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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/01/2018

| 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 08/01/2018 | Any day expiry | 12.36990 | 12.36990 | | 12.30370 | 12.30370 | | 11.48 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 08/01/2018 | Any day expiry | 13.25 | Put | 880.38060 | 0.88038 | 946.65170 | 0.94665 | 880.381 | 27.50 | 1.00 | 0 | 20,000.00 |
| \$ / R | On 09/01/2018 | Any day expiry | | | 12.36990 | 12.36990 | 12.29990 | 12.29990 | | 12.86 | 0.00 | 0 | 220.00 |
| \$ / R | On 09/01/2018 | Any day expiry | 13.20 | Put | 830.68620 | 0.83069 | 900.83590 | 0.90084 | 830.686 | 24.47 | 0.99 | 0 | 2,000.00 |
| \$ / R | On 09/01/2018 | Any day expiry | 14.76 | Call | 0.03490 | 0.00003 | 0.03320 | 0.00003 | 0.035 | 47.79 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 09/01/2018 | Any day expiry | 14.88 | Call | 0.04610 | 0.00005 | 0.05350 | 0.00005 | 0.046 | 50.76 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 10/01/2018 | Any day expiry | | | 12.36990 | 12.36990 | 12.30180 | 12.30180 | | 13.61 | 0.00 | 0 | 1,126.00 |
| \$ / R | On 12/01/2018 | Any day expiry | | | 12.37320 | 12.37320 | 12.30570 | 12.30570 | | 14.40 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/01/2018 | Any day expiry | | | 12.37820 | 12.37820 | 12.31150 | 12.31150 | | 13.55 | 0.00 | 0 | 649.00 |
| \$ / R | On 15/01/2018 | Any day expiry | 12.39 | Put | 118.90050 | 0.11890 | 165.96700 | 0.16597 | 118.900 | 13.81 | 0.51 | 0 | 277.00 |
| \$ / R | On 15/01/2018 | Any day expiry | 12.46 | Call | 80.59590 | 0.08060 | 65.88420 | 0.06588 | 80.596 | 14.26 | 0.39 | 0 | 277.00 |
| \$ / R | On 15/01/2018 | Any day expiry | 12.72 | Put | 367.83680 | 0.36784 | 430.02260 | 0.43002 | 367.837 | 15.96 | 0.85 | 0 | 427.00 |
| \$ / R | On 15/01/2018 | Any day expiry | 12.83 | Call | 15.90120 | 0.01590 | 13.19980 | 0.01320 | 15.901 | 16.68 | 0.10 | 0 | 427.00 |
| \$ / R | On 15/01/2018 | Any day expiry | 13.50 | Put | 1,123.33190 | 1.12333 | 1,190.00150 | 1.19000 | 1,123.332 | 22.35 | 0.99 | 0 | 238.00 |
| \$ / R | On 15/01/2018 | Any day expiry | 13.75 | Call | 0.66730 | 0.00067 | 0.61800 | 0.00062 | 0.667 | 24.05 | 0.00 | 0 | 238.00 |
| \$ / R | On 15/01/2018 | Any day expiry | 14.12 | Call | 0.18000 | 0.00018 | 0.16230 | 0.00016 | 0.180 | 26.05 | 0.00 | 0 | 50,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|----------------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| \$ / R | | On 16/01/2018 | Any day expiry | | 12.37980 | 12.37980 | 12.31340 | 12.31340 | | 13.65 | 0.00 | 0.00 | 0 | 500.00 |
| \$ / R | | On 18/01/2018 | Any day expiry | | 12.38340 | 12.38340 | 12.31710 | 12.31710 | | 14.02 | 0.00 | 0.00 | 0 | 241.00 |
| \$ / R | 13.90 | On 18/01/2018 | Any day expiry | Put | 1,517.21180 | 1.51721 | 1,583.38810 | 1.58339 | 1,517.212 | 22.74 | 1.00 | 0.00 | 0 | 20,000.00 |
| \$ / R | | On 19/01/2018 | Any day expiry | | 12.38540 | 12.38540 | 12.31900 | 12.31900 | | 14.08 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | | On 25/01/2018 | Any day expiry | | 12.39700 | 12.39700 | 12.33010 | 12.33010 | | 13.97 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | | On 31/01/2018 | Any day expiry | | 12.40870 | 12.40870 | 12.34130 | 12.34130 | | 13.90 | 0.00 | 0.00 | 0 | 144,845.00 |
| \$ / R | 12.25 | On 31/01/2018 | Any day expiry | Put | 109.04990 | 0.10905 | 141.91730 | 0.14192 | 109.050 | 13.50 | 0.35 | 0.00 | 0 | 440.00 |
| \$ / R | 12.32 | On 31/01/2018 | Any day expiry | Put | 139.30130 | 0.13930 | 0.00000 | 0.00000 | 139.301 | 13.69 | 0.42 | 2,360,306.69 | 460 | 460.00 |
| \$ / R | 12.36 | On 31/01/2018 | Any day expiry | Call | 207.28240 | 0.20728 | 180.93890 | 0.18094 | 207.282 | 13.80 | 0.55 | 0.00 | 0 | 440.00 |
| \$ / R | 12.41 | On 31/01/2018 | Any day expiry | Call | 183.53200 | 0.18353 | 0.00000 | 0.00000 | 183.532 | 13.94 | 0.51 | 5,759,614.12 | 920 | 460.00 |
| \$ / R | 12.80 | On 31/01/2018 | Any day expiry | Put | 458.70200 | 0.45870 | 518.58470 | 0.51858 | 458.702 | 15.41 | 0.77 | 0.00 | 0 | 25,000.00 |
| \$ / R | 13.16 | On 31/01/2018 | Any day expiry | Put | 776.77220 | 0.77677 | 841.83990 | 0.84184 | 776.772 | 16.80 | 0.90 | 0.00 | 0 | 19,500.00 |
| \$ / R | 13.25 | On 31/01/2018 | Any day expiry | Put | 861.32810 | 0.86133 | 926.95610 | 0.92696 | 861.328 | 17.16 | 0.92 | 0.00 | 0 | 107,000.00 |
| \$ / R | 13.27 | On 31/01/2018 | Any day expiry | Put | 880.29050 | 0.88029 | 946.02270 | 0.94602 | 880.291 | 17.24 | 0.92 | 0.00 | 0 | 2,883.00 |
| \$ / R | 13.30 | On 31/01/2018 | Any day expiry | Put | 908.83810 | 0.90884 | 974.71440 | 0.97471 | 908.838 | 17.36 | 0.93 | 0.00 | 0 | 40,904.00 |
| \$ / R | 13.40 | On 31/01/2018 | Any day expiry | Put | 1,004.77800 | 1.00478 | 1,071.04600 | 1.07105 | 1,004.778 | 17.75 | 0.95 | 0.00 | 0 | 168,000.00 |
| \$ / R | 13.90 | On 31/01/2018 | Any day expiry | Call | 4.03700 | 0.00404 | 3.79790 | 0.00380 | 4.037 | 19.88 | 0.02 | 0.00 | 0 | 42,000.00 |
| \$ / R | 14.00 | On 31/01/2018 | Any day expiry | Call | 3.26030 | 0.00326 | 3.07880 | 0.00308 | 3.260 | 20.33 | 0.01 | 0.00 | 0 | 23,300.00 |
| \$ / R | 14.25 | On 31/01/2018 | Any day expiry | Call | 1.97020 | 0.00197 | 1.87460 | 0.00187 | 1.970 | 21.45 | 0.01 | 0.00 | 0 | 29,000.00 |
| \$ / R | | On 01/02/2018 | Any day expiry | | 12.41060 | 12.41060 | 12.34310 | 12.34310 | | 13.93 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | 12.57 | On 01/02/2018 | Any day expiry | Put | 287.31100 | 0.28731 | 339.49540 | 0.33950 | 287.311 | 14.57 | 0.62 | 0.00 | 0 | 242.00 |
| \$ / R | 13.04 | On 01/02/2018 | Any day expiry | Put | 667.23140 | 0.66723 | 731.03550 | 0.73104 | 667.231 | 16.35 | 0.86 | 0.00 | 0 | 234.00 |
| \$ / R | 13.15 | On 01/02/2018 | Any day expiry | Put | 767.66490 | 0.76766 | 832.49860 | 0.83250 | 767.665 | 16.76 | 0.89 | 0.00 | 0 | 3,496.00 |
| \$ / R | 15.22 | On 01/02/2018 | Any day expiry | Call | 0.39920 | 0.00040 | 0.46610 | 0.00047 | 0.399 | 25.25 | 0.00 | 0.00 | 0 | 242.00 |
| \$ / R | 15.52 | On 01/02/2018 | Any day expiry | Call | 0.24880 | 0.00025 | 0.34330 | 0.00034 | 0.249 | 26.36 | 0.00 | 0.00 | 0 | 2,723.00 |
| \$ / R | 15.79 | On 01/02/2018 | Any day expiry | Call | 0.16850 | 0.00017 | 0.27050 | 0.00027 | 0.169 | 27.36 | 0.00 | 0.00 | 0 | 234.00 |
| \$ / R | 15.88 | On 01/02/2018 | Any day expiry | Call | 0.14910 | 0.00015 | 0.25160 | 0.00025 | 0.149 | 27.70 | 0.00 | 0.00 | 0 | 773.00 |
| \$ / R | | On 02/02/2018 | Any day expiry | | 12.41260 | 12.41260 | 12.34500 | 12.34500 | | 13.97 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | | On 06/02/2018 | Any day expiry | | 12.42030 | 12.42030 | 12.35240 | 12.35240 | | 13.84 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | 13.20 | On 06/02/2018 | Any day expiry | Put | 811.95490 | 0.81195 | 876.12840 | 0.87613 | 811.955 | 16.55 | 0.89 | 0.00 | 0 | 35,000.00 |
| \$ / R | 13.80 | On 06/02/2018 | Any day expiry | Put | 1,386.58010 | 1.38658 | 1,453.74300 | 1.45374 | 1,386.580 | 18.25 | 0.97 | 0.00 | 0 | 35,000.00 |
| \$ / R | | On 08/02/2018 | Any day expiry | | 12.42420 | 12.42420 | 12.35620 | 12.35620 | | 13.92 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | 13.16 | On 08/02/2018 | Any day expiry | Put | 775.44310 | 0.77544 | 838.86580 | 0.83887 | 775.443 | 16.38 | 0.87 | 0.00 | 0 | 1,880.00 |
| \$ / R | 13.86 | On 08/02/2018 | Any day expiry | Put | 1,442.18990 | 1.44219 | 1,509.63460 | 1.50963 | 1,442.190 | 18.05 | 0.97 | 0.00 | 0 | 1,880.00 |
| \$ / R | 15.05 | On 08/02/2018 | Any day expiry | Call | 1.04280 | 0.00104 | 1.16910 | 0.00117 | 1.043 | 23.30 | 0.00 | 0.00 | 0 | 1,880.00 |
| \$ / R | | On 12/02/2018 | Any day expiry | | 12.43160 | 12.43160 | 12.36340 | 12.36340 | | 14.04 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | 13.75 | On 12/02/2018 | Any day expiry | Put | 1,328.00740 | 1.32801 | 1,396.77190 | 1.39677 | 1,328.007 | 17.10 | 0.96 | 0.00 | 0 | 20,000.00 |
| \$ / R | 13.90 | On 12/02/2018 | Any day expiry | Put | 1,475.58020 | 1.47558 | 1,544.18530 | 1.54419 | 1,475.580 | 17.70 | 0.97 | 0.00 | 0 | 20,000.00 |
| \$ / R | | On 13/02/2018 | Any day expiry | | 12.43350 | 12.43350 | 12.36530 | 12.36530 | | 14.08 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | | On 15/02/2018 | Any day expiry | | 12.43710 | 12.43710 | 12.36890 | 12.36890 | | 14.14 | 0.00 | 24,857.00 | 2 | 12.00 |
| \$ / R | | On 16/02/2018 | Any day expiry | | 12.43900 | 12.43900 | 12.37070 | 12.37070 | | 14.19 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | 14.20 | On 16/02/2018 | Any day expiry | Put | 1,767.43920 | 1.76744 | 1,835.69420 | 1.83569 | 1,767.439 | 19.07 | 0.98 | 0.00 | 0 | 20,000.00 |
| \$ / R | | On 28/02/2018 | Any day expiry | | 12.46090 | 12.46090 | 12.39260 | 12.39260 | | 14.15 | 0.00 | 0.00 | 0 | 1,000.00 |
| \$ / R | 13.80 | On 28/02/2018 | Any day expiry | Call | 27.16390 | 0.02716 | 25.36480 | 0.02536 | 27.164 | 17.85 | 0.07 | 0.00 | 0 | 8,500.00 |

| 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 28/02/2018 | Any day expiry | 14.18 | Put | 1,733.01970 | 1.73302 | 1,800.44350 | 1.80044 | 1,733.020 | 18.74 | 0.96 | 0.00 | 0 | 2,186.00 |
| \$ / R | On 01/03/2018 | Any day expiry | | | 12.46270 | 12.46270 | 12.39450 | 12.39450 | | 14.17 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 02/03/2018 | Any day expiry | | | 12.46460 | 12.46460 | 12.39630 | 12.39630 | | 14.19 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 02/03/2018 | Any day expiry | 13.40 | Put | 995.29380 | 0.99529 | 1,059.08910 | 1.05909 | 995.294 | 16.94 | 0.85 | 0.00 | 0 | 100,000.00 |
