2027 | Interest Rate Swap | 98.63000 | 98.63000 | 98.63000 | 98.84000 | 98.84000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 22/03/2028 | Interest Rate Swap | 93.75000 | 93.75000 | 93.75000 | 93.97000 | 93.97000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 20/06/2028 | Interest Rate Swap | 99.23000 | 99.23000 | 99.23000 | 99.45000 | 99.45000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 21/06/2018 | Interest Rate Swap | 99.91000 | 99.91000 | 99.91000 | 99.91000 | 99.91000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 20/09/2018 | Interest Rate Swap | 100.01000 | 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 | 100.42000 | 100.44000 | 100.44000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 22/03/2019 | Interest Rate Swap | 99.37000 | 99.37000 | 99.37000 | 99.40000 | 99.40000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 20/06/2019 | Interest Rate Swap | 99.99000 | 99.99000 | 99.99000 | 100.02000 | 100.02000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 15/06/2018 | Interest Rate Swap | 98.59000 | 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 | 98.48000 | 98.49000 | 98.49000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 21/12/2018 | Interest Rate Swap | 98.80000 | 98.80000 | 98.80000 | 98.82000 | 98.82000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 15/03/2019 | Interest Rate Swap | 99.12000 | 99.12000 | 99.12000 | 99.15000 | 99.15000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 21/06/2019 | Interest Rate Swap | 99.43000 | 99.43000 | 99.43000 | 99.47000 | 99.47000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 20/09/2019 | Interest Rate Swap | 99.75000 | 99.75000 | 99.75000 | 99.79000 | 99.79000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 20/12/2019 | Interest Rate Swap | 100.60000 | 100.60000 | 100.60000 | 100.66000 | 100.66000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 23/03/2020 | Interest Rate Swap | 98.25000 | 98.25000 | 98.25000 | 98.32000 | 98.32000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 22/06/2020 | Interest Rate Swap | 100.03000 | 100.03000 | 100.03000 | 100.11000 | 100.11000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 17/12/2020 | Interest Rate Swap | 95.44000 | 95.44000 | 95.44000 | 95.54000 | 95.54000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 16/03/2021 | Interest Rate Swap | 94.57000 | 94.57000 | 94.57000 | 94.67000 | 94.67000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 15/06/2021 | Interest Rate Swap | 93.67000 | 93.67000 | 93.67000 | 93.78000 | 93.78000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 21/09/2021 | Interest Rate Swap | 93.74000 | 93.74000 | 93.74000 | 93.85000 | 93.85000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 21/12/2021 | Interest Rate Swap | 95.85000 | 95.85000 | 95.85000 | 95.96000 | 95.96000 | | | | 0.00 | 0.00 | 0 | 51.00 |
| 5Y STND | On 15/03/2022 | Interest Rate Swap | 95.90000 | 95.90000 | 95.90000 | 96.01000 | 96.01000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 21/06/2022 | Interest Rate Swap | 97.00000 | 97.00000 | 97.00000 | 97.12000 | 97.12000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 20/09/2022 | Interest Rate Swap | 99.12000 | 99.12000 | 99.12000 | 99.25000 | 99.25000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 20/12/2022 | Interest Rate Swap | 100.30000 | 100.30000 | 100.30000 | 100.43000 | 100.43000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 22/03/2023 | Interest Rate Swap | 95.29000 | 95.29000 | 95.29000 | 95.43000 | 95.43000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 20/06/2023 | Interest Rate Swap | 99.55000 | 99.55000 | 99.55000 | 99.70000 | 99.70000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 03/05/2018 | Index Future | 588.25100 | 588.25100 | 588.25100 | 588.01300 | 588.01300 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 02/08/2018 | Index Future | 598.82000 | 598.82000 | 598.82000 | 598.57700 | 598.57700 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 01/11/2018 | Index Future | 609.69700 | 609.69700 | 609.69700 | 609.45400 | 609.45400 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 07/02/2019 | Index Future | 621.78900 | 621.78900 | 621.78900 | 621.54800 | 621.54800 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 03/05/2018 | Index Future | 696.47200 | 696.47200 | 696.47200 | 694.38000 | 694.38000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 02/08/2018 | Index Future | 708.98600 | 708.98600 | 708.98600 | 706.85600 | 706.85600 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 01/11/2018 | Index Future | 721.86300 | 721.86300 | 721.86300 | 719.70000 | 719.70000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 07/02/2019 | Index Future | 736.18000 | 736.18000 | 736.18000 | 733.98200 | 733.98200 | | | | 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 |
|------------------|---------------|-------------------------|-----------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| ALBI | On 03/05/2018 | Index Future | 637.71000 | | 637.71000 | | 636.13200 | 636.13200 | | | 0.00 | 0.00 | 0 | 805.00 |
| ALBI | On 02/08/2018 | Index Future | 649.16800 | | 649.16800 | | 647.56200 | 647.56200 | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 01/11/2018 | Index Future | 660.95900 | | 660.95900 | | 659.32800 | 659.32800 | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 07/02/2019 | Index Future | 674.06800 | | 674.06800 | | 672.41200 | 672.41200 | | | 0.00 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 18/06/2018 | Foreign Exchange Future | 9.36650 | 9.36650 | | 9.38560 | 9.38560 | | | 10.21 | 0.00 | 0.00 | 0 | 12,044.00 |
| AU\$ / R | On 17/09/2018 | Foreign Exchange Future | 9.47910 | 9.47910 | | 9.49910 | 9.49910 | | | 10.93 | 0.00 | 0.00 | 0 | 850.00 |
| AU\$ / R | On 14/12/2018 | Foreign Exchange Future | 9.58800 | 9.58800 | | 9.60970 | 9.60970 | | | 11.56 | 0.00 | 0.00 | 0 | 11,312.00 |
| AU\$ / R | On 14/06/2019 | Foreign Exchange Future | 9.81940 | 9.81940 | | 9.84150 | 9.84150 | | | 11.94 | 0.00 | 0.00 | 0 | 0.00 |
| CAD/ R | On 18/06/2018 | Foreign Exchange Future | 9.55680 | 9.55680 | | 9.61850 | 9.61850 | | | 11.50 | 0.00 | 95,568.00 | 10 | 1,510.00 |
| CAD/ R | On 14/12/2018 | Foreign Exchange Future | 9.80230 | 9.80230 | | 9.86710 | 9.86710 | | | 12.26 | 0.00 | 0.00 | 0 | 0.00 |
| CHF / R | On 18/06/2018 | Foreign Exchange Future | 12.49130 | 12.49130 | | 12.56610 | 12.56610 | | | 10.23 | 0.00 | 0.00 | 0 | 1,215.00 |
| CHF / R | On 17/09/2018 | Foreign Exchange Future | 12.73820 | 12.73820 | | 12.81590 | 12.81590 | | | 11.05 | 0.00 | 0.00 | 0 | 0.00 |
| CHF / R | On 14/12/2018 | Foreign Exchange Future | 12.98080 | 12.98080 | | 13.06290 | 13.06290 | | | 11.75 | 0.00 | 0.00 | 0 | 0.00 |
| CHF / R | On 14/06/2019 | Foreign Exchange Future | 13.47710 | 13.47710 | | 13.56380 | 13.56380 | | | 12.43 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 18/06/2018 | Foreign Exchange Future | 1.91390 | 1.91390 | | 1.92040 | 1.92040 | | | 10.72 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 17/09/2018 | Foreign Exchange Future | 1.92970 | 1.92970 | | 1.93640 | 1.93640 | | | 11.75 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 14/12/2018 | Foreign Exchange Future | 1.94450 | 1.94450 | | 1.95140 | 1.95140 | | | 12.26 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 14/06/2019 | Foreign Exchange Future | 1.97530 | 1.97530 | | 1.98250 | 1.98250 | | | 13.02 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 18/06/2018 | Foreign Exchange Future | 2.00800 | 2.00800 | | 2.01200 | 2.01200 | | | 11.65 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 17/09/2018 | Foreign Exchange Future | 2.04630 | 2.04630 | | 2.05060 | 2.05060 | | | 12.53 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 14/12/2018 | Foreign Exchange Future | 2.08430 | 2.08430 | | 2.08910 | 2.08910 | | | 13.18 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 14/06/2019 | Foreign Exchange Future | 2.23690 | 2.23690 | | 2.24050 | 2.24050 | | | 14.01 | 0.00 | 0.00 | 0 | 0.00 |
| E170 | On 01/08/2021 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ES18 | On 20/04/2018 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ES18A | On 20/04/2018 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ES23 | On 25/01/2023 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ES23A | On 25/01/2023 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ES26 | On 25/01/2023 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ES26A | On 02/04/2026 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 03/05/2018 | Bond Future | 10.09870 | 81.01833 | | 10.15679 | 80.63834 | | | | 0.00 | 0.00 | 0 | 9,466.00 |
| ES33 | On 02/08/2018 | Bond Future | 10.18216 | 82.47400 | | 10.24219 | 82.08719 | | | | 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 |
|------------------|---------------|-------------------------|-----|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| ES33 | On 01/11/2018 | Bond Future | | 10.26924 | 80.18295 | | 10.33124 | 79.78956 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 07/02/2019 | Bond Future | | 10.36671 | 81.77288 | | 10.43091 | 81.37246 | | | 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 03/05/2018 | Bond Future | | 10.30340 | 84.36768 | | 10.32625 | 84.19328 | | | 0.00 | 0.00 | 0 | 7,957.00 |
| ES42 | On 02/08/2018 | Bond Future | | 10.38487 | 85.88355 | | 10.40846 | 85.70598 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 01/11/2018 | Bond Future | | 10.46871 | 83.18325 | | 10.49301 | 83.00299 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 07/02/2019 | Bond Future | | 10.55930 | 84.83251 | | 10.58435 | 84.64948 | | | 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 03/05/2018 | GOVI | | 634.12100 | 634.12100 | | 632.63400 | 632.63400 | | | 0.00 | 0.00 | 0 | 474.00 |