| \$ / R | On 15/03/2018 | Any day expiry | | | 12.48800 | 12.48800 | 12.41960 | 12.41960 | | 14.32 | 0.00 | 0.00 | 0 | 5,397.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | | | 12.49520 | 12.49520 | 12.42670 | 12.42670 | | 14.28 | 0.00 | 198,748,651.20 | 15,906 | 1,041,513.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 12.00 | Put | 105.49950 | 0.10550 | 131.30560 | 0.13131 | 105.500 | 13.18 | 0.24 | 0.00 | 0 | 248,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 12.13 | Put | 148.24890 | 0.14825 | 179.16730 | 0.17917 | 148.249 | 13.46 | 0.30 | 0.00 | 0 | 5,460.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 12.25 | Put | 195.98740 | 0.19599 | 231.49400 | 0.23149 | 195.987 | 13.73 | 0.36 | 0.00 | 0 | 3,750.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 12.36 | Put | 246.72460 | 0.24672 | 286.21700 | 0.28622 | 246.725 | 13.97 | 0.42 | 0.00 | 0 | 20,880.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 12.40 | Put | 266.79560 | 0.26680 | 307.67500 | 0.30767 | 266.796 | 14.06 | 0.44 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 12.50 | Put | 320.64660 | 0.32065 | 366.59110 | 0.36659 | 320.647 | 14.28 | 0.49 | 0.00 | 0 | 25,750.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 12.57 | Put | 362.47630 | 0.36248 | 410.65360 | 0.41065 | 362.476 | 14.48 | 0.52 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 12.70 | Call | 241.45670 | 0.24146 | 224.84150 | 0.22484 | 241.457 | 14.86 | 0.42 | 0.00 | 0 | 11,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 12.70 | Put | 446.25670 | 0.44626 | 498.14150 | 0.49814 | 446.257 | 14.86 | 0.58 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 12.75 | Call | 225.63720 | 0.22564 | 210.29700 | 0.21030 | 225.637 | 15.01 | 0.39 | 0.00 | 0 | 100.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 12.82 | Put | 529.96790 | 0.52997 | 584.77950 | 0.58478 | 529.968 | 15.21 | 0.63 | 0.00 | 0 | 10,323.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 12.94 | Put | 619.06170 | 0.61906 | 676.36030 | 0.67636 | 619.062 | 15.56 | 0.68 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 12.95 | Call | 171.90650 | 0.17191 | 160.89300 | 0.16089 | 171.907 | 15.59 | 0.32 | 0.00 | 0 | 13,200.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 13.00 | Call | 160.60730 | 0.16061 | 150.49680 | 0.15050 | 160.607 | 15.74 | 0.30 | 0.00 | 0 | 21,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 13.00 | Put | 665.40730 | 0.66541 | 723.79680 | 0.72380 | 665.407 | 15.74 | 0.70 | 0.00 | 0 | 100,016.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 13.20 | Put | 826.88780 | 0.82689 | 887.30750 | 0.88731 | 826.888 | 16.30 | 0.76 | 0.00 | 0 | 1,073.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 13.20 | Call | 122.08780 | 0.12209 | 114.00750 | 0.11401 | 122.088 | 16.30 | 0.24 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 13.21 | Put | 835.16630 | 0.83517 | 895.73600 | 0.89574 | 835.166 | 16.32 | 0.77 | 0.00 | 0 | 5,460.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 13.22 | Put | 843.46890 | 0.84347 | 904.18820 | 0.90419 | 843.469 | 16.34 | 0.77 | 0.00 | 0 | 15,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 13.25 | Put | 868.51740 | 0.86852 | 929.67020 | 0.92967 | 868.517 | 16.42 | 0.78 | 0.00 | 0 | 45,478.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 13.32 | Put | 927.75780 | 0.92776 | 989.84680 | 0.98985 | 927.758 | 16.58 | 0.80 | 0.00 | 0 | 7,500.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 13.35 | Call | 98.66780 | 0.09867 | 92.62660 | 0.09263 | 98.668 | 16.66 | 0.20 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 13.38 | Put | 979.35780 | 0.97936 | 1,042.17060 | 1.04217 | 979.358 | 16.73 | 0.81 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 13.40 | Put | 996.71600 | 0.99672 | 1,059.75500 | 1.05975 | 996.716 | 16.78 | 0.81 | 0.00 | 0 | 7,500.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 13.50 | Call | 79.79580 | 0.07980 | 75.36210 | 0.07536 | 79.796 | 17.02 | 0.16 | 0.00 | 0 | 35,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 13.50 | Put | 1,084.59580 | 1.08460 | 1,148.66210 | 1.14866 | 1,084.596 | 17.02 | 0.84 | 0.00 | 0 | 17,750.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 13.52 | Put | 1,102.37690 | 1.10238 | 1,166.62870 | 1.16663 | 1,102.377 | 17.07 | 0.84 | 0.00 | 0 | 7,200.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 13.60 | Put | 1,174.12140 | 1.17412 | 1,239.05480 | 1.23905 | 1,174.121 | 17.26 | 0.86 | 0.00 | 0 | 200,389.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 13.66 | Call | 63.73440 | 0.06373 | 60.51590 | 0.06052 | 63.734 | 17.40 | 0.13 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 13.70 | Call | 60.27370 | 0.06027 | 56.93600 | 0.05694 | 60.274 | 17.50 | 0.13 | 0.00 | 0 | 25,150.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 13.74 | Put | 1,301.81070 | 1.30181 | 1,366.86170 | 1.36686 | 1,301.811 | 17.60 | 0.88 | 0.00 | 0 | 20,880.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 13.76 | Call | 55.35840 | 0.05536 | 51.94870 | 0.05195 | 55.358 | 17.64 | 0.12 | 0.00 | 0 | 4,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 13.79 | Call | 52.83550 | 0.05284 | 49.61910 | 0.04962 | 52.836 | 17.68 | 0.11 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 13.84 | Put | 1,393.67750 | 1.39368 | 1,459.26100 | 1.45926 | 1,393.678 | 17.76 | 0.89 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 13.91 | Put | 1,458.62110 | 1.45862 | 1,524.58350 | 1.52458 | 1,458.621 | 17.87 | 0.90 | 0.00 | 0 | 7,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 13.93 | Call | 42.47310 | 0.04247 | 40.03560 | 0.04004 | 42.473 | 17.90 | 0.09 | 0.00 | 0 | 100.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 13.93 | Put | 1,477.27310 | 1.47727 | 1,543.33560 | 1.54334 | 1,477.273 | 17.90 | 0.91 | 0.00 | 0 | 10,323.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 13.95 | Put | 1,495.96680 | 1.49597 | 1,562.12510 | 1.56213 | 1,495.967 | 17.94 | 0.91 | 0.00 | 0 | 1,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|----------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 13.98 | Put | 1,524.08060 | 1.52408 | 1,590.37810 | 1.59038 | 1,524.081 | 17.98 | 0.91 | 0.00 | 0 | 200.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 14.00 | Call | 38.07060 | 0.03807 | 35.95660 | 0.03596 | 38.071 | 18.01 | 0.09 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 14.02 | Call | 36.89760 | 0.03690 | 34.86890 | 0.03487 | 36.898 | 18.05 | 0.08 | 0.00 | 0 | 55.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 14.05 | Put | 1,590.00530 | 1.59001 | 1,656.59950 | 1.65660 | 1,590.005 | 18.09 | 0.92 | 0.00 | 0 | 500.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 14.07 | Call | 34.12080 | 0.03412 | 32.29210 | 0.03229 | 34.121 | 18.12 | 0.08 | 0.00 | 0 | 100.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 14.12 | Call | 31.55150 | 0.03155 | 29.90530 | 0.02991 | 31.552 | 18.20 | 0.07 | 0.00 | 0 | 4,951.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 14.16 | Put | 1,694.43620 | 1.69444 | 1,761.42480 | 1.76142 | 1,694.436 | 18.27 | 0.93 | 0.00 | 0 | 750.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 14.18 | Put | 1,713.52340 | 1.71352 | 1,780.57460 | 1.78057 | 1,713.522 | 18.30 | 0.93 | 0.00 | 0 | 41,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 14.20 | Call | 27.83750 | 0.02784 | 26.45030 | 0.02645 | 27.838 | 18.33 | 0.06 | 0.00 | 0 | 73.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 14.22 | Put | 1,751.77920 | 1.75178 | 1,818.95110 | 1.81895 | 1,751.779 | 18.36 | 0.94 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 14.42 | Call | 19.73680 | 0.01974 | 18.88900 | 0.01889 | 19.737 | 18.68 | 0.05 | 0.00 | 0 | 5,460.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 14.44 | Call | 19.13050 | 0.01913 | 18.32190 | 0.01832 | 19.130 | 18.71 | 0.05 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 14.45 | Call | 18.83480 | 0.01883 | 18.04470 | 0.01804 | 18.835 | 18.72 | 0.05 | 0.00 | 0 | 17,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 14.49 | Put | 2,012.49670 | 2.01250 | 2,080.27800 | 2.08028 | 2,012.497 | 18.79 | 0.96 | 0.00 | 0 | 80,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 14.50 | Put | 2,022.22360 | 2.02222 | 2,090.02150 | 2.09002 | 2,022.224 | 18.80 | 0.96 | 0.00 | 0 | 400.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 14.50 | Call | 17.42360 | 0.01742 | 16.72150 | 0.01672 | 17.424 | 18.80 | 0.04 | 0.00 | 0 | 10,490.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 14.52 | Put | 2,041.68960 | 2.04169 | 2,109.52100 | 2.10952 | 2,041.690 | 18.83 | 0.96 | 0.00 | 0 | 850.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 14.54 | Call | 16.37290 | 0.01637 | 15.73540 | 0.01574 | 16.373 | 18.87 | 0.04 | 0.00 | 0 | 7,500.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 14.57 | Call | 15.62740 | 0.01563 | 15.03480 | 0.01503 | 15.627 | 18.91 | 0.04 | 0.00 | 0 | 100.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 14.60 | Call | 14.91670 | 0.01492 | 14.36630 | 0.01437 | 14.917 | 18.96 | 0.04 | 0.00 | 0 | 100.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 14.75 | Call | 11.83020 | 0.01183 | 11.45650 | 0.01146 | 11.830 | 19.20 | 0.03 | 0.00 | 0 | 25,047.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 14.86 | Call | 9.99160 | 0.00999 | 9.71610 | 0.00972 | 9.992 | 19.37 | 0.03 | 0.00 | 0 | 15,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 14.90 | Call | 9.39900 | 0.00940 | 9.15500 | 0.00916 | 9.399 | 19.43 | 0.02 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 14.91 | Call | 9.25670 | 0.00926 | 9.10030 | 0.00910 | 9.257 | 19.45 | 0.02 | 0.00 | 0 | 18,718.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 14.95 | Call | 8.70930 | 0.00871 | 8.88810 | 0.00889 | 8.709 | 19.51 | 0.02 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 15.00 | Call | 8.07190 | 0.00807 | 8.63720 | 0.00864 | 8.072 | 19.59 | 0.02 | 0.00 | 0 | 6,126.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 15.11 | Call | 7.56820 | 0.00757 | 8.13490 | 0.00813 | 7.568 | 20.06 | 0.02 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 15.26 | Call | 6.98000 | 0.00698 | 7.54590 | 0.00755 | 6.980 | 20.69 | 0.02 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 15.46 | Call | 6.33930 | 0.00634 | 6.90150 | 0.00690 | 6.339 | 21.54 | 0.02 | 0.00 | 0 | 3,867.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 15.50 | Call | 6.22770 | 0.00623 | 6.78880 | 0.00679 | 6.228 | 21.70 | 0.01 | 0.00 | 0 | 35,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 15.57 | Call | 6.04390 | 0.00604 | 6.60330 | 0.00660 | 6.044 | 22.00 | 0.01 | 0.00 | 0 | 6,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 15.69 | Call | 5.76010 | 0.00576 | 6.31610 | 0.00632 | 5.760 | 22.51 | 0.01 | 0.00 | 0 | 750.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 16.00 | Call | 5.17640 | 0.00518 | 5.72380 | 0.00572 | 5.176 | 23.82 | 0.01 | 0.00 | 0 | 13,176.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 16.16 | Call | 4.94270 | 0.00494 | 5.06040 | 0.00506 | 4.943 | 24.49 | 0.01 | 0.00 | 0 | 225,000.00 |
| \$ / R | On 29/03/2018 | Any day expiry | 12.51290 | | 12.51290 | 12.51290 | 12.44430 | 12.44430 | | 14.29 | 0.00 | 0.00 | 0 | 1,199.00 |