| GOVI | On 02/08/2018 | GOVI | | 645.51500 | 645.51500 | | 644.00000 | 644.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 01/11/2018 | GOVI | | 657.24000 | 657.24000 | | 655.70200 | 655.70200 | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 07/02/2019 | GOVI | | 670.27500 | 670.27500 | | 668.71300 | 668.71300 | | | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 18/06/2018 | Foreign Exchange Future | | 1.53340 | 1.53340 | | 1.54050 | 1.54050 | | 12.07 | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 17/09/2018 | Foreign Exchange Future | | 1.55310 | 1.55310 | | 1.56080 | 1.56080 | | 12.49 | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 14/12/2018 | Foreign Exchange Future | | 1.57160 | 1.57160 | | 1.57970 | 1.57970 | | 12.71 | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 14/06/2019 | Foreign Exchange Future | | 1.66550 | 1.66550 | | 1.67310 | 1.67310 | | 13.86 | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 03/05/2018 | Bond Future | | 134.89081 | 134.89081 | | 134.90744 | 134.90744 | | | 0.00 | 49,370,036.46 | 366 | 1,033.00 |
| I2025 | On 02/08/2018 | Bond Future | | 135.97687 | 135.97687 | | 135.99476 | 135.99476 | | | 0.00 | 49,495,580.68 | 364 | 614.00 |
| I2025 | On 01/11/2018 | Bond Future | | 138.47384 | 138.47384 | | 138.49214 | 138.49214 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 07/02/2019 | Bond Future | | 139.85623 | 139.85623 | | 139.87624 | 139.87624 | | | 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 03/05/2018 | Bond Future | | 102.58883 | 102.58883 | | 102.19865 | 102.19865 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 02/08/2018 | Bond Future | | 104.46398 | 104.46398 | | 104.06748 | 104.06748 | | | 0.00 | 0.00 | 0 | 1,370.00 |
| I2029 | On 01/11/2018 | Bond Future | | 105.33260 | 105.33260 | | 104.92889 | 104.92889 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 07/02/2019 | Bond Future | | 107.45948 | 107.45948 | | 107.04854 | 107.04854 | | | 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 03/05/2018 | Bond Future | | 107.37000 | 107.37000 | | 107.38078 | 107.38078 | | | 0.00 | 0.00 | 0 | 6,055.00 |
| I2033 | On 02/08/2018 | Bond Future | | 109.33257 | 109.33257 | | 109.34428 | 109.34428 | | | 0.00 | 0.00 | 0 | 1,515.00 |
| I2033 | On 01/11/2018 | Bond Future | | 110.21914 | 110.21914 | | 110.23110 | 110.23110 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 07/02/2019 | Bond Future | | 112.44452 | 112.44452 | | 112.45795 | 112.45795 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 28/02/2033 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 03/05/2018 | Bond Future | | 133.68639 | 133.68639 | | 133.06981 | 133.06981 | | | 0.00 | 226,999,490.22 | 1,698 | 5,837.00 |
| I2038 | On 02/08/2018 | Bond Future | | 134.57797 | 134.57797 | | 133.95121 | 133.95121 | | | 0.00 | 227,033,035.39 | 1,687 | 5,041.00 |
| I2038 | On 01/11/2018 | Bond Future | | 137.04936 | 137.04936 | | 136.41098 | 136.41098 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 07/02/2019 | Bond Future | | 138.22611 | 138.22611 | | 137.57635 | 137.57635 | | | 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 |
|------------------|---------------|-------------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| I2038 | On 31/01/2038 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 03/05/2018 | Bond Future | 124.93705 | | 124.93705 | | 124.20557 | 124.20557 | | | 0.00 | 0.00 | 0 | 8,174.00 |
| I2046 | On 02/08/2018 | Bond Future | 127.22079 | | 127.22079 | | 126.47688 | 126.47688 | | | 0.00 | 0.00 | 0 | 2,743.00 |
| I2046 | On 01/11/2018 | Bond Future | 127.90752 | | 127.90752 | | 127.15010 | 127.15010 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 07/02/2019 | Bond Future | 130.49013 | | 130.49013 | | 129.71868 | 129.71868 | | | 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 03/05/2018 | Bond Future | 132.92958 | | 132.92958 | | 132.94062 | 132.94062 | | | 0.00 | 337,508,203.62 | 2,539 | 7,163.00 |
| I2050 | On 02/08/2018 | Bond Future | 133.63108 | | 133.63108 | | 133.64364 | 133.64364 | | | 0.00 | 337,552,108.08 | 2,526 | 5,151.00 |
| I2050 | On 01/11/2018 | Bond Future | 136.08519 | | 136.08519 | | 136.09784 | 136.09784 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 07/02/2019 | Bond Future | 137.06063 | | 137.06063 | | 137.07516 | 137.07516 | | | 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 03/05/2018 | Index Future | 259.90600 | | 259.90600 | | 259.65900 | 259.65900 | | | 0.00 | 0.00 | 0 | 1,116.00 |