| \$ / R | On 24/04/2018 | Any day expiry | 12.55910 | | 12.55910 | 12.55910 | 12.49020 | 12.49020 | | 14.37 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 25/04/2018 | Any day expiry | 12.56090 | | 12.56090 | 12.56090 | 12.49190 | 12.49190 | | 14.37 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/04/2018 | Any day expiry | 15.00 | Put | 2,465.36450 | 2.46536 | 2,533.12090 | 2.53312 | 2,465.365 | 19.03 | 0.95 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 25/04/2018 | Any day expiry | 15.81 | Call | 13.87450 | 0.01387 | 15.52020 | 0.01552 | 13.875 | 20.98 | 0.03 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 30/04/2018 | Any day expiry | 12.56970 | | 12.56970 | 12.56970 | 12.50070 | 12.50070 | | 14.34 | 0.00 | 0.00 | 0 | 110.00 |
| \$ / R | On 30/04/2018 | Any day expiry | 13.80 | Put | 1,345.05860 | 1.34506 | 1,409.07110 | 1.40907 | 1,345.059 | 17.31 | 0.82 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 30/04/2018 | Any day expiry | 15.23 | Call | 24.18860 | 0.02419 | 24.32020 | 0.02432 | 24.189 | 19.49 | 0.04 | 0.00 | 0 | 500.00 |
| \$ / R | On 30/04/2018 | Any day expiry | 15.66 | Call | 17.10000 | 0.01710 | 18.38070 | 0.01838 | 17.100 | 20.45 | 0.03 | 0.00 | 0 | 500.00 |
| \$ / R | On 09/05/2018 | Any day expiry | 12.58570 | | 12.58570 | 12.58570 | 12.51650 | 12.51650 | | 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 |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| \$ / R | On 09/05/2018 | Any day expiry | 12.74 | Put | 516.83960 | 0.51684 | 566.96310 | 0.56696 | 516.840 | 14.79 | 0.54 | 0.00 | 0 | 1,880.00 |
| \$ / R | On 09/05/2018 | Any day expiry | 13.86 | Put | 1,395.69050 | 1.39569 | 1,459.41090 | 1.45941 | 1,395.690 | 17.35 | 0.82 | 0.00 | 0 | 1,880.00 |
| \$ / R | On 09/05/2018 | Any day expiry | 15.63 | Call | 21.03610 | 0.02104 | 21.99270 | 0.02199 | 21.036 | 20.16 | 0.04 | 0.00 | 0 | 1,880.00 |
| \$ / R | On 11/05/2018 | Any day expiry | | | 12.58920 | 12.58920 | 12.52000 | 12.52000 | | 14.46 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 14/05/2018 | Any day expiry | | | 12.59450 | 12.59450 | 12.52530 | 12.52530 | | 14.43 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/05/2018 | Any day expiry | 12.75 | Put | 526.33440 | 0.52633 | 576.29410 | 0.57629 | 526.334 | 14.79 | 0.54 | 0.00 | 0 | 11,000.00 |
| \$ / R | On 14/05/2018 | Any day expiry | 14.50 | Put | 1,972.14950 | 1.97215 | 2,039.32650 | 2.03933 | 1,972.150 | 18.23 | 0.89 | 0.00 | 0 | 11,000.00 |
| \$ / R | On 14/05/2018 | Any day expiry | 15.76 | Call | 20.68660 | 0.02069 | 21.51040 | 0.02151 | 20.687 | 20.26 | 0.04 | 0.00 | 0 | 11,000.00 |
| \$ / R | On 15/05/2018 | Any day expiry | | | 12.59630 | 12.59630 | 12.52710 | 12.52710 | | 14.44 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 31/05/2018 | Any day expiry | | | 12.62460 | 12.62460 | 12.55520 | 12.55520 | | 14.43 | 0.00 | 0.00 | 0 | 181.00 |
| \$ / R | On 31/05/2018 | Any day expiry | 13.80 | Put | 1,339.00300 | 1.33900 | 1,402.48690 | 1.40249 | 1,339.003 | 17.06 | 0.78 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 31/05/2018 | Any day expiry | 15.43 | Call | 36.82040 | 0.03682 | 36.33310 | 0.03633 | 36.820 | 19.43 | 0.06 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/05/2018 | Any day expiry | 15.89 | Call | 24.07300 | 0.02407 | 24.16860 | 0.02417 | 24.073 | 19.96 | 0.04 | 0.00 | 0 | 500.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | | | 12.65650 | 12.65650 | 12.58690 | 12.58690 | | 14.50 | 0.00 | 8,859,550.00 | 700 | 174,305.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 11.00 | Put | 27.91400 | 0.02791 | 34.25720 | 0.03426 | 27.914 | 13.51 | 0.06 | 0.00 | 0 | 750.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 11.50 | Put | 62.22250 | 0.06222 | 78.44620 | 0.07845 | 62.223 | 12.42 | 0.12 | 0.00 | 0 | 66.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 12.00 | Put | 184.92100 | 0.18492 | 213.31020 | 0.21331 | 184.921 | 13.26 | 0.26 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 12.12 | Put | 228.74530 | 0.22875 | 260.47140 | 0.26047 | 228.745 | 13.49 | 0.30 | 0.00 | 0 | 372.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 12.25 | Put | 282.49660 | 0.28250 | 317.72560 | 0.31773 | 282.497 | 13.74 | 0.34 | 0.00 | 0 | 84,749.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 12.30 | Put | 304.89040 | 0.30489 | 341.42820 | 0.34143 | 304.890 | 13.83 | 0.36 | 0.00 | 0 | 24,500.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 12.40 | Put | 352.48850 | 0.35249 | 391.55670 | 0.39156 | 352.488 | 14.02 | 0.40 | 0.00 | 0 | 12,603.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 12.50 | Put | 403.74160 | 0.40374 | 445.22700 | 0.44523 | 403.742 | 14.21 | 0.43 | 0.00 | 0 | 114,600.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 12.75 | Put | 547.77370 | 0.54777 | 595.38410 | 0.59538 | 547.774 | 14.71 | 0.51 | 0.00 | 0 | 66.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 12.96 | Put | 684.91560 | 0.68492 | 736.78560 | 0.73679 | 684.916 | 15.16 | 0.57 | 0.00 | 0 | 2,700.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.00 | Put | 712.45180 | 0.71245 | 765.05760 | 0.76506 | 712.452 | 15.25 | 0.58 | 0.00 | 0 | 30,358.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.05 | Put | 747.46470 | 0.74746 | 800.95450 | 0.80095 | 747.465 | 15.36 | 0.60 | 0.00 | 0 | 1,250.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.17 | Put | 834.04450 | 0.83404 | 889.51400 | 0.88951 | 834.044 | 15.61 | 0.63 | 0.00 | 0 | 965.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.20 | Put | 856.22530 | 0.85623 | 912.15740 | 0.91216 | 856.225 | 15.68 | 0.64 | 0.00 | 0 | 372.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.22 | Put | 871.12630 | 0.87113 | 927.36190 | 0.92736 | 871.126 | 15.72 | 0.64 | 0.00 | 0 | 15,000.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.30 | Put | 931.60920 | 0.93161 | 988.85010 | 0.98885 | 931.609 | 15.89 | 0.66 | 0.00 | 0 | 25,550.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.46 | Put | 1,056.08110 | 1.05608 | 1,115.37790 | 1.11538 | 1,056.081 | 16.22 | 0.70 | 0.00 | 0 | 5,183.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.48 | Put | 1,071.98600 | 1.07199 | 1,131.51740 | 1.13152 | 1,071.986 | 16.26 | 0.70 | 0.00 | 0 | 7,420.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.50 | Put | 1,087.96360 | 1.08796 | 1,147.72510 | 1.14773 | 1,087.964 | 16.30 | 0.70 | 0.00 | 0 | 114,600.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.64 | Put | 1,201.74010 | 1.20174 | 1,262.99960 | 1.26300 | 1,201.740 | 16.59 | 0.73 | 0.00 | 0 | 70,530.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.75 | Put | 1,293.33230 | 1.29333 | 1,355.62620 | 1.35563 | 1,293.332 | 16.81 | 0.75 | 0.00 | 0 | 84,749.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.80 | Put | 1,335.54980 | 1.33555 | 1,398.27810 | 1.39828 | 1,335.550 | 16.92 | 0.76 | 0.00 | 0 | 500.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.81 | Put | 1,344.03490 | 1.34403 | 1,406.84700 | 1.40685 | 1,344.035 | 16.94 | 0.76 | 0.00 | 0 | 40,000.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.83 | Put | 1,361.04590 | 1.36105 | 1,424.02280 | 1.42402 | 1,361.046 | 16.98 | 0.76 | 0.00 | 0 | 300.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.84 | Put | 1,369.57150 | 1.36957 | 1,432.63210 | 1.43263 | 1,369.571 | 17.00 | 0.77 | 0.00 | 0 | 500.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.90 | Put | 1,420.99630 | 1.42100 | 1,483.79900 | 1.48380 | 1,420.996 | 17.12 | 0.78 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 14.00 | Put | 1,506.23440 | 1.50623 | 1,569.85380 | 1.56985 | 1,506.234 | 17.27 | 0.79 | 0.00 | 0 | 6,130.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 14.10 | Put | 1,592.74030 | 1.59274 | 1,657.09780 | 1.65710 | 1,592.740 | 17.41 | 0.81 | 0.00 | 0 | 7,028.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 14.25 | Put | 1,724.65160 | 1.72465 | 1,789.98270 | 1.78998 | 1,724.652 | 17.63 | 0.83 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 14.53 | Call | 103.31670 | 0.10332 | 100.49420 | 0.10049 | 103.317 | 18.03 | 0.14 | 0.00 | 0 | 7,600.00 |

| 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 | 14.71 | Call | 88.82620 | 0.08883 | 86.71800 | 0.08672 | 88.826 | 18.29 | 0.12 | 0.00 | 0 | 50.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 14.81 | Call | 81.74350 | 0.08174 | 79.97420 | 0.07997 | 81.744 | 18.44 | 0.11 | 0.00 | 0 | 500.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 15.00 | Call | 69.93480 | 0.06993 | 68.70590 | 0.06871 | 69.935 | 18.71 | 0.10 | 0.00 | 0 | 500.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 15.11 | Call | 63.97100 | 0.06397 | 62.89330 | 0.06289 | 63.971 | 18.87 | 0.09 | 0.00 | 0 | 760.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 15.14 | Call | 62.44530 | 0.06245 | 61.11500 | 0.06112 | 62.445 | 18.92 | 0.09 | 0.00 | 0 | 2,700.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 15.22 | Call | 58.35640 | 0.05836 | 56.61320 | 0.05661 | 58.356 | 19.02 | 0.08 | 0.00 | 0 | 372.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 15.30 | Call | 53.93690 | 0.05394 | 52.43780 | 0.05244 | 53.937 | 19.07 | 0.08 | 0.00 | 0 | 24,500.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 15.43 | Call | 47.44120 | 0.04744 | 46.29050 | 0.04629 | 47.441 | 19.15 | 0.07 | 0.00 | 0 | 15,000.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 15.50 | Call | 44.26710 | 0.04427 | 43.28200 | 0.04328 | 44.267 | 19.19 | 0.07 | 0.00 | 0 | 114,600.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 15.53 | Call | 42.97180 | 0.04297 | 42.05320 | 0.04205 | 42.972 | 19.21 | 0.06 | 0.00 | 0 | 965.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 15.79 | Call | 33.19820 | 0.03320 | 32.75790 | 0.03276 | 33.198 | 19.37 | 0.05 | 0.00 | 0 | 40,000.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 16.16 | Call | 22.97220 | 0.02297 | 22.96820 | 0.02297 | 22.972 | 19.60 | 0.04 | 0.00 | 0 | 5,183.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 16.38 | Call | 18.45480 | 0.01845 | 18.61070 | 0.01861 | 18.455 | 19.73 | 0.03 | 0.00 | 0 | 750.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 16.41 | Call | 17.91190 | 0.01791 | 18.04770 | 0.01805 | 17.912 | 19.75 | 0.03 | 0.00 | 0 | 300.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 16.49 | Call | 16.41220 | 0.01641 | 16.43480 | 0.01643 | 16.412 | 19.78 | 0.03 | 0.00 | 0 | 7,420.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 16.52 | Call | 15.83400 | 0.01583 | 15.86530 | 0.01587 | 15.834 | 19.78 | 0.03 | 0.00 | 0 | 66.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 16.65 | Call | 13.54100 | 0.01354 | 13.60390 | 0.01360 | 13.541 | 19.78 | 0.02 | 0.00 | 0 | 500.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 16.92 | Call | 9.73390 | 0.00973 | 9.83570 | 0.00984 | 9.734 | 19.78 | 0.02 | 0.00 | 0 | 84,749.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 17.00 | Call | 8.81540 | 0.00882 | 8.92330 | 0.00892 | 8.815 | 19.78 | 0.02 | 0.00 | 0 | 3,500.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 17.21 | Call | 6.77690 | 0.00678 | 6.89290 | 0.00689 | 6.777 | 19.78 | 0.01 | 0.00 | 0 | 500.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 17.28 | Call | 6.20270 | 0.00620 | 6.31920 | 0.00632 | 6.203 | 19.78 | 0.01 | 0.00 | 0 | 5,630.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 17.38 | Call | 5.46170 | 0.00546 | 5.57760 | 0.00558 | 5.462 | 19.78 | 0.01 | 0.00 | 0 | 7,028.00 |
| \$ / R | On 29/06/2018 | Any day expiry | | | 12.67600 | 12.67600 | 12.60620 | 12.60620 | | 14.51 | 0.00 | 0.00 | 0 | 445.00 |
| \$ / R | On 29/06/2018 | Any day expiry | 13.80 | Put | 1,334.59850 | 1.33460 | 1,396.97270 | 1.39697 | 1,334.599 | 16.87 | 0.75 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 29/06/2018 | Any day expiry | 15.62 | Call | 42.78660 | 0.04279 | 41.03270 | 0.04103 | 42.787 | 18.87 | 0.06 | 0.00 | 0 | 500.00 |
| \$ / R | On 29/06/2018 | Any day expiry | 16.10 | Call | 23.92980 | 0.02393 | 23.19750 | 0.02320 | 23.930 | 18.77 | 0.04 | 0.00 | 0 | 500.00 |
| \$ / R | On 02/07/2018 | Any day expiry | | | 12.68130 | 12.68130 | 12.61150 | 12.61150 | | 14.58 | 0.00 | 0.00 | 0 | 100.00 |
| \$ / R | On 20/07/2018 | Any day expiry | | | 12.71280 | 12.71280 | 12.64280 | 12.64280 | | 14.59 | 0.00 | 0.00 | 0 | 1,800.00 |
| \$ / R | On 24/07/2018 | Any day expiry | | | 12.71970 | 12.71970 | 12.64970 | 12.64970 | | 14.57 | 0.00 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 24/07/2018 | Any day expiry | 14.19 | Put | 1,659.47340 | 1.65947 | 1,723.00750 | 1.72301 | 1,659.473 | 17.36 | 0.78 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 24/07/2018 | Any day expiry | 14.45 | Put | 1,886.28500 | 1.88629 | 1,951.41800 | 1.95142 | 1,886.285 | 17.72 | 0.82 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 24/07/2018 | Any day expiry | 15.72 | Call | 59.56540 | 0.05957 | 58.63040 | 0.05863 | 59.565 | 19.16 | 0.08 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 24/07/2018 | Any day expiry | 15.94 | Call | 49.58220 | 0.04958 | 49.11480 | 0.04911 | 49.582 | 19.31 | 0.07 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 25/07/2018 | Any day expiry | | | 12.72150 | 12.72150 | 12.65150 | 12.65150 | | 14.58 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 31/07/2018 | Any day expiry | | | 12.73190 | 12.73190 | 12.66180 | 12.66180 | | 14.66 | 0.00 | 0.00 | 0 | 1,853.00 |
| \$ / R | On 31/07/2018 | Any day expiry | 13.80 | Put | 1,330.31770 | 1.33032 | 1,391.88960 | 1.39189 | 1,330.318 | 16.68 | 0.72 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 31/07/2018 | Any day expiry | 15.82 | Call | 60.31790 | 0.06032 | 61.40050 | 0.06140 | 60.318 | 19.24 | 0.08 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/07/2018 | Any day expiry | 16.32 | Call | 40.57900 | 0.04058 | 43.47990 | 0.04348 | 40.579 | 19.60 | 0.05 | 0.00 | 0 | 500.00 |
| \$ / R | On 07/08/2018 | Any day expiry | | | 12.74400 | 12.74400 | 12.67390 | 12.67390 | | 14.65 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 07/08/2018 | Any day expiry | 12.32 | Put | 345.45040 | 0.34545 | 382.01690 | 0.38202 | 345.450 | 13.87 | 0.36 | 0.00 | 0 | 1,880.00 |
| \$ / R | On 07/08/2018 | Any day expiry | 13.86 | Put | 1,379.02240 | 1.37902 | 1,440.95670 | 1.44096 | 1,379.022 | 16.76 | 0.72 | 0.00 | 0 | 1,880.00 |
| \$ / R | On 07/08/2018 | Any day expiry | 16.18 | Call | 52.73020 | 0.05273 | 54.67410 | 0.05467 | 52.730 | 19.73 | 0.07 | 0.00 | 0 | 1,880.00 |
| \$ / R | On 13/08/2018 | Any day expiry | | | 12.75440 | 12.75440 | 12.68430 | 12.68430 | | 14.64 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 31/08/2018 | Any day expiry | | | 12.78560 | 12.78560 | 12.71540 | 12.71540 | | 14.72 | 0.00 | 0.00 | 0 | 1,336.00 |

| 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 | 13.80 | Put | 1,327.59060 | 1.32759 | 1,387.72290 | 1.38772 | 1,327.591 | 16.55 | 0.69 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 31/08/2018 | Any day expiry | 16.05 | Call | 79.11070 | 0.07911 | 79.63380 | 0.07963 | 79.111 | 19.76 | 0.09 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/08/2018 | Any day expiry | 16.57 | Call | 60.57970 | 0.06058 | 60.75630 | 0.06076 | 60.580 | 20.51 | 0.07 | 0.00 | 0 | 500.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | | | 12.81510 | 12.81510 | 12.74480 | 12.74480 | | 14.68 | 0.00 | 102,520.80 | 8 | 4,685.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 11.00 | Put | 51.70090 | 0.05170 | 60.36960 | 0.06037 | 51.701 | 13.33 | 0.08 | 0.00 | 0 | 750.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 11.75 | Put | 162.27490 | 0.16227 | 185.23640 | 0.18524 | 162.275 | 13.06 | 0.20 | 0.00 | 0 | 73,314.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 12.61 | Put | 510.94140 | 0.51094 | 551.91130 | 0.55191 | 510.941 | 14.35 | 0.42 | 0.00 | 0 | 5,300.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 12.65 | Put | 532.88800 | 0.53289 | 574.61950 | 0.57462 | 532.888 | 14.42 | 0.43 | 0.00 | 0 | 1,550.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 12.85 | Put | 649.19700 | 0.64920 | 694.67970 | 0.69468 | 649.197 | 14.77 | 0.48 | 0.00 | 0 | 750.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 13.25 | Put | 911.62430 | 0.91162 | 963.64090 | 0.96364 | 911.624 | 15.47 | 0.58 | 0.00 | 0 | 73,314.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 13.65 | Call | 372.46990 | 0.37247 | 359.34330 | 0.35934 | 372.470 | 16.19 | 0.35 | 0.00 | 0 | 1,464.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 15.97 | Call | 97.40540 | 0.09741 | 95.60880 | 0.09561 | 97.405 | 19.62 | 0.10 | 0.00 | 0 | 5,300.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 16.04 | Call | 94.21890 | 0.09422 | 92.53440 | 0.09253 | 94.219 | 19.73 | 0.10 | 0.00 | 0 | 1,550.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 16.14 | Call | 89.90870 | 0.08991 | 88.37140 | 0.08837 | 89.909 | 19.89 | 0.10 | 0.00 | 0 | 750.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 16.29 | Call | 83.93760 | 0.08394 | 82.60190 | 0.08260 | 83.938 | 20.13 | 0.09 | 0.00 | 0 | 73,314.00 |
| \$ / R | On 28/09/2018 | Any day expiry | | | 12.83420 | 12.83420 | 12.76380 | 12.76380 | | 14.77 | 0.00 | 0.00 | 0 | 1,295.00 |
| \$ / R | On 28/09/2018 | Any day expiry | 13.80 | Put | 1,324.70800 | 1.32471 | 1,383.02790 | 1.38303 | 1,324.708 | 16.43 | 0.67 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 28/09/2018 | Any day expiry | 16.25 | Call | 94.16340 | 0.09416 | 93.82000 | 0.09382 | 94.163 | 20.02 | 0.10 | 0.00 | 0 | 500.00 |
| \$ / R | On 28/09/2018 | Any day expiry | 16.80 | Call | 72.49130 | 0.07249 | 70.37860 | 0.07038 | 72.491 | 20.74 | 0.08 | 0.00 | 0 | 500.00 |
| \$ / R | On 25/10/2018 | Any day expiry | | | 12.88050 | 12.88050 | 12.80970 | 12.80970 | | 14.81 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 29/10/2018 | Any day expiry | | | 12.88730 | 12.88730 | 12.81650 | 12.81650 | | 14.80 | 0.00 | 0.00 | 0 | 225.00 |
| \$ / R | On 31/10/2018 | Any day expiry | | | 12.89070 | 12.89070 | 12.81980 | 12.81980 | | 14.80 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 31/10/2018 | Any day expiry | 13.80 | Put | 1,321.24690 | 1.32125 | 1,378.48180 | 1.37848 | 1,321.247 | 16.29 | 0.65 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 31/10/2018 | Any day expiry | 16.47 | Call | 110.37450 | 0.11037 | 110.68070 | 0.11068 | 110.375 | 20.17 | 0.11 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/10/2018 | Any day expiry | 17.02 | Call | 83.00840 | 0.08301 | 80.99330 | 0.08099 | 83.008 | 20.63 | 0.08 | 0.00 | 0 | 500.00 |
| \$ / R | On 05/11/2018 | Any day expiry | | | 12.89920 | 12.89920 | 12.82820 | 12.82820 | | 14.79 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 05/11/2018 | Any day expiry | 11.90 | Put | 229.02700 | 0.22903 | 253.74590 | 0.25375 | 229.027 | 13.33 | 0.23 | 0.00 | 0 | 1,880.00 |
| \$ / R | On 05/11/2018 | Any day expiry | 13.86 | Put | 1,367.15440 | 1.36715 | 1,424.80760 | 1.42481 | 1,367.154 | 16.37 | 0.66 | 0.00 | 0 | 1,880.00 |
| \$ / R | On 05/11/2018 | Any day expiry | 16.81 | Call | 99.36090 | 0.09936 | 96.74460 | 0.09674 | 99.361 | 20.60 | 0.09 | 0.00 | 0 | 1,880.00 |
| \$ / R | On 13/11/2018 | Any day expiry | | | 12.91280 | 12.91280 | 12.84170 | 12.84170 | | 14.78 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 30/11/2018 | Any day expiry | | | 12.94170 | 12.94170 | 12.87020 | 12.87020 | | 14.85 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 30/11/2018 | Any day expiry | 13.80 | Put | 1,318.40090 | 1.31840 | 1,374.77350 | 1.37477 | 1,318.401 | 16.19 | 0.63 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 30/11/2018 | Any day expiry | 16.70 | Call | 123.59110 | 0.12359 | 124.11850 | 0.12412 | 123.591 | 20.35 | 0.11 | 0.00 | 0 | 500.00 |
| \$ / R | On 30/11/2018 | Any day expiry | 17.31 | Call | 87.88770 | 0.08789 | 84.35410 | 0.08435 | 87.888 | 20.59 | 0.08 | 0.00 | 0 | 500.00 |
| \$ / R | On 11/12/2018 | Any day expiry | | | 12.96040 | 12.96040 | 12.88870 | 12.88870 | | 14.82 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 11/12/2018 | Any day expiry | 13.65 | Put | 1,204.60710 | 1.20461 | 1,259.08130 | 1.25908 | 1,204.607 | 15.90 | 0.60 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 11/12/2018 | Any day expiry | 15.69 | Call | 189.89930 | 0.18990 | 185.13070 | 0.18513 | 189.899 | 18.67 | 0.17 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | | | 12.96550 | 12.96550 | 12.89380 | 12.89380 | | 14.82 | 0.00 | 0.00 | 0 | 11,000.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 12.96 | Put | 740.55060 | 0.74055 | 785.51360 | 0.78551 | 740.551 | 14.84 | 0.47 | 0.00 | 0 | 23,443.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | 17.24 | Call | 101.33260 | 0.10133 | 96.36840 | 0.09637 | 101.333 | 20.53 | 0.09 | 0.00 | 0 | 23,443.00 |
| \$ / R | On 31/12/2018 | Any day expiry | | | 12.99440 | 12.99440 | 12.92230 | 12.92230 | | 14.86 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 31/12/2018 | Any day expiry | 13.80 | Put | 1,314.61440 | 1.31461 | 1,370.18960 | 1.37019 | 1,314.614 | 16.07 | 0.62 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 31/12/2018 | Any day expiry | 16.93 | Call | 135.66590 | 0.13567 | 128.74940 | 0.12875 | 135.666 | 20.44 | 0.11 | 0.00 | 0 | 500.00 |