| IGOV | On 02/08/2018 | Index Future | 264.65600 | | 264.65600 | | 264.40600 | 264.40600 | | | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 01/11/2018 | Index Future | 269.51600 | | 269.51600 | | 269.26300 | 269.26300 | | | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 07/02/2019 | Index Future | 274.95800 | | 274.95800 | | 274.70300 | 274.70300 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/04/2018 | Jibar Tradeable Future | 6.94000 | | 93.06000 | | 6.94000 | 93.06000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/06/2018 | Jibar Tradeable Future | 6.89000 | | 93.11000 | | 6.89000 | 93.11000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/09/2018 | Jibar Tradeable Future | 6.77000 | | 93.23000 | | 6.77000 | 93.23000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/12/2018 | Jibar Tradeable Future | 6.80000 | | 93.20000 | | 6.80000 | 93.20000 | | | 0.00 | 0.00 | 0 | 35,000.00 |
| JIBAR FUTURE | On 20/03/2019 | Jibar Tradeable Future | 6.86000 | | 93.14000 | | 6.86000 | 93.14000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/06/2019 | Jibar Tradeable Future | 6.91000 | | 93.09000 | | 6.91000 | 93.09000 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 18/06/2018 | Foreign Exchange Future | 0.11820 | | 0.11820 | | 0.11900 | 0.11900 | | | 0.00 | 0.00 | 0 | 1,145.00 |
| KES / R | On 17/09/2018 | Foreign Exchange Future | 0.11840 | | 0.11840 | | 0.11710 | 0.11710 | | | 0.00 | 0.00 | 0 | 562.00 |
| KES / R | On 14/12/2018 | Foreign Exchange Future | 0.11730 | | 0.11730 | | 0.11680 | 0.11680 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 14/06/2019 | Foreign Exchange Future | 0.11490 | | 0.11490 | | 0.11580 | 0.11580 | | | 0.00 | 0.00 | 0 | 0.00 |
| NOK/R | On 18/06/2018 | Foreign Exchange Future | 1.55450 | | 1.55450 | | 1.55650 | 1.55650 | | 12.00 | 0.00 | 0.00 | 0 | 0.00 |
| NOK/R | On 17/09/2018 | Foreign Exchange Future | 1.57790 | | 1.57790 | | 1.58000 | 1.58000 | | 12.99 | 0.00 | 0.00 | 0 | 0.00 |
| NOK/R | On 14/12/2018 | Foreign Exchange Future | 1.60020 | | 1.60020 | | 1.60260 | 1.60260 | | 12.99 | 0.00 | 0.00 | 0 | 0.00 |
| NOK/R | On 14/06/2019 | Foreign Exchange Future | 1.64610 | | 1.64610 | | 1.64850 | 1.64850 | | 12.90 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 18/06/2018 | Foreign Exchange Future | 8.82050 | | 8.82050 | | 8.85730 | 8.85730 | | 11.00 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 17/09/2018 | Foreign Exchange Future | 8.92190 | | 8.92190 | | 8.96000 | 8.96000 | | 11.72 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 14/12/2018 | Foreign Exchange Future | 9.02040 | | 9.02040 | | 9.06010 | 9.06010 | | 12.32 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 14/06/2019 | Foreign Exchange Future | 9.55520 | | 9.55520 | | 9.58970 | 9.58970 | | 13.06 | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 18/06/2018 | Foreign Exchange Future | 1.25020 | | 1.25020 | | 1.25230 | 1.25230 | | | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 17/09/2018 | Foreign Exchange Future | 1.25810 | | 1.25810 | | 1.26030 | 1.26030 | | | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 14/12/2018 | Foreign Exchange Future | 1.26560 | | 1.26560 | | 1.26810 | 1.26810 | | | 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 14/06/2019 | Foreign Exchange Future | | | 1.33400 | | 1.33400 | | 1.33600 | 1.33600 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO £ / \$ | On 18/06/2018 | Foreign Exchange Future | | | 1.42670 | | 1.42670 | | 1.43430 | 1.43430 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO £ / \$ | On 17/09/2018 | Foreign Exchange Future | | | 1.43250 | | 1.43250 | | 1.44010 | 1.44010 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 18/06/2018 | Foreign Exchange Future | | | 1.24290 | | 1.24290 | | 1.23960 | 1.23960 | | | 0.00 | 0.00 | 0 | 190.00 |
| QUANTO € / \$ | On 17/09/2018 | Foreign Exchange Future | | | 1.25200 | | 1.25200 | | 1.24870 | 1.24870 | | | 0.00 | 0.00 | 0 | 0.00 |
| R / ¥ | On 03/05/2018 | Any day expiry | | | 8.96620 | | 8.96620 | 0.11125 | 8.91900 | 8.91900 | | 13.66 | 0.00 | 0.00 | 0 | 0.00 |
| R / ¥ | On 03/05/2018 | Any day expiry | 8.94 | Call | 1,129.60760 | | 0.11296 | 0.11125 | 929.73810 | 0.09297 | 1,129.608 | 13.72 | 0.55 | 0.00 | 0 | 100,000.00 |
| R / ¥ | On 29/06/2018 | Any day expiry | | | 8.86600 | | 8.86600 | 0.11125 | 8.81910 | 8.81910 | | 14.80 | 0.00 | 0.00 | 0 | 0.00 |
| R / ¥ | On 29/06/2018 | Any day expiry | 8.34 | Put | 757.01710 | | 0.07570 | 0.11125 | 852.75070 | 0.08528 | 757.017 | 16.91 | 0.20 | 0.00 | 0 | 110,000.00 |
| R / ¥EN | On 18/06/2018 | Foreign Exchange Future | | | 8.88600 | | 8.88600 | 0.11125 | 8.83920 | 8.83920 | | 14.37 | 0.00 | 0.00 | 0 | 0.00 |
| R / ¥EN | On 18/06/2018 | Foreign Exchange Future | 8.89 | Put | 2,108.30600 | | 0.21083 | 0.11125 | 2,350.81140 | 0.23508 | 2,108.306 | 14.41 | 0.49 | 0.00 | 0 | 1,200.00 |
| R / ¥EN | On 17/09/2018 | Foreign Exchange Future | | | 8.72770 | | 8.72770 | 0.11125 | 8.68060 | 8.68060 | | 15.46 | 0.00 | 0.00 | 0 | 283.00 |
| R186 | On 03/05/2018 | Bond Future | | | 8.02098 | | 119.17885 | | 8.07260 | 118.83175 | | 6.23 | 0.00 | 14,063,104.30 | 118 | 181,875.00 |