| \$ / R | On 31/12/2018 | Any day expiry | 17.58 | Call | 91.90090 | 0.09190 | 87.00210 | 0.08700 | 91.901 | 20.44 | 0.08 | 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 13/02/2019 | Any day expiry | | 13.07340 | 13.07340 | | 13.00090 | 13.00090 | | 15.08 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | | 13.13340 | 13.13340 | | 13.06060 | 13.06060 | | 15.30 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | | 13.29340 | 13.29340 | | 13.21980 | 13.21980 | | 15.67 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2019 | Foreign Exchange Future | | 13.62440 | 13.62440 | | 13.54900 | 13.54900 | | 16.09 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2019 | Foreign Exchange Future | 20.00 | Call | 216.62550 | 0.21663 | 209.89380 | 0.20989 | 216.625 | 21.12 | 0.12 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 12/06/2020 | Foreign Exchange Future | | 14.00420 | 14.00420 | | 13.92270 | 13.92270 | | 16.76 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/07/2020 | Any day expiry | | 14.10230 | 14.10230 | | 14.01900 | 14.01900 | | 16.91 | 0.00 | 0.00 | 0 | 84,000.00 |
| \$ / R | On 14/09/2020 | Foreign Exchange Future | | 14.20470 | 14.20470 | | 14.11950 | 14.11950 | | 17.03 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 19/03/2018 | Foreign Exchange Future | | 12.49520 | 12.49520 | | 12.42670 | 12.42670 | | 14.28 | 0.00 | 187,428.00 | 15 | 584.00 |
| \$ / R MAXI | On 18/06/2018 | Foreign Exchange Future | | 12.65650 | 12.65650 | | 12.58690 | 12.58690 | | 14.50 | 0.00 | 0.00 | 0 | 47.00 |
| \$ / R MAXI | On 17/09/2018 | Foreign Exchange Future | | 12.81510 | 12.81510 | | 12.74480 | 12.74480 | | 14.68 | 0.00 | 0.00 | 0 | 5.00 |
| \$ / R MAXI | On 14/12/2018 | Foreign Exchange Future | | 12.96550 | 12.96550 | | 12.89380 | 12.89380 | | 14.82 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 14/06/2019 | Foreign Exchange Future | | 13.29340 | 13.29340 | | 13.21980 | 13.21980 | | 15.67 | 0.00 | 0.00 | 0 | 0.00 |
| £ / R | On 31/01/2018 | Any day expiry | | 16.82230 | 16.82230 | | 16.72730 | 16.72730 | | 14.52 | 0.00 | 0.00 | 0 | 10.00 |
| £ / R | On 01/03/2018 | Any day expiry | | 16.91150 | 16.91150 | | 16.81520 | 16.81520 | | 14.95 | 0.00 | 0.00 | 0 | 17.00 |
| £ / R | On 15/03/2018 | Any day expiry | | 16.95420 | 16.95420 | | 16.85770 | 16.85770 | | 15.07 | 0.00 | 0.00 | 0 | 38.00 |
| £ / R | On 19/03/2018 | Foreign Exchange Future | | 16.96670 | 16.96670 | | 16.87000 | 16.87000 | | 15.03 | 0.00 | 18,731,236.80 | 1,104 | 203,912.00 |
| £ / R | On 19/03/2018 | Foreign Exchange Future | 17.00 | Put | 474.47500 | 0.47447 | 541.22830 | 0.54123 | 474.475 | 15.11 | 0.50 | 0.00 | 0 | 500.00 |
| £ / R | On 19/03/2018 | Foreign Exchange Future | 19.00 | Call | 53.18140 | 0.05318 | 52.29680 | 0.05230 | 53.181 | 18.08 | 0.09 | 0.00 | 0 | 1,500.00 |
| £ / R | On 19/03/2018 | Foreign Exchange Future | 20.14 | Call | 17.81270 | 0.01781 | 18.53530 | 0.01854 | 17.813 | 20.06 | 0.03 | 0.00 | 0 | 500.00 |
| £ / R | On 18/06/2018 | Foreign Exchange Future | | 17.24410 | 17.24410 | | 17.14590 | 17.14590 | | 15.44 | 0.00 | 0.00 | 0 | 7,460.00 |
| £ / R | On 18/06/2018 | Foreign Exchange Future | 17.50 | Put | 863.77830 | 0.86378 | 934.46550 | 0.93447 | 863.778 | 15.69 | 0.53 | 0.00 | 0 | 500.00 |
| £ / R | On 18/06/2018 | Foreign Exchange Future | 20.40 | Call | 91.09980 | 0.09110 | 90.26790 | 0.09027 | 91.100 | 18.36 | 0.10 | 0.00 | 0 | 500.00 |
| £ / R | On 17/09/2018 | Foreign Exchange Future | | 17.52350 | 17.52350 | | 17.42420 | 17.42420 | | 15.47 | 0.00 | 0.00 | 0 | 4,164.00 |
| £ / R | On 14/12/2018 | Foreign Exchange Future | | 17.79420 | 17.79420 | | 17.69290 | 17.69290 | | 15.51 | 0.00 | 0.00 | 0 | 886.00 |
| £ / R | On 14/06/2019 | Foreign Exchange Future | | 18.38600 | 18.38600 | | 18.28350 | 18.28350 | | 15.49 | 0.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On 19/03/2018 | Foreign Exchange Future | | 0.11071 | 0.11071 | | 0.11054 | 0.11054 | | 14.08 | 0.00 | 0.00 | 0 | 115.00 |
| ¥ / R | On 18/06/2018 | Foreign Exchange Future | | 0.11276 | 0.11276 | | 0.11258 | 0.11258 | | 14.03 | 0.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On 17/09/2018 | Foreign Exchange Future | | 0.11486 | 0.11486 | | 0.11468 | 0.11468 | | | 0.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On 14/06/2019 | Foreign Exchange Future | | 0.12462 | 0.12462 | | 0.12443 | 0.12443 | | 14.69 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 30/01/2018 | Any day expiry | | 14.92760 | 14.92760 | | 14.91530 | 14.91530 | | 12.95 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 31/01/2018 | Any day expiry | | 14.94250 | 14.94250 | | 14.92980 | 14.92980 | | 13.14 | 0.00 | 0.00 | 0 | 151,647.00 |
| € / R | On 31/01/2018 | Any day expiry | 15.80 | Put | 883.69650 | 0.88370 | 899.21780 | 0.89922 | 883.696 | 15.52 | 0.91 | 0.00 | 0 | 193,000.00 |
| € / R | On 31/01/2018 | Any day expiry | 16.50 | Call | 6.22890 | 0.00623 | 6.97860 | 0.00698 | 6.229 | 18.40 | 0.02 | 0.00 | 0 | 15,150.00 |
| € / R | On 15/02/2018 | Any day expiry | | 14.99070 | 14.99070 | | 14.97710 | 14.97710 | | 13.46 | 0.00 | 0.00 | 0 | 44.00 |
| € / R | On 28/02/2018 | Any day expiry | | 15.03080 | 15.03080 | | 15.01710 | 15.01710 | | 13.67 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 28/02/2018 | Any day expiry | 16.41 | Put | 1,415.31590 | 1.41532 | 1,431.38090 | 1.43138 | 1,415.316 | 16.30 | 0.91 | 0.00 | 0 | 1,647.00 |
| € / R | On 15/03/2018 | Any day expiry | | 15.07790 | 15.07790 | | 15.06430 | 15.06430 | | 13.67 | 0.00 | 0.00 | 0 | 63.00 |
| € / R | On 19/03/2018 | Foreign Exchange Future | | 15.09090 | 15.09090 | | 15.07710 | 15.07710 | | 13.71 | 0.00 | 11,076,720.60 | 734 | 94,893.00 |
| € / R | On 19/03/2018 | Foreign Exchange Future | 15.05 | Put | 346.40670 | 0.34641 | 360.13320 | 0.36013 | 346.407 | 13.63 | 0.47 | 0.00 | 0 | 5,648.00 |

| 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 | 15.10 | Put | 373.85910 | | 0.37386 | | 388.79850 | 0.38880 | 373.859 | 13.71 | 0.49 | 0.00 | 0 | 18,643.00 |
| € / R | On 19/03/2018 | Foreign Exchange Future | 16.50 | Call | 65.36610 | | 0.06537 | | 67.66640 | 0.06767 | 65.366 | 16.60 | 0.12 | 0.00 | 0 | 643.00 |
| € / R | On 19/03/2018 | Foreign Exchange Future | 17.00 | Call | 35.08860 | | 0.03509 | | 36.64690 | 0.03665 | 35.089 | 17.52 | 0.07 | 0.00 | 0 | 620.00 |
| € / R | On 29/03/2018 | Any day expiry | | | 15.12310 | | 15.12310 | | 15.10920 | 15.10920 | | 13.67 | 0.00 | 0.00 | 0 | 3.00 |
| € / R | On 18/06/2018 | Foreign Exchange Future | | | 15.37920 | | 15.37920 | | 15.36540 | 15.36540 | | 13.70 | 0.00 | 0.00 | 0 | 6,965.00 |
| € / R | On 18/06/2018 | Foreign Exchange Future | 13.75 | Put | 38.47320 | | 0.03847 | | 43.88370 | 0.04388 | 38.473 | 11.64 | 0.07 | 0.00 | 0 | 50,995.00 |
| € / R | On 18/06/2018 | Foreign Exchange Future | 13.97 | Put | 61.60260 | | 0.06160 | | 68.51260 | 0.06851 | 61.603 | 11.72 | 0.10 | 0.00 | 0 | 7,000.00 |
| € / R | On 18/06/2018 | Foreign Exchange Future | 15.25 | Put | 492.84030 | | 0.49284 | | 507.05940 | 0.50706 | 492.840 | 13.56 | 0.45 | 0.00 | 0 | 50,995.00 |
| € / R | On 18/06/2018 | Foreign Exchange Future | 16.44 | Put | 1,322.59170 | | 1.32259 | 1,339.14210 | 1.33914 | 1,322.592 | | 15.55 | 0.72 | 0.00 | 0 | 7,000.00 |
| € / R | On 18/06/2018 | Foreign Exchange Future | 18.61 | Call | 54.69350 | | 0.05469 | | 56.01530 | 0.05602 | 54.694 | 18.38 | 0.07 | 0.00 | 0 | 7,000.00 |
| € / R | On 18/06/2018 | Foreign Exchange Future | 20.55 | Call | 15.05930 | | 0.01506 | | 15.46930 | 0.01547 | 15.059 | 20.44 | 0.02 | 0.00 | 0 | 50,995.00 |
| € / R | On 17/09/2018 | Foreign Exchange Future | | | 15.67410 | | 15.67410 | | 15.66040 | 15.66040 | | 13.85 | 0.00 | 0.00 | 0 | 5,417.00 |
| € / R | On 17/09/2018 | Foreign Exchange Future | 14.25 | Put | 152.67480 | | 0.15267 | | 157.76420 | 0.15776 | 152.675 | 12.48 | 0.17 | 0.00 | 0 | 161,971.00 |
| € / R | On 17/09/2018 | Foreign Exchange Future | 15.85 | Put | 833.01780 | | 0.83302 | | 848.35770 | 0.84836 | 833.018 | 14.12 | 0.51 | 0.00 | 0 | 124,767.00 |
| € / R | On 17/09/2018 | Foreign Exchange Future | 16.00 | Put | 930.25690 | | 0.93026 | | 946.12950 | 0.94613 | 930.257 | 14.33 | 0.54 | 0.00 | 0 | 37,204.00 |
| € / R | On 17/09/2018 | Foreign Exchange Future | 19.56 | Call | 109.91730 | | 0.10992 | | 113.64770 | 0.11365 | 109.917 | 19.31 | 0.10 | 0.00 | 0 | 124,767.00 |
| € / R | On 17/09/2018 | Foreign Exchange Future | 21.63 | Call | 38.75890 | | 0.03876 | | 41.00230 | 0.04100 | 38.759 | 20.70 | 0.04 | 0.00 | 0 | 37,204.00 |
| € / R | On 14/12/2018 | Foreign Exchange Future | | | 15.96340 | | 15.96340 | | 15.94880 | 15.94880 | | 13.96 | 0.00 | 0.00 | 0 | 2,926.00 |
| € / R | On 14/06/2019 | Foreign Exchange Future | | | 16.58740 | | 16.58740 | | 16.57280 | 16.57280 | | 14.78 | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 17/12/2025 | Interest Rate Swap | | | 94.58000 | | 94.58000 | | 94.44000 | 94.44000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 16/03/2026 | Interest Rate Swap | | | 91.57000 | | 91.57000 | | 91.44000 | 91.44000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 15/06/2026 | Interest Rate Swap | | | 90.30000 | | 90.30000 | | 90.17000 | 90.17000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 21/09/2026 | Interest Rate Swap | | | 92.45000 | | 92.45000 | | 92.33000 | 92.33000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 21/12/2026 | Interest Rate Swap | | | 96.22000 | | 96.22000 | | 96.11000 | 96.11000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 15/03/2027 | Interest Rate Swap | | | 94.79000 | | 94.79000 | | 94.67000 | 94.67000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 21/06/2027 | Interest Rate Swap | | | 96.85000 | | 96.85000 | | 96.73000 | 96.73000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 20/09/2027 | Interest Rate Swap | | | 100.58000 | | 100.58000 | | 100.45000 | 100.45000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 20/12/2027 | Interest Rate Swap | | | 100.92000 | | 100.92000 | | 100.79000 | 100.79000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 22/03/2028 | Interest Rate Swap | | | 96.16000 | | 96.16000 | | 96.02000 | 96.02000 | | | 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 | | | 99.86000 | | 99.86000 | | 99.86000 | 99.86000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 20/09/2018 | Interest Rate Swap | | | 99.98000 | | 99.98000 | | 99.97000 | 99.97000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 20/12/2018 | Interest Rate Swap | | | 100.40000 | | 100.40000 | | 100.38000 | 100.38000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 22/03/2019 | Interest Rate Swap | | | 99.38000 | | 99.38000 | | 99.36000 | 99.36000 | | | 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 | | | 98.56000 | | 98.56000 | | 98.55000 | 98.55000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 21/09/2018 | Interest Rate Swap | | | 98.45000 | | 98.45000 | | 98.44000 | 98.44000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 21/12/2018 | Interest Rate Swap | | | 98.78000 | | 98.78000 | | 98.77000 | 98.77000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 15/03/2019 | Interest Rate Swap | | | 99.14000 | | 99.14000 | | 99.12000 | 99.12000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 21/06/2019 | Interest Rate Swap | | | 99.48000 | | 99.48000 | | 99.46000 | 99.46000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 20/09/2019 | Interest Rate Swap | | | 99.85000 | | 99.85000 | | 99.82000 | 99.82000 | | | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-----------|----------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| 2Y STND | On 20/12/2019 | Interest Rate Swap | 100.77000 | | 100.77000 | | 100.73000 | 100.73000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 23/03/2020 | Interest Rate Swap | 98.50000 | | 98.50000 | | 98.46000 | 98.46000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 17/12/2020 | Interest Rate Swap | 95.91000 | | 95.91000 | | 95.86000 | 95.86000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 16/03/2021 | Interest Rate Swap | 95.12000 | | 95.12000 | | 95.06000 | 95.06000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 15/06/2021 | Interest Rate Swap | 94.28000 | | 94.28000 | | 94.22000 | 94.22000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 21/09/2021 | Interest Rate Swap | 94.42000 | | 94.42000 | | 94.35000 | 94.35000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 21/12/2021 | Interest Rate Swap | 96.59000 | | 96.59000 | | 96.51000 | 96.51000 | | | 0.00 | 0.00 | 0 | 51.00 |
| 5Y STND | On 15/03/2022 | Interest Rate Swap | 96.71000 | | 96.71000 | | 96.62000 | 96.62000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 21/06/2022 | Interest Rate Swap | 97.87000 | | 97.87000 | | 97.78000 | 97.78000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 20/09/2022 | Interest Rate Swap | 100.05000 | | 100.05000 | | 99.96000 | 99.96000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 20/12/2022 | Interest Rate Swap | 101.29000 | | 101.29000 | | 101.19000 | 101.19000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 22/03/2023 | Interest Rate Swap | 96.38000 | | 96.38000 | | 96.28000 | 96.28000 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 01/02/2018 | Index Future | 571.01000 | | 571.01000 | | 570.59200 | 570.59200 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 03/05/2018 | Index Future | 581.68100 | | 581.68100 | | 581.25500 | 581.25500 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 01/02/2018 | Index Future | 658.64400 | | 658.64400 | | 657.84600 | 657.84600 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 03/05/2018 | Index Future | 670.95200 | | 670.95200 | | 670.14000 | 670.14000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 01/02/2018 | Index Future | 592.44700 | | 592.44700 | | 592.15000 | 592.15000 | | | 0.00 | 0.00 | 0 | 777.00 |
| ALBI | On 03/05/2018 | Index Future | 603.51800 | | 603.51800 | | 603.21600 | 603.21600 | | | 0.00 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 15/01/2018 | Any day expiry | 9.71210 | 9.71210 | | 9.65570 | 9.65570 | | | 12.37 | 0.00 | 0.00 | 0 | 5.00 |
| AU\$ / R | On 28/02/2018 | Any day expiry | 9.77520 | 9.77520 | | 9.71840 | 9.71840 | | | 12.79 | 0.00 | 0.00 | 0 | 46.00 |
| AU\$ / R | On 19/03/2018 | Foreign Exchange Future | 9.80170 | 9.80170 | | 9.74490 | 9.74490 | | | 12.94 | 0.00 | 21,073,655.00 | 2,150 | 17,945.00 |
| AU\$ / R | On 18/06/2018 | Foreign Exchange Future | 9.92830 | 9.92830 | | 9.87070 | 9.87070 | | | 13.13 | 0.00 | 0.00 | 0 | 5,012.00 |
| AU\$ / R | On 17/09/2018 | Foreign Exchange Future | 10.05520 | 10.05520 | | 9.99660 | 9.99660 | | | 13.23 | 0.00 | 0.00 | 0 | 400.00 |
| AU\$ / R | On 14/12/2018 | Foreign Exchange Future | 10.17590 | 10.17590 | | 10.11590 | 10.11590 | | | 13.24 | 0.00 | 0.00 | 0 | 10,812.00 |
| AU\$ / R | On 14/06/2019 | Foreign Exchange Future | 10.43810 | 10.43810 | | 10.37480 | 10.37480 | | | 13.08 | 0.00 | 0.00 | 0 | 0.00 |
| CAD/ R | On 19/03/2018 | Foreign Exchange Future | 10.09730 | 10.09730 | | 9.93420 | 9.93420 | | | 13.68 | 0.00 | 0.00 | 0 | 250.00 |
| CAD/ R | On 18/06/2018 | Foreign Exchange Future | 10.23560 | 10.23560 | | 10.07240 | 10.07240 | | | 14.95 | 0.00 | 0.00 | 0 | 0.00 |
| CHF / R | On 19/03/2018 | Foreign Exchange Future | 12.83480 | 12.83480 | | 12.81670 | 12.81670 | | | 12.47 | 0.00 | 0.00 | 0 | 1,215.00 |
| CHF / R | On 18/06/2018 | Foreign Exchange Future | 13.09390 | 13.09390 | | 13.07550 | 13.07550 | | | 12.79 | 0.00 | 0.00 | 0 | 0.00 |
| CHF / R | On 17/09/2018 | Foreign Exchange Future | 13.35860 | 13.35860 | | 13.33960 | 13.33960 | | | | 0.00 | 0.00 | 0 | 0.00 |
| CHF / R | On 14/06/2019 | Foreign Exchange Future | 14.44030 | 14.44030 | | 14.41880 | 14.41880 | | | 14.71 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 19/03/2018 | Foreign Exchange Future | 1.92020 | 1.92020 | | 1.90610 | 1.90610 | | | 13.68 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 18/06/2018 | Foreign Exchange Future | 1.93510 | 1.93510 | | 1.92110 | 1.92110 | | | 14.38 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 17/09/2018 | Foreign Exchange Future | 1.94970 | 1.94970 | | 1.93580 | 1.93580 | | | | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 14/06/2019 | Foreign Exchange Future | 1.99390 | 1.99390 | | 1.97970 | 1.97970 | | | 14.88 | 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 |
|------------------|---------------|-------------------------|-----|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| DKK / R | On 19/03/2018 | Foreign Exchange Future | | 2.03620 | 2.03620 | | 2.03440 | 2.03440 | | 15.03 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 18/06/2018 | Foreign Exchange Future | | 2.07640 | 2.07640 | | 2.07470 | 2.07470 | | 14.81 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 17/09/2018 | Foreign Exchange Future | | 2.11700 | 2.11700 | | 2.11530 | 2.11530 | | | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 14/06/2019 | Foreign Exchange Future | | 2.33920 | 2.33920 | | 2.33440 | 2.33440 | | 15.96 | 0.00 | 0.00 | 0 | 0.00 |
| E170 | On 01/08/2021 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES18 | On 20/04/2018 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES18A | On 20/04/2018 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES23 | On 25/01/2023 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES23A | On 25/01/2023 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES26 | On 25/01/2023 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES26A | On 02/04/2026 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 01/02/2018 | Bond Future | | 10.75095 | 78.63051 | | 10.75208 | 78.62362 | | | 0.00 | 0.00 | 0 | 9,466.00 |
| ES33 | On 03/05/2018 | Bond Future | | 10.84880 | 76.30843 | | 10.84998 | 76.30135 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 02/08/2018 | Bond Future | | 10.94771 | 77.74030 | | 10.94895 | 77.73298 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 15/09/2033 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33A | On 15/09/2033 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 01/02/2018 | Bond Future | | 11.04031 | 81.09648 | | 11.03637 | 81.12348 | | | 0.00 | 0.00 | 0 | 7,957.00 |
| ES42 | On 03/05/2018 | Bond Future | | 11.14135 | 78.35067 | | 11.13728 | 78.37811 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 02/08/2018 | Bond Future | | 11.24172 | 79.82061 | | 11.23751 | 79.84855 | | | 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 | | 591.20500 | 591.20500 | | 590.83800 | 590.83800 | | | 0.00 | 0.00 | 0 | 785.00 |
| GOVI | On 03/05/2018 | GOVI | | 602.25300 | 602.25300 | | 601.87900 | 601.87900 | | | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 19/03/2018 | Foreign Exchange Future | | 1.60040 | 1.60040 | | 1.59210 | 1.59210 | | 14.24 | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 18/06/2018 | Foreign Exchange Future | | 1.62400 | 1.62400 | | 1.61530 | 1.61530 | | 14.13 | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 17/09/2018 | Foreign Exchange Future | | 1.64660 | 1.64660 | | 1.63760 | 1.63760 | | | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 14/06/2019 | Foreign Exchange Future | | 1.77940 | 1.77940 | | 1.76920 | 1.76920 | | 15.77 | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 01/02/2018 | Bond Future | | 130.75478 | 130.75478 | | 130.76036 | 130.76036 | | | 0.00 | 0.00 | 0 | 1,070.00 |
| I2025 | On 03/05/2018 | Bond Future | | 133.20527 | 133.20527 | | 133.21098 | 133.21098 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 02/08/2018 | Bond Future | | 135.68091 | 135.68091 | | 135.68736 | 135.68736 | | | 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 |

| 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 |
|------------------|---------------|-------------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| I2029 | On 01/02/2018 | Bond Future | 101.02434 | | 101.02434 | | 101.02813 | 101.02813 | | | 0.00 | 0.00 | 0 | 1,370.00 |
| I2029 | On 03/05/2018 | Bond Future | 101.89948 | | 101.89948 | | 101.90334 | 101.90334 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 02/08/2018 | Bond Future | 103.82730 | | 103.82730 | | 103.83176 | 103.83176 | | | 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 | 105.40822 | | 105.40822 | | 105.68389 | 105.68389 | | | 0.00 | 0.00 | 0 | 5,730.00 |
| I2033 | On 03/05/2018 | Bond Future | 106.29566 | | 106.29566 | | 106.57656 | 106.57656 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 02/08/2018 | Bond Future | 108.30668 | | 108.30668 | | 108.59340 | 108.59340 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 28/02/2033 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 01/02/2018 | Bond Future | 127.87047 | | 127.87047 | | 127.87555 | 127.87555 | | | 0.00 | 0.00 | 0 | 19,909.00 |