| R186 | On 03/05/2018 | Bond Future | 7.85 | Call | 174.91000 | | 0.17491 | | 123.25000 | 0.12325 | 174.910 | 5.98 | 0.21 | 0.00 | 0 | 500.00 |
| R186 | On 03/05/2018 | Bond Future | 8.25 | Put | 130.35000 | | 0.13035 | | 210.78000 | 0.21078 | 130.350 | 6.42 | 0.16 | 0.00 | 0 | 3,500.00 |
| R186 | On 03/05/2018 | Bond Future | 8.35 | Put | 57.98000 | | 0.05798 | | 102.63000 | 0.10263 | 57.980 | 6.55 | 0.08 | 0.00 | 0 | 500.00 |
| R186 | On 03/05/2018 | Bond Future | 8.40 | Put | 37.39000 | | 0.03739 | | 69.42000 | 0.06942 | 37.390 | 6.61 | 0.05 | 0.00 | 0 | 3,500.00 |
| R186 | On 03/05/2018 | Bond Future | 8.50 | Put | 14.63000 | | 0.01463 | | 29.98000 | 0.02998 | 14.630 | 6.74 | 0.02 | 0.00 | 0 | 3,500.00 |
| R186 | On 03/05/2018 | Bond Future | 8.85 | Put | 0.32000 | | 0.00032 | | 0.95000 | 0.00095 | 0.320 | 7.18 | 0.00 | 0.00 | 0 | 4,745.00 |
| R186 | On 03/05/2018 | Bond Future | 9.30 | Call | 8,210.12000 | | 8.21012 | | 7,863.02000 | 7.86302 | 8,210.120 | 7.49 | 1.00 | 0.00 | 0 | 1,093.00 |
| R186 | On 03/05/2018 | Bond Future | 9.72 | Put | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | 7.49 | 0.00 | 0.00 | 0 | 10,640.00 |
| R186 | On 03/05/2018 | Bond Future | 9.75 | Put | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | 7.49 | 0.00 | 0.00 | 0 | 3,200.00 |
| R186 | On 02/08/2018 | Bond Future | | | 8.05346 | | 116.02150 | | 8.10736 | 115.66809 | | 6.94 | 0.00 | 31,325,805.00 | 270 | 813.00 |
| R186 | On 02/08/2018 | Bond Future | 7.50 | Call | 398.70000 | | 0.39870 | | 341.94000 | 0.34194 | 398.700 | 6.40 | 0.19 | 0.00 | 0 | 3,020.00 |
| R186 | On 02/08/2018 | Bond Future | 8.25 | Call | 2,474.77000 | | 2.47477 | | 2,268.58000 | 2.26858 | 2,474.770 | 7.10 | 0.62 | 0.00 | 0 | 3,020.00 |
| R186 | On 01/11/2018 | Bond Future | | | 8.08357 | | 118.12860 | | 8.13976 | 117.76953 | | 7.00 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 01/11/2018 | Bond Future | 7.96 | Call | 1,995.08000 | | 1.99508 | | 1,841.27000 | 1.84127 | 1,995.080 | 6.83 | 0.46 | 0.00 | 0 | 5,000.00 |
| R186 | On 01/11/2018 | Bond Future | 8.46 | Call | 3,845.50000 | | 3.84550 | | 3,618.67000 | 3.61867 | 3,845.500 | 7.23 | 0.66 | 0.00 | 0 | 5,000.00 |
| R186 | On 01/11/2018 | Bond Future | 9.14 | Put | 564.76000 | | 0.56476 | | 627.08000 | 0.62708 | 564.760 | 7.83 | 0.16 | 0.00 | 0 | 5,000.00 |
| R186 | On 07/02/2019 | Bond Future | | | 8.11471 | | 115.16458 | | 8.17350 | 114.79947 | | 7.42 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186/R207 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186/R208 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 03/05/2018 | Bond Future | | | 307.32266 | | 307.32266 | | 307.36297 | 307.36297 | | | 0.00 | 0.00 | 0 | 2,388.00 |
| R197 | On 02/08/2018 | Bond Future | | | 305.77542 | | 305.77542 | | 305.81878 | 305.81878 | | | 0.00 | 0.00 | 0 | 1,400.00 |
| R197 | On 01/11/2018 | Bond Future | | | 311.39062 | | 311.39062 | | 311.43479 | 311.43479 | | | 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| R197 | On 07/02/2019 | Bond Future | | | 310.31861 | | 310.31861 | | 310.36699 | 310.36699 | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 07/12/2023 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 03/05/2018 | Bond Future | | | 246.27269 | | 246.27269 | | 246.29654 | 246.29654 | | 3.97 | 0.00 | 79,546,078.87 | 323 | 21,079.00 |
| R202 | On 02/08/2018 | Bond Future | | | 246.96890 | | 246.96890 | | 246.99504 | 246.99504 | | | 0.00 | 79,770,954.70 | 323 | 2,139.00 |
| R202 | On 01/11/2018 | Bond Future | | | 251.50417 | | 251.50417 | | 251.53084 | 251.53084 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 07/02/2019 | Bond Future | | | 252.67336 | | 252.67336 | | 252.70323 | 252.70323 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 07/12/2033 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 03/05/2018 | Bond Future | | | 7.48743 | | 102.48132 | | 7.49803 | 102.43886 | | 3.97 | 0.00 | 0.00 | 0 | 71,633.00 |
| R2023 | On 03/05/2018 | Bond Future | 9.19 | Put | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | 4.68 | 0.00 | 0.00 | 0 | 2,500.00 |
| R2023 | On 02/08/2018 | Bond Future | | | 7.49748 | | 104.32265 | | 7.50878 | 104.27938 | | 3.95 | 0.00 | 0.00 | 0 | 16,296.00 |
| R2023 | On 01/11/2018 | Bond Future | | | 7.50947 | | 102.29048 | | 7.52137 | 102.24706 | | 3.95 | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 07/02/2019 | Bond Future | | | 7.51919 | | 104.31887 | | 7.53174 | 104.27559 | | 3.75 | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 28/02/2023 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 03/05/2018 | Bond Future | | | 8.41202 | | 99.08802 | | 8.45872 | 98.75173 | | 8.38 | 0.00 | 0.00 | 0 | 93,910.00 |
| R2030 | On 02/08/2018 | Bond Future | | | 8.45282 | | 96.86284 | | 8.50118 | 96.52044 | | 9.35 | 0.00 | 2,324,708.16 | 24 | 127.00 |
| R2030 | On 02/08/2018 | Bond Future | 8.51 | Call | 2,154.75000 | | 2.15475 | | 1,982.72000 | 1,98272 | 2,154.750 | 9.36 | 0.54 | 0.00 | 0 | 7,850.00 |
| R2030 | On 02/08/2018 | Bond Future | 8.91 | Call | 4,000.74000 | | 4.00074 | | 3,758.58000 | 3,75858 | 4,000.740 | 9.92 | 0.74 | 0.00 | 0 | 7,850.00 |
| R2030 | On 02/08/2018 | Bond Future | 9.50 | Put | 242.25000 | | 0.24225 | | 279.76000 | 0.27976 | 242.250 | 10.75 | 0.09 | 0.00 | 0 | 7,850.00 |
| R2030 | On 01/11/2018 | Bond Future | | | 8.48774 | | 98.62198 | | 8.53768 | 98.27395 | | 9.51 | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 07/02/2019 | Bond Future | | | 8.52485 | | 96.56790 | | 8.57657 | 96.21390 | | 10.14 | 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 03/05/2018 | Bond Future | | | 8.59179 | | 98.10015 | | 8.63339 | 97.77352 | | 9.47 | 0.00 | 0.00 | 0 | 60,170.00 |
| R2032 | On 02/08/2018 | Bond Future | | | 8.63174 | | 99.86280 | | 8.67469 | 99.53017 | | 10.14 | 0.00 | 0.00 | 0 | 2.00 |
| R2032 | On 01/11/2018 | Bond Future | | | 8.67168 | | 97.52103 | | 8.71594 | 97.18304 | | 10.73 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 07/02/2019 | Bond Future | | | 8.71413 | | 99.45473 | | 8.75983 | 99.11102 | | 10.92 | 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 03/05/2018 | Bond Future | | | 8.74183 | | 102.80375 | | 8.78845 | 102.39463 | | 13.54 | 0.00 | 0.00 | 0 | 78,610.00 |
| R2035 | On 03/05/2018 | Bond Future | 8.75 | Call | 1,181.55000 | | 1.18155 | | 1,019.49000 | 1.01949 | 1,181.550 | 13.78 | 0.52 | 0.00 | 0 | 1,000.00 |
| R2035 | On 03/05/2018 | Bond Future | 9.25 | Put | 72.07000 | | 0.07207 | | 113.57000 | 0.11357 | 72.070 | 13.66 | 0.06 | 0.00 | 0 | 1,000.00 |
| R2035 | On 02/08/2018 | Bond Future | | | 8.78210 | | 104.65092 | | 8.83015 | 104.23430 | | 14.29 | 0.00 | 0.00 | 0 | 5,691.00 |
| R2035 | On 01/11/2018 | Bond Future | | | 8.82428 | | 102.05460 | | 8.87372 | 101.63112 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 07/02/2019 | Bond Future | | | 8.87018 | | 104.07827 | | 8.92118 | 103.64735 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 28/02/2035 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 03/05/2018 | Bond Future | | | 8.84263 | | 99.14616 | | 8.88439 | 98.77719 | | 10.94 | 0.00 | 0.00 | 0 | 48,650.00 |
| R2037 | On 02/08/2018 | Bond Future | | | 8.88758 | | 96.67166 | | 8.93059 | 96.29606 | | 12.25 | 0.00 | 4,640,239.68 | 48 | 731.00 |
| R2037 | On 01/11/2018 | Bond Future | | | 8.92734 | | 98.42733 | | 8.97152 | 98.04551 | | 12.48 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 07/02/2019 | Bond Future | | | 8.97007 | | 96.11874 | | 9.01555 | 95.73028 | | 13.31 | 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 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| R204 | On 03/05/2018 | Bond Future | | | 6.71640 | | 103.78884 | | 6.76474 | 103.75964 | | 0.33 | 0.00 | 0.00 | 0 | 21,647.00 |
| R204 | On 02/08/2018 | Bond Future | | | 6.29502 | | 101.61654 | | 6.37549 | 101.58678 | | 0.24 | 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 03/05/2018 | Bond Future | | | 8.91263 | | 103.22013 | | 8.93427 | 103.01274 | | 11.55 | 0.00 | 0.00 | 0 | 45,891.00 |
| R2040 | On 03/05/2018 | Bond Future | 8.50 | Call | 32.74000 | | 0.03274 | | 31.07000 | 0.03107 | 32.740 | 10.66 | 0.04 | 0.00 | 0 | 1,011.00 |
| R2040 | On 03/05/2018 | Bond Future | 9.00 | Call | 1,433.80000 | | 1.43380 | | 1,334.93000 | 1.33493 | 1,433.800 | 11.55 | 0.64 | 0.00 | 0 | 1,239.00 |
| R2040 | On 03/05/2018 | Bond Future | 10.00 | Call | 9,636.44000 | | 9.63644 | | 9,429.22000 | 9.42922 | 9,636.440 | 13.84 | 1.00 | 0.00 | 0 | 1,500.00 |
| R2040 | On 02/08/2018 | Bond Future | | | 8.95764 | | 100.56851 | | 8.97991 | 100.35742 | | 12.95 | 0.00 | 32,181,923.20 | 320 | 4,366.00 |
| R2040 | On 01/11/2018 | Bond Future | | | 8.99758 | | 102.39483 | | 9.02041 | 102.18051 | | 13.18 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 07/02/2019 | Bond Future | | | 9.04051 | | 99.91431 | | 9.06394 | 99.69674 | | 14.07 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 31/01/2040 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 03/05/2018 | Bond Future | | | 8.96245 | | 100.19864 | | 8.97902 | 100.03622 | | 12.26 | 0.00 | 0.00 | 0 | 28,181.00 |
| R2044 | On 02/08/2018 | Bond Future | | | 9.00638 | | 97.61791 | | 9.02342 | 97.45254 | | 13.74 | 0.00 | 0.00 | 0 | 300.00 |
| R2044 | On 01/11/2018 | Bond Future | | | 9.04539 | | 99.39074 | | 9.06283 | 99.22296 | | 14.00 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 07/02/2019 | Bond Future | | | 9.08730 | | 96.97593 | | 9.10516 | 96.80578 | | 14.96 | 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 03/05/2018 | Bond Future | | | 8.93144 | | 99.73693 | | 8.94780 | 99.57025 | | 12.79 | 0.00 | 0.00 | 0 | 90,928.00 |