| I2038 | On 03/05/2018 | Bond Future | 130.26689 | | 130.26689 | | 130.27198 | 130.27198 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 02/08/2018 | Bond Future | 132.68139 | | 132.68139 | | 132.68720 | 132.68720 | | | 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 | 125.67829 | | 125.67829 | | 125.68304 | 125.68304 | | | 0.00 | 0.00 | 0 | 21,632.00 |
| I2046 | On 03/05/2018 | Bond Future | 126.43392 | | 126.43392 | | 126.43870 | 126.43870 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 02/08/2018 | Bond Future | 128.82585 | | 128.82585 | | 128.83132 | 128.83132 | | | 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 | 132.43672 | | 132.43672 | | 132.44172 | 132.44172 | | | 0.00 | 0.00 | 0 | 24,301.00 |
| I2050 | On 03/05/2018 | Bond Future | 134.91884 | | 134.91884 | | 134.92357 | 134.92357 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 02/08/2018 | Bond Future | 135.73809 | | 135.73809 | | 135.74384 | 135.74384 | | | 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 | 253.70100 | | 253.70100 | | 253.73600 | 253.73600 | | | 0.00 | 0.00 | 0 | 879.00 |
| IGOV | On 03/05/2018 | Index Future | 258.45500 | | 258.45500 | | 258.49200 | 258.49200 | | | 0.00 | 0.00 | 0 | 269.00 |
| JIBAR FUTURE | On 17/01/2018 | Jibar Tradeable Future | 6.96000 | | 93.04000 | | 6.94000 | 93.06000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/02/2018 | Jibar Tradeable Future | 6.90000 | | 93.10000 | | 6.89000 | 93.11000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/03/2018 | Jibar Tradeable Future | 6.83500 | | 93.16500 | | 6.81000 | 93.19000 | | | 0.00 | 0.00 | 0 | 2,500.00 |
| JIBAR FUTURE | On 18/04/2018 | Jibar Tradeable Future | 6.78000 | | 93.22000 | | 6.75000 | 93.25000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/06/2018 | Jibar Tradeable Future | 6.82000 | | 93.18000 | | 6.78000 | 93.22000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/09/2018 | Jibar Tradeable Future | 6.89000 | | 93.11000 | | 6.86000 | 93.14000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/12/2018 | Jibar Tradeable Future | 6.96000 | | 93.04000 | | 6.92000 | 93.08000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/03/2019 | Jibar Tradeable Future | 7.04000 | | 92.96000 | | 6.99000 | 93.01000 | | | 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 | 0.11950 | | 0.11950 | | 0.11880 | 0.11880 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 18/06/2018 | Foreign Exchange Future | 0.11930 | | 0.11930 | | 0.11800 | 0.11800 | | | 0.00 | 0.00 | 0 | 1,145.00 |
| KES / R | On 17/09/2018 | Foreign Exchange Future | 0.11910 | | 0.11910 | | 0.11770 | 0.11770 | | | 0.00 | 0.00 | 0 | 562.00 |
| KES / R | On 14/06/2019 | Foreign Exchange Future | 0.11600 | | 0.11600 | | 0.11720 | 0.11720 | | | 0.00 | 0.00 | 0 | 0.00 |
| NOK/R | On 19/03/2018 | Foreign Exchange Future | 1.55600 | | 1.55600 | | 1.54340 | 1.54340 | | 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 |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| NOK/R | On 18/06/2018 | Foreign Exchange Future | | | 1.58150 | | 1.58150 | | 1.56850 | 1.56850 | | 15.01 | 0.00 | 0.00 | 0 | 0.00 |
| NOK/R | On 17/09/2018 | Foreign Exchange Future | | | 1.60670 | | 1.60670 | | 1.59370 | 1.59370 | | | 0.00 | 0.00 | 0 | 0.00 |
| NOK/R | On 14/06/2019 | Foreign Exchange Future | | | 1.68610 | | 1.68610 | | 1.67240 | 1.67240 | | 13.94 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 19/03/2018 | Foreign Exchange Future | | | 8.93950 | | 8.93950 | | 8.84940 | 8.84940 | | 13.84 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 18/06/2018 | Foreign Exchange Future | | | 9.04860 | | 9.04860 | | 8.95700 | 8.95700 | | 14.14 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 17/09/2018 | Foreign Exchange Future | | | 9.15880 | | 9.15880 | | 9.06610 | 9.06610 | | | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 14/06/2019 | Foreign Exchange Future | | | 9.86660 | | 9.86660 | | 9.76710 | 9.76710 | | 14.32 | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 19/03/2018 | Foreign Exchange Future | | | 1.26490 | | 1.26490 | | 1.26170 | 1.26170 | | | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 18/06/2018 | Foreign Exchange Future | | | 1.28060 | | 1.28060 | | 1.27720 | 1.27720 | | | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 17/09/2018 | Foreign Exchange Future | | | 1.28210 | | 1.28210 | | 1.29230 | 1.29230 | | | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 14/06/2019 | Foreign Exchange Future | | | 1.37830 | | 1.37830 | | 1.37440 | 1.37440 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO £ / \$ | On 19/03/2018 | Foreign Exchange Future | | | 1.35790 | | 1.35790 | | 1.35760 | 1.35760 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO £ / \$ | On 18/06/2018 | Foreign Exchange Future | | | 1.36250 | | 1.36250 | | 1.36220 | 1.36220 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO £ / \$ | On 17/09/2018 | Foreign Exchange Future | | | 1.36740 | | 1.36740 | | 1.36720 | 1.36720 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 19/03/2018 | Foreign Exchange Future | | | 1.20770 | | 1.20770 | | 1.21330 | 1.21330 | | | 0.00 | 0.00 | 0 | 15.00 |
| QUANTO € / \$ | On 18/06/2018 | Foreign Exchange Future | | | 1.21510 | | 1.21510 | | 1.22070 | 1.22070 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 17/09/2018 | Foreign Exchange Future | | | 1.22310 | | 1.22310 | | 1.22880 | 1.22880 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 01/02/2018 | Bond Future | | | 8.55399 | | 113.26319 | | 8.57475 | 113.12616 | | 9.12 | 0.00 | 252,350,387.32 | 2,228 | 113,476.00 |
| R186 | On 01/02/2018 | Bond Future | 7.75 | Call | 22.95000 | | 0.02295 | | 22.48000 | 0.02248 | 22.950 | 8.67 | 0.02 | 0.00 | 0 | 1,460.00 |
| R186 | On 01/02/2018 | Bond Future | 8.50 | Call | 952.88000 | | 0.95288 | | 912.21000 | 0.91221 | 952.880 | 9.12 | 0.45 | 0.00 | 0 | 1,460.00 |
| R186 | On 01/02/2018 | Bond Future | 8.75 | Put | 608.71000 | | 0.60871 | | 673.22000 | 0.67322 | 608.710 | 9.31 | 0.32 | 0.00 | 0 | 775.00 |
| R186 | On 01/02/2018 | Bond Future | 9.00 | Put | 238.86000 | | 0.23886 | | 274.31000 | 0.27431 | 238.860 | 9.49 | 0.15 | 0.00 | 0 | 6,200.00 |
| R186 | On 01/02/2018 | Bond Future | 9.25 | Put | 79.33000 | | 0.07933 | | 95.30000 | 0.09530 | 79.330 | 9.67 | 0.06 | 0.00 | 0 | 775.00 |
| R186 | On 01/02/2018 | Bond Future | 9.65 | Put | 9.08000 | | 0.00908 | | 11.93000 | 0.01193 | 9.080 | 9.86 | 0.01 | 0.00 | 0 | 1,950.00 |
| R186 | On 03/05/2018 | Bond Future | | | 8.59738 | | 115.37976 | | 8.61905 | 115.24017 | | 9.45 | 0.00 | 0.00 | 0 | 200.00 |
| R186 | On 03/05/2018 | Bond Future | 9.30 | Call | 5,355.98000 | | 5.35598 | | 5,258.78000 | 5.25878 | 5,355.980 | 10.02 | 0.76 | 0.00 | 0 | 1,120.00 |
| R186 | On 03/05/2018 | Bond Future | 9.72 | Put | 467.00000 | | 0.46700 | | 492.46000 | 0.49246 | 467.000 | 10.16 | 0.14 | 0.00 | 0 | 10,640.00 |
| R186 | On 03/05/2018 | Bond Future | 9.75 | Put | 441.30000 | | 0.44130 | | 465.71000 | 0.46571 | 441.300 | 10.16 | 0.13 | 0.00 | 0 | 3,200.00 |
| R186 | On 03/05/2018 | Bond Future | 10.14 | Put | 200.90000 | | 0.20090 | | 214.26000 | 0.21426 | 200.900 | 10.16 | 0.07 | 0.00 | 0 | 1,120.00 |
| R186 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186/R207 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 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 | | | 298.51314 | | 298.51314 | | 298.52593 | 298.52593 | | | 0.00 | 0.00 | 0 | 2,350.00 |
| R197 | On 03/05/2018 | Bond Future | | | 304.10750 | | 304.10750 | | 304.12047 | 304.12047 | | | 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 |

| 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| R202 | On 01/02/2018 | Bond Future | | | 240.35498 | | 240.35498 | | 240.36417 | 240.36417 | | 4.66 | 0.00 | 0.00 | 0 | 21,502.00 |
| R202 | On 03/05/2018 | Bond Future | | | 244.85956 | | 244.85956 | | 244.86873 | 244.86873 | | 4.60 | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 07/12/2033 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 01/02/2018 | Bond Future | | | 7.83348 | | 103.05268 | | 7.85415 | 102.96787 | | 5.68 | 0.00 | 0.00 | 0 | 60,572.00 |
| R2023 | On 03/05/2018 | Bond Future | | | 7.84811 | | 101.04866 | | 7.87007 | 100.96223 | | 5.93 | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 03/05/2018 | Bond Future | 9.19 | Put | 117.90000 | | 0.11790 | | 126.45000 | 0.12645 | 117.900 | 6.33 | 0.07 | 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 | | | 9.14157 | | 91.92043 | | 9.16238 | 91.77940 | | | 0.00 | 0.00 | 0 | 71,083.00 |
| R2030 | On 03/05/2018 | Bond Future | | | 9.19700 | | 93.63828 | | 9.21855 | 93.49458 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 02/08/2018 | Bond Future | | | 9.25469 | | 91.38978 | | 9.27704 | 91.24329 | | | 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 | | | 9.31753 | | 94.60649 | | 9.33838 | 94.45422 | | 13.16 | 0.00 | 0.00 | 0 | 38,482.00 |
| R2032 | On 01/02/2018 | Bond Future | 9.20 | Call | 964.12000 | | 0.96412 | | 927.32000 | 0.92732 | 964.120 | 13.12 | 0.41 | 0.00 | 0 | 7,500.00 |
| R2032 | On 01/02/2018 | Bond Future | 9.30 | Call | 1,293.49000 | | 1.29349 | | 1,244.71000 | 1.24471 | 1,293.490 | 13.21 | 0.49 | 0.00 | 0 | 7,800.00 |
| R2032 | On 01/02/2018 | Bond Future | 9.40 | Call | 1,682.35000 | | 1.68235 | | 1,620.58000 | 1.62058 | 1,682.350 | 13.30 | 0.58 | 0.00 | 0 | 6,800.00 |
| R2032 | On 01/02/2018 | Bond Future | 9.45 | Call | 1,897.80000 | | 1.89780 | | 1,829.35000 | 1.82935 | 1,897.800 | 13.35 | 0.62 | 0.00 | 0 | 750.00 |
| R2032 | On 03/05/2018 | Bond Future | | | 9.37267 | | 92.21724 | | 9.39421 | 92.06216 | | 14.38 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 02/08/2018 | Bond Future | | | 9.42793 | | 93.94757 | | 9.45020 | 93.78950 | | 13.66 | 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 | | | 9.56429 | | 98.14401 | | 9.56500 | 98.13835 | | | 0.00 | 0.00 | 0 | 48,902.00 |
| R2035 | On 03/05/2018 | Bond Future | | | 9.62169 | | 95.47775 | | 9.62242 | 95.47201 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 28/02/2035 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 01/02/2018 | Bond Future | | | 9.66824 | | 90.06705 | | 9.66385 | 90.10193 | | 15.61 | 0.00 | 0.00 | 0 | 43,916.00 |
| R2037 | On 01/02/2018 | Bond Future | 9.88 | Call | 2,495.22000 | | 2.49522 | | 2,544.25000 | 2.54425 | 2,495.220 | 15.75 | 0.68 | 0.00 | 0 | 2,000.00 |
| R2037 | On 01/02/2018 | Bond Future | 10.32 | Put | 183.13000 | | 0.18313 | | 192.30000 | 0.19230 | 183.130 | 16.24 | 0.10 | 0.00 | 0 | 2,000.00 |
| R2037 | On 01/02/2018 | Bond Future | 10.72 | Put | 33.61000 | | 0.03361 | | 36.84000 | 0.03684 | 33.610 | 16.67 | 0.02 | 0.00 | 0 | 2,000.00 |