| R2048 | On 02/08/2018 | Bond Future | | | 8.96951 | | 101.52896 | | 8.98632 | 101.35916 | | 13.74 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 01/11/2018 | Bond Future | | | 9.00899 | | 98.93938 | | 9.02619 | 98.76713 | | 14.63 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 07/02/2019 | Bond Future | | | 9.05179 | | 100.90122 | | 9.06940 | 100.72655 | | 14.95 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 28/02/2048 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R207 | On 03/05/2018 | Bond Future | | | 6.88391 | | 102.82281 | | 6.90846 | 102.78412 | | 1.01 | 0.00 | 0.00 | 0 | 22,185.00 |
| R207 | On 02/08/2018 | Bond Future | | | 6.81788 | | 101.02882 | | 6.84700 | 100.98940 | | 0.98 | 0.00 | 0.00 | 0 | 0.00 |
| R207 | On 01/11/2018 | Bond Future | | | 6.68894 | | 102.86365 | | 6.72383 | 102.82412 | | 0.90 | 0.00 | 0.00 | 0 | 0.00 |
| R207 | On 07/02/2019 | Bond Future | | | 6.45116 | | 101.25785 | | 6.49544 | 101.21854 | | 0.79 | 0.00 | 0.00 | 0 | 0.00 |
| R207 | On 15/01/2020 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R207/R203 | On 15/01/2020 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R208 | On 03/05/2018 | Bond Future | | | 7.11364 | | 99.75431 | | 7.13882 | 99.68981 | | 2.13 | 0.00 | 0.00 | 0 | 36,094.00 |
| R208 | On 02/08/2018 | Bond Future | | | 7.09525 | | 101.54664 | | 7.12304 | 101.48094 | | 2.00 | 0.00 | 0.00 | 0 | 1,721.00 |
| R208 | On 01/11/2018 | Bond Future | | | 7.06579 | | 99.99104 | | 7.09644 | 99.92477 | | 2.00 | 0.00 | 0.00 | 0 | 0.00 |
| R208 | On 07/02/2019 | Bond Future | | | 7.01639 | | 101.97380 | | 7.05072 | 101.90718 | | 1.88 | 0.00 | 0.00 | 0 | 0.00 |
| R208 | On 31/03/2021 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R208/R204 | On 31/03/2021 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |

| 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-------------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| 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 03/05/2018 | Bond Future | | | 8.77146 | | 78.07717 | | 8.81799 | 77.73224 | | 11.43 | 0.00 | 0.00 | 0 | 88,193.00 |
| R209 | On 03/05/2018 | Bond Future | 9.19 | Call | 3,066.20000 | | 3.06620 | 2,752.14000 | 2.75214 | 3,066.200 | | 12.10 | 0.95 | 0.00 | 0 | 250.00 |
| R209 | On 03/05/2018 | Bond Future | 9.47 | Put | 3.52000 | | 0.00352 | 7.63000 | 0.00763 | 3.520 | | 12.75 | 0.01 | 0.00 | 0 | 250.00 |
| R209 | On 03/05/2018 | Bond Future | 9.75 | Call | 6,804.31000 | | 6.80431 | 6,459.74000 | 6.45974 | 6,804.310 | | 13.39 | 1.00 | 0.00 | 0 | 435.00 |
| R209 | On 03/05/2018 | Bond Future | 9.77 | Put | 0.17000 | | 0.00017 | 0.47000 | 0.00047 | 0.170 | | 13.44 | 0.00 | 0.00 | 0 | 250.00 |
| R209 | On 03/05/2018 | Bond Future | 10.00 | Put | 0.01000 | | 0.00001 | 0.04000 | 0.00004 | 0.010 | | 13.74 | 0.00 | 0.00 | 0 | 11,067.00 |
| R209 | On 03/05/2018 | Bond Future | 10.22 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 13.74 | 0.00 | 0.00 | 0 | 435.00 |
| R209 | On 03/05/2018 | Bond Future | 10.73 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 13.74 | 0.00 | 0.00 | 0 | 435.00 |
| R209 | On 02/08/2018 | Bond Future | | | 8.80957 | | 79.48001 | 8.85738 | 79.12888 | | | 12.30 | 0.00 | 8,742,801.10 | 110 | 833.00 |
| R209 | On 02/08/2018 | Bond Future | 8.46 | Call | 966.06000 | | 0.96606 | 868.85000 | 0.86885 | 966.060 | | 11.61 | 0.31 | 0.00 | 0 | 5,000.00 |
| R209 | On 02/08/2018 | Bond Future | 8.49 | Call | 1,042.30000 | | 1.04230 | 939.49000 | 0.93949 | 1,042.300 | | 11.66 | 0.33 | 0.00 | 0 | 500.00 |
| R209 | On 02/08/2018 | Bond Future | 8.83 | Put | 2,006.48000 | | 2.00648 | 2,187.88000 | 2.18788 | 2,006.480 | | 12.19 | 0.48 | 0.00 | 0 | 500.00 |
| R209 | On 02/08/2018 | Bond Future | 8.96 | Call | 2,699.29000 | | 2.69929 | 2,504.56000 | 2.50456 | 2,699.290 | | 12.41 | 0.60 | 0.00 | 0 | 5,000.00 |
| R209 | On 02/08/2018 | Bond Future | 9.21 | Put | 1,020.77000 | | 1.02077 | 1,134.16000 | 1.13416 | 1,020.770 | | 12.87 | 0.29 | 0.00 | 0 | 500.00 |
| R209 | On 02/08/2018 | Bond Future | 9.43 | Put | 674.00000 | | 0.67400 | 756.65000 | 0.75665 | 674.000 | | 13.29 | 0.20 | 0.00 | 0 | 5,000.00 |
| R209 | On 02/08/2018 | Bond Future | 9.66 | Call | 6,343.49000 | | 6.34349 | 6,050.16000 | 6.05016 | 6,343.490 | | 13.71 | 0.86 | 0.00 | 0 | 435.00 |
| R209 | On 02/08/2018 | Bond Future | 10.21 | Put | 117.84000 | | 0.11784 | 137.97000 | 0.13797 | 117.840 | | 14.15 | 0.05 | 0.00 | 0 | 435.00 |
| R209 | On 02/08/2018 | Bond Future | 10.84 | Put | 17.23000 | | 0.01723 | 21.15000 | 0.02115 | 17.230 | | 14.15 | 0.01 | 0.00 | 0 | 435.00 |
| R209 | On 01/11/2018 | Bond Future | | | 8.84755 | | 77.77546 | 8.89662 | 77.41847 | | | 13.07 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 07/02/2019 | Bond Future | | | 8.88783 | | 79.31768 | 8.93828 | 78.95432 | | | 13.45 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 31/03/2036 | Price Contribution | | | 6.25000 | | 6.25000 | 6.25000 | 6.25000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| R209/R186 | On 31/03/2036 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| R209/R204 | On 31/03/2036 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| R209/R208 | On 31/03/2036 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 03/05/2018 | Bond Future | | | 189.47516 | | 189.47516 | 189.49472 | 189.49472 | | | | 0.00 | 0.00 | 0 | 1,460.00 |