| R2037 | On 03/05/2018 | Bond Future | | | 9.72916 | | 91.75027 | | 9.72464 | 91.78575 | | 16.37 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 02/08/2018 | Bond Future | | | 9.79230 | | 89.21598 | | 9.78765 | 89.25202 | | 16.30 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 31/01/2037 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R204 | On 01/02/2018 | Bond Future | | | 7.01986 | | 101.83403 | | 7.01323 | 101.83958 | | 0.92 | 0.00 | 0.00 | 0 | 30,625.00 |
| R204 | On 03/05/2018 | Bond Future | | | 6.80220 | | 103.73702 | | 6.79281 | 103.74269 | | 0.72 | 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 | | | 9.75337 | | 93.37363 | | 9.74899 | 93.41085 | | 16.31 | 0.00 | 0.00 | 0 | 27,816.00 |
| R2040 | On 03/05/2018 | Bond Future | | | 9.81470 | | 95.11865 | | 9.81019 | 95.15653 | | 17.11 | 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 03/05/2018 | Bond Future | 9.00 | Call | 1,132.30000 | | 1.13230 | 1,152.47000 | 1.15247 | 1,132.300 | 16.44 | 0.23 | 0.00 | 0 | 1,500.00 | |
| R2040 | On 03/05/2018 | Bond Future | 10.00 | Call | 4,537.85000 | | 4.53785 | 4,575.53000 | 4.57553 | 4,537.850 | 17.39 | 0.58 | 0.00 | 0 | 1,500.00 | |
| R2040 | On 02/08/2018 | Bond Future | | | 9.87824 | | 92.39712 | 9.87360 | 92.43561 | | 17.07 | 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 01/02/2018 | Bond Future | | | 9.80300 | | 90.29362 | 9.79861 | 90.33126 | | 17.12 | 0.00 | 15,259,621.78 | 169 | 21,014.00 | |
| R2044 | On 03/05/2018 | Bond Future | | | 9.86303 | | 91.98106 | 9.85850 | 92.01947 | | 17.97 | 0.00 | 0.00 | 0 | 0.00 | |
| R2044 | On 02/08/2018 | Bond Future | | | 9.92512 | | 89.32595 | 9.92047 | 89.36490 | | 17.94 | 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 | | | 9.75311 | | 94.13449 | 9.74873 | 94.17323 | | 16.90 | 0.00 | 0.00 | 0 | 80,503.00 | |
| R2048 | On 03/05/2018 | Bond Future | | | 9.80725 | | 91.45671 | 9.80274 | 91.49619 | | 18.61 | 0.00 | 0.00 | 0 | 0.00 | |
| R2048 | On 28/02/2048 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 | |
| R207 | On 01/02/2018 | Bond Future | | | 7.20321 | | 100.51709 | 7.22362 | 100.48073 | | 2.07 | 0.00 | 0.00 | 0 | 45,523.00 | |
| R207 | On 03/05/2018 | Bond Future | | | 7.15580 | | 102.39546 | 7.17944 | 102.35842 | | 1.97 | 0.00 | 0.00 | 0 | 0.00 | |
| R207 | On 15/01/2020 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 | |
| R207/R203 | On 15/01/2020 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 | |
| R208 | On 01/02/2018 | Bond Future | | | 7.48733 | | 100.34643 | 7.50794 | 100.29030 | | 3.52 | 0.00 | 0.00 | 0 | 35,538.00 | |
| R208 | On 03/05/2018 | Bond Future | | | 7.48023 | | 98.82032 | 7.50282 | 98.76312 | | 3.55 | 0.00 | 0.00 | 0 | 0.00 | |
| R208 | On 31/03/2021 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 | |
| R208/R204 | On 31/03/2021 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 | |
| R208/R207 | On 31/03/2021 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 | |
| R209 | On 01/02/2018 | Bond Future | | | 9.49634 | | 74.36370 | 9.49694 | 74.35965 | | 15.68 | 0.00 | 2,007,819.90 | 27 | 146,029.00 | |
| R209 | On 01/02/2018 | Bond Future | 9.32 | Call | 750.10000 | | 0.75010 | 770.19000 | 0.77019 | 750.100 | 15.51 | 0.36 | 0.00 | 0 | 157.00 | |
| R209 | On 01/02/2018 | Bond Future | 9.33 | Call | 774.90000 | | 0.77490 | 795.13000 | 0.79513 | 774.900 | 15.52 | 0.37 | 0.00 | 0 | 220.00 | |
| R209 | On 01/02/2018 | Bond Future | 9.52 | Call | 1,346.76000 | | 1.34676 | 1,367.81000 | 1.36781 | 1,346.760 | 15.70 | 0.53 | 0.00 | 0 | 739.00 | |
| R209 | On 01/02/2018 | Bond Future | 9.59 | Put | 978.68000 | | 0.97868 | 1,003.18000 | 1.00318 | 978.680 | 15.78 | 0.41 | 0.00 | 0 | 377.00 | |
| R209 | On 01/02/2018 | Bond Future | 9.75 | Call | 2,286.29000 | | 2.28629 | 2,303.82000 | 2.30382 | 2,286.290 | 15.96 | 0.71 | 0.00 | 0 | 5,000.00 | |
| R209 | On 01/02/2018 | Bond Future | 9.85 | Put | 436.35000 | | 0.43635 | 455.35000 | 0.45535 | 436.350 | 16.08 | 0.23 | 0.00 | 0 | 7,500.00 | |
| R209 | On 01/02/2018 | Bond Future | 9.87 | Put | 407.70000 | | 0.40770 | 426.15000 | 0.42615 | 407.700 | 16.10 | 0.22 | 0.00 | 0 | 739.00 | |
| R209 | On 01/02/2018 | Bond Future | 9.88 | Put | 394.00000 | | 0.39400 | 412.16000 | 0.41216 | 394.000 | 16.11 | 0.21 | 0.00 | 0 | 220.00 | |
| R209 | On 01/02/2018 | Bond Future | 9.89 | Put | 380.68000 | | 0.38068 | 398.56000 | 0.39856 | 380.680 | 16.12 | 0.20 | 0.00 | 0 | 157.00 | |
| R209 | On 01/02/2018 | Bond Future | 10.00 | Put | 257.12000 | | 0.25712 | 271.83000 | 0.27183 | 257.120 | 16.25 | 0.15 | 0.00 | 0 | 7,488.00 | |
| R209 | On 01/02/2018 | Bond Future | 10.10 | Put | 176.12000 | | 0.17612 | 188.03000 | 0.18803 | 176.120 | 16.36 | 0.11 | 0.00 | 0 | 3,000.00 | |
| R209 | On 01/02/2018 | Bond Future | 10.22 | Put | 109.03000 | | 0.10903 | 117.91000 | 0.11791 | 109.030 | 16.50 | 0.07 | 0.00 | 0 | 739.00 | |
| R209 | On 03/05/2018 | Bond Future | | | 9.54789 | | 72.60398 | 9.54851 | 72.59984 | | 17.21 | 0.00 | 0.00 | 0 | 0.00 | |
| R209 | On 03/05/2018 | Bond Future | 9.75 | Call | 3,567.47000 | | 3.56747 | 3,576.87000 | 3.57687 | 3,567.470 | 17.49 | 0.59 | 0.00 | 0 | 435.00 | |
| R209 | On 03/05/2018 | Bond Future | 10.00 | Put | 1,638.56000 | | 1.63856 | 1,651.05000 | 1.65105 | 1,638.560 | 17.78 | 0.32 | 0.00 | 0 | 5,000.00 | |

| 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 |
|------------------|---------------|-------------------------|--------|------------|--------------|-------|--------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| R209 | On 03/05/2018 | Bond Future | 10.22 | Put | 1,230.25000 | | 1.23025 | | 1,241.54000 | 1.24154 | 1,230.250 | 18.04 | 0.26 | 0.00 | 0 | 435.00 |
| R209 | On 03/05/2018 | Bond Future | 10.73 | Put | 583.23000 | | 0.58323 | | 591.09000 | 0.59109 | 583.230 | 18.36 | 0.14 | 0.00 | 0 | 435.00 |
| R209 | On 02/08/2018 | Bond Future | | | 9.59930 | | 73.96629 | | 9.59994 | 73.96206 | | 16.42 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 02/08/2018 | Bond Future | 9.66 | Call | 3,897.21000 | | 3.89721 | | 3,903.72000 | 3.90372 | 3,897.210 | 16.60 | 0.54 | 0.00 | 0 | 435.00 |
| R209 | On 02/08/2018 | Bond Future | 10.21 | Put | 2,117.65000 | | 2.11765 | | 2,127.18000 | 2.12718 | 2,117.650 | 17.22 | 0.32 | 0.00 | 0 | 435.00 |
| R209 | On 02/08/2018 | Bond Future | 10.84 | Put | 1,094.57000 | | 1.09457 | | 1,101.74000 | 1.10174 | 1,094.570 | 17.54 | 0.19 | 0.00 | 0 | 435.00 |
| R209 | On 01/11/2018 | Bond Future | | | 9.64705 | | 72.24620 | | 9.64735 | 72.24424 | | 16.66 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 01/11/2018 | Bond Future | 9.34 | Call | 3,420.03000 | | 3.42003 | | 3,426.28000 | 3.42628 | 3,420.030 | 16.51 | 0.46 | 0.00 | 0 | 255.00 |
| R209 | On 01/11/2018 | Bond Future | 9.94 | Put | 3,544.17000 | | 3.54417 | | 3,552.20000 | 3.55220 | 3,544.170 | 17.16 | 0.40 | 0.00 | 0 | 255.00 |
| R209 | On 01/11/2018 | Bond Future | 10.57 | Put | 2,182.90000 | | 2.18290 | | 2,189.96000 | 2.18996 | 2,182.900 | 17.80 | 0.28 | 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 | | | 187.51942 | | 187.51942 | | 187.52668 | 187.52668 | | | 0.00 | 0.00 | 0 | 2,159.00 |
| R210 | On 03/05/2018 | Bond Future | | | 188.60870 | | 188.60870 | | 188.61606 | 188.61606 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 31/03/2028 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R212 | On 01/02/2018 | Bond Future | | | 151.28220 | | 151.28220 | | 151.28908 | 151.28908 | | | 0.00 | 0.00 | 0 | 4,967.00 |
| R212 | On 03/05/2018 | Bond Future | | | 154.11740 | | 154.11740 | | 154.12438 | 154.12438 | | | 0.00 | 0.00 | 0 | 0.00 |
| R212 | On 31/01/2022 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 01/02/2018 | Bond Future | | | 9.19198 | | 86.59284 | | 9.21281 | 86.45458 | | 12.88 | 0.00 | 0.00 | 0 | 58,761.00 |
| R213 | On 03/05/2018 | Bond Future | | | 9.24153 | | 84.66145 | | 9.26303 | 84.52066 | | 14.06 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 28/02/2031 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R213/R186 | On 28/02/2031 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 01/02/2018 | Bond Future | | | 9.71777 | | 73.44677 | | 9.71338 | 73.47720 | | 16.69 | 0.00 | 0.00 | 0 | 49,252.00 |
| R214 | On 03/05/2018 | Bond Future | | | 9.77087 | | 71.52329 | | 9.76635 | 71.55432 | | 18.38 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 28/02/2041 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R214/R209 | On 28/02/2041 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| RAIN | On 19/03/2018 | Foreign Exchange Future | | | 22,507.24000 | | 22,507.24000 | | 22,429.25000 | 22,429.25000 | | | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 19/03/2018 | Foreign Exchange Future | | | 9.42290 | | 9.42290 | | 9.36060 | 9.36060 | | 13.10 | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 18/06/2018 | Foreign Exchange Future | | | 9.56090 | | 9.56090 | | 9.49620 | 9.49620 | | 13.35 | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 17/09/2018 | Foreign Exchange Future | | | 9.69860 | | 9.69860 | | 9.63260 | 9.63260 | | | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 14/06/2019 | Foreign Exchange Future | | | 10.50990 | | 10.50990 | | 10.43320 | 10.43320 | | 14.15 | 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 19/03/2018 | | Foreign Exchange Future | 3.26880 | 3.26880 | | 3.23760 | 3.23760 | | 12.24 | 0.00 | 0.00 | 0 | 433.00 |
| TRY / R | On 18/06/2018 | | Foreign Exchange Future | 3.22430 | 3.22430 | | 3.19160 | 3.19160 | | 12.66 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 17/09/2018 | | Foreign Exchange Future | 3.17640 | 3.17640 | | 3.14760 | 3.14760 | | | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 14/06/2019 | | Foreign Exchange Future | 3.17680 | 3.17680 | | 3.11870 | 3.11870 | | 14.04 | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 19/03/2018 | | Foreign Exchange Future | 1.20510 | 1.20510 | | 1.19920 | 1.19920 | | | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 18/06/2018 | | Foreign Exchange Future | 1.18520 | 1.18520 | | 1.17970 | 1.17970 | | | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 17/09/2018 | | Foreign Exchange Future | 1.16690 | 1.16690 | | 1.16120 | 1.16120 | | | 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 : | | | | | | | | | | | | 536,542,369.21 | 24,423 | 7 657 291.00 |
| Grand Total: | | | | | | | | | | | | 536,542,369.21 | 24,423 | 7 657 291.00 |