| R210 | On 02/08/2018 | Bond Future | | | 192.93835 | | 192.93835 | 192.95979 | 192.95979 | | | | 0.00 | 0.00 | 0 | 699.00 |
| R210 | On 01/11/2018 | Bond Future | | | 193.98117 | | 193.98117 | 194.00285 | 194.00285 | | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 07/02/2019 | Bond Future | | | 197.89784 | | 197.89784 | 197.92195 | 197.92195 | | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 31/03/2028 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| R212 | On 03/05/2018 | Bond Future | | | 155.35831 | | 155.35831 | 155.37967 | 155.37967 | | | | 0.00 | 0.00 | 0 | 3,848.00 |
| R212 | On 02/08/2018 | Bond Future | | | 156.09601 | | 156.09601 | 156.11889 | 156.11889 | | | | 0.00 | 0.00 | 0 | 1,526.00 |
| R212 | On 01/11/2018 | Bond Future | | | 158.96248 | | 158.96248 | 158.98581 | 158.98581 | | | | 0.00 | 0.00 | 0 | 0.00 |
| R212 | On 07/02/2019 | Bond Future | | | 160.01813 | | 160.01813 | 160.04358 | 160.04358 | | | | 0.00 | 0.00 | 0 | 0.00 |
| R212 | On 31/01/2022 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 03/05/2018 | Bond Future | | | 8.49617 | | 89.74959 | 8.53765 | 89.45552 | | | 9.18 | 0.00 | 0.00 | 0 | 45,155.00 |

| 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 |
|--------------------------------|---------------|-------------------------|-----------|----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------------------|------------------|---------------------|
| R213 | On 02/08/2018 | Bond Future | 8.53223 | | 91.36214 | | 8.57505 | 91.06272 | | 9.87 | 0.00 | 0.00 | 0 | 1.00 |
| R213 | On 01/11/2018 | Bond Future | 8.57033 | | 89.47454 | | 8.61445 | 89.17032 | | 10.46 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 07/02/2019 | Bond Future | 8.61165 | | 91.24878 | | 8.65723 | 90.93941 | | 10.73 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 28/02/2031 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R213/R186 | On 28/02/2031 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 03/05/2018 | Bond Future | 8.90139 | | 77.92428 | | 8.92277 | 77.75592 | | 12.34 | 0.00 | 0.00 | 0 | 44,708.00 |
| R214 | On 02/08/2018 | Bond Future | 8.93914 | | 79.32439 | | 8.96109 | 79.15297 | | 13.29 | 0.00 | 0.00 | 0 | 15.00 |
| R214 | On 01/11/2018 | Bond Future | 8.97836 | | 77.47155 | | 9.00083 | 77.29750 | | 14.14 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 07/02/2019 | Bond Future | 9.02086 | | 79.00772 | | 9.04388 | 78.83105 | | 14.48 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 28/02/2041 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R214/R209 | On 28/02/2041 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 18/06/2018 | Foreign Exchange Future | 9.19200 | 9.19200 | | 9.22740 | 9.22740 | | | 10.54 | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 17/09/2018 | Foreign Exchange Future | 9.31780 | 9.31780 | | 9.35520 | 9.35520 | | | 11.15 | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 14/12/2018 | Foreign Exchange Future | 9.43740 | 9.43740 | | 9.47730 | 9.47730 | | | 11.64 | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 14/06/2019 | Foreign Exchange Future | 10.02550 | 10.02550 | | 10.06180 | 10.06180 | | | 12.44 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 18/06/2018 | Foreign Exchange Future | 2.93710 | 2.93710 | | 2.89240 | 2.89240 | | | 11.91 | 0.00 | 0.00 | 0 | 12,120.00 |
| TRY / R | On 17/09/2018 | Foreign Exchange Future | 2.89000 | 2.89000 | | 2.84520 | 2.84520 | | | 12.49 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 14/12/2018 | Foreign Exchange Future | 2.84360 | 2.84360 | | 2.79840 | 2.79840 | | | 12.65 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 14/06/2019 | Foreign Exchange Future | 2.85370 | 2.85370 | | 2.79850 | 2.79850 | | | 12.95 | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 18/06/2018 | Foreign Exchange Future | 1.23410 | 1.23410 | | 1.23350 | 1.23350 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 17/09/2018 | Foreign Exchange Future | 1.20920 | 1.20920 | | 1.21130 | 1.21130 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 14/12/2018 | Foreign Exchange Future | 1.18670 | 1.18670 | | 1.19130 | 1.19130 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 14/06/2019 | Foreign Exchange Future | 1.14570 | 1.14570 | | 1.15310 | 1.15310 | | | | 0.00 | 0.00 | 0 | 0.00 |
| Total for Derivatives : | | | | | | | | | | | | 2,306,243,657.40 | 86,535 | 5 988 687.00 |
| Grand Total: | | | | | | | | | | | | 2,306,243,657.40 | 86,535 | 5 988 687.00 |