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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/06/2017

| Contract Details | Strike | Call / Put | MTM Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest | |
|--------------------|---------------|-------------------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|------------------|------------------|---------------|----------|
| Derivatives | | | | | | | | | | | | | | |
| \$ / R | On 06/06/2017 | Any day expiry | 12.78600 | 12.78600 | | 12.70420 | 12.70420 | | 20.47 | 0.00 | 0.00 | 0 | 0.00 | |
| \$ / R | On 07/06/2017 | Any day expiry | 12.79060 | 12.79060 | | 12.70420 | 12.70420 | | 20.31 | 0.00 | 0.00 | 0 | 0.00 | |
| \$ / R | On 09/06/2017 | Any day expiry | 12.79060 | 12.79060 | | 12.70650 | 12.70650 | | 18.32 | 0.00 | 0.00 | 0 | 0.00 | |
| \$ / R | On 09/06/2017 | Any day expiry | 13.00 | Put | 238.20970 | 0.23821 | 321.52780 | 0.32153 | 238.210 | 21.60 | 0.79 | 0.00 | 20,000.00 | |
| \$ / R | On 12/06/2017 | Any day expiry | 12.79730 | 12.79730 | | 12.71330 | 12.71330 | | 16.30 | 0.00 | 0.00 | 0 | 0.00 | |
| \$ / R | On 12/06/2017 | Any day expiry | 12.90 | Put | 171.91570 | 0.17192 | 240.31100 | 0.24031 | 171.916 | 17.23 | 0.64 | 0.00 | 200.00 | |
| \$ / R | On 12/06/2017 | Any day expiry | 13.00 | Put | 247.47670 | 0.24748 | 321.72670 | 0.32173 | 247.477 | 18.16 | 0.75 | 0.00 | 100.00 | |
| \$ / R | On 12/06/2017 | Any day expiry | 13.03 | Call | 39.22510 | 0.03923 | 30.78400 | 0.03078 | 39.225 | 18.44 | 0.23 | 0.00 | 40,000.00 | |
| \$ / R | On 12/06/2017 | Any day expiry | 13.20 | Put | 421.18190 | 0.42118 | 501.46350 | 0.50146 | 421.182 | 20.03 | 0.88 | 0.00 | 150.00 | |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 12.81290 | 12.81290 | | 12.72890 | 12.72890 | | 16.68 | 0.00 | 1,288,618,978.80 | 100,572 | 929,025.00 | |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 11.78 | Put | 3.05140 | 0.00305 | 5.42690 | 0.00543 | 3.051 | 21.08 | 0.02 | 0.00 | 4,500.00 | |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 12.00 | Put | 5.89980 | 0.00590 | 9.51830 | 0.00952 | 5.900 | 18.99 | 0.03 | 0.00 | 60,150.00 | |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 12.10 | Put | 8.11610 | 0.00812 | 13.97940 | 0.01398 | 8.116 | 18.04 | 0.04 | 0.00 | 2,000.00 | |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 12.25 | Put | 16.30070 | 0.01630 | 27.99160 | 0.02799 | 16.301 | 17.43 | 0.08 | 0.00 | 4,500.00 | |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 12.30 | Put | 20.96140 | 0.02096 | 34.75250 | 0.03475 | 20.961 | 17.37 | 0.10 | 0.00 | 2,000.00 | |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 12.50 | Put | 52.03520 | 0.05204 | 76.55250 | 0.07655 | 52.035 | 17.09 | 0.22 | 2,236,325.76 | 800 | 2,400.00 |

| 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 | 19/06/2017 | Foreign Exchange Future | 12.71 | Put | 115.19730 | 0.11520 | | 154.68130 | 0.15468 | 115.197 | 16.81 | 0.39 | 0.00 | 0 | 17,600.00 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Future | 12.76 | Call | 188.94510 | 0.18895 | | 150.63280 | 0.15063 | 188.945 | 16.74 | 0.56 | 0.00 | 0 | 50.00 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Future | 12.80 | Put | 154.47280 | 0.15447 | | 205.08200 | 0.20508 | 154.473 | 16.68 | 0.48 | 0.00 | 0 | 4,000.00 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Future | 12.90 | Put | 212.04170 | 0.21204 | | 269.69640 | 0.26970 | 212.042 | 17.03 | 0.58 | 0.00 | 0 | 3,500.00 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Future | 12.92 | Call | 117.57620 | 0.11758 | | 92.51980 | 0.09252 | 117.576 | 17.10 | 0.40 | 0.00 | 0 | 3,000.00 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Future | 13.00 | Call | 91.55390 | 0.09155 | | 71.22050 | 0.07122 | 91.554 | 17.38 | 0.34 | 0.00 | 0 | 1,078.00 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Future | 13.00 | Put | 278.65390 | 0.27865 | | 342.32050 | 0.34232 | 278.654 | 17.38 | 0.66 | 0.00 | 0 | 88,255.00 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Future | 13.25 | Put | 476.38570 | 0.47639 | | 550.52980 | 0.55053 | 476.386 | 18.25 | 0.83 | 0.00 | 0 | 100.00 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Future | 13.27 | Call | 36.58370 | 0.03658 | | 27.31690 | 0.02732 | 36.584 | 18.32 | 0.16 | 0.00 | 0 | 3,000.00 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Future | 13.30 | Put | 519.94690 | 0.51995 | | 595.50670 | 0.59551 | 519.947 | 18.43 | 0.85 | 0.00 | 0 | 2,638.00 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Future | 13.39 | Call | 23.64270 | 0.02364 | | 18.17270 | 0.01817 | 23.643 | 18.74 | 0.11 | 0.00 | 0 | 4,000.00 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Future | 13.45 | Call | 18.91040 | 0.01891 | | 15.60150 | 0.01560 | 18.910 | 18.95 | 0.09 | 0.00 | 0 | 3,000.00 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Future | 13.50 | Call | 16.20810 | 0.01621 | | 13.79320 | 0.01379 | 16.208 | 19.28 | 0.08 | 0.00 | 0 | 4,750.00 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Future | 13.69 | Put | 886.29030 | 0.88629 | | 970.01980 | 0.97002 | 886.290 | 20.53 | 0.95 | 0.00 | 0 | 250.00 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Future | 13.70 | Call | 8.92770 | 0.00893 | | 8.72970 | 0.00873 | 8.928 | 20.60 | 0.04 | 0.00 | 0 | 500.00 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Future | 13.80 | Call | 6.71470 | 0.00671 | | 7.08910 | 0.00709 | 6.715 | 21.26 | 0.03 | 0.00 | 0 | 1,500.00 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Future | 13.83 | Put | 1,023.27640 | 1.02328 | | 1,107.77710 | 1.10778 | 1,023.276 | 21.46 | 0.97 | 0.00 | 0 | 2,280.00 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Future | 14.00 | Call | 3.91140 | 0.00391 | | 4.73240 | 0.00473 | 3.911 | 22.58 | 0.02 | 0.00 | 0 | 1,100.00 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Future | 14.00 | Put | 1,191.01140 | 1.19101 | | 1,275.83240 | 1.27583 | 1,191.011 | 22.58 | 0.98 | 0.00 | 0 | 3,800.00 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Future | 14.04 | Call | 3.52760 | 0.00353 | | 4.31990 | 0.00432 | 3.528 | 22.85 | 0.02 | 0.00 | 0 | 37.00 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Future | 14.11 | Put | 1,300.05470 | 1.30005 | | 1,384.79560 | 1.38480 | 1,300.055 | 23.31 | 0.99 | 0.00 | 0 | 2,850.00 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Future | 14.13 | Put | 1,319.90930 | 1.31991 | | 1,404.63730 | 1.40464 | 1,319.909 | 23.44 | 0.99 | 0.00 | 0 | 17,600.00 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Future | 14.18 | Put | 1,369.58070 | 1.36958 | | 1,454.27560 | 1.45428 | 1,369.581 | 23.76 | 0.99 | 0.00 | 0 | 1,400.00 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Future | 14.23 | Put | 1,419.29580 | 1.41930 | | 1,503.95720 | 1.50396 | 1,419.296 | 24.09 | 0.99 | 0.00 | 0 | 2,000.00 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Future | 14.25 | Call | 2.09270 | 0.00209 | | 2.74070 | 0.00274 | 2.093 | 24.21 | 0.01 | 0.00 | 0 | 100.00 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Future | 14.26 | Call | 2.04320 | 0.00204 | | 2.68460 | 0.00268 | 2.043 | 24.28 | 0.01 | 0.00 | 0 | 3,156.00 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Future | 14.33 | Put | 1,518.83320 | 1.51883 | | 1,603.42860 | 1.60343 | 1,518.833 | 24.73 | 0.99 | 0.00 | 0 | 3,000.00 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Future | 14.40 | Call | 1.47720 | 0.00148 | | 2.02840 | 0.00203 | 1.477 | 25.19 | 0.01 | 0.00 | 0 | 1,000.00 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Future | 14.50 | Call | 1.18530 | 0.00119 | | 1.67760 | 0.00168 | 1.185 | 25.83 | 0.01 | 0.00 | 0 | 98,178.00 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Future | 14.75 | Call | 0.71190 | 0.00071 | | 1.08220 | 0.00108 | 0.712 | 27.45 | 0.00 | 0.00 | 0 | 2,000.00 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Future | 14.89 | Put | 2,077.64830 | 2.07765 | | 2,161.96510 | 2.16197 | 2,077.648 | 28.36 | 1.00 | 0.00 | 0 | 1,297.00 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Future | 15.00 | Call | 0.45180 | 0.00045 | | 0.73290 | 0.00073 | 0.452 | 29.07 | 0.00 | 0.00 | 0 | 763.00 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Future | 15.10 | Call | 0.38220 | 0.00038 | | 0.63520 | 0.00064 | 0.382 | 29.71 | 0.00 | 0.00 | 0 | 1,000.00 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Future | 15.15 | Call | 0.35250 | 0.00035 | | 0.59280 | 0.00059 | 0.353 | 30.04 | 0.00 | 0.00 | 0 | 1,000.00 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Future | 15.40 | Call | 0.24540 | 0.00025 | | 0.40300 | 0.00040 | 0.245 | 31.69 | 0.00 | 0.00 | 0 | 5,000.00 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Future | 15.50 | Call | 0.21950 | 0.00022 | | 0.34280 | 0.00034 | 0.219 | 32.41 | 0.00 | 0.00 | 0 | 55,000.00 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Future | 15.50 | Put | 2,687.31950 | 2.68732 | | 2,771.44280 | 2.77144 | 2,687.320 | 32.41 | 1.00 | 0.00 | 0 | 150.00 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Future | 15.78 | Call | 0.16630 | 0.00017 | | 0.22420 | 0.00022 | 0.166 | 34.41 | 0.00 | 0.00 | 0 | 17,600.00 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Future | 15.78 | Put | 2,967.26630 | 2.96727 | | 3,051.32420 | 3.05132 | 2,967.266 | 34.41 | 1.00 | 0.00 | 0 | 3,155.00 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Future | 15.85 | Call | 0.15630 | 0.00016 | | 0.20290 | 0.00020 | 0.156 | 34.91 | 0.00 | 0.00 | 0 | 3,000.00 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Future | 15.86 | Call | 0.15500 | 0.00016 | | 0.20010 | 0.00020 | 0.155 | 34.99 | 0.00 | 0.00 | 0 | 30,000.00 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Future | 16.00 | Call | 0.13810 | 0.00014 | | 0.16520 | 0.00017 | 0.138 | 35.99 | 0.00 | 0.00 | 0 | 5,000.00 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Future | 16.10 | Call | 0.12800 | 0.00013 | | 0.14500 | 0.00015 | 0.128 | 36.70 | 0.00 | 0.00 | 0 | 1,400.00 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Future | 16.20 | Call | 0.11920 | 0.00012 | | 0.12780 | 0.00013 | 0.119 | 37.42 | 0.00 | 0.00 | 0 | 4,255.00 |

| 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 19/06/2017 | Foreign Exchange Future | 16.26 | Call | 0.11450 | 0.00011 | 0.11870 | 0.00012 | 0.114 | 37.85 | 0.00 | 0.00 | 0 | 2,850.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 16.73 | Call | 0.07170 | 0.00007 | 0.04380 | 0.00004 | 0.072 | 40.65 | 0.00 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 18.15 | Call | 0.00070 | 0.00000 | 0.00030 | 0.00000 | 0.001 | 40.65 | 0.00 | 0.00 | 0 | 1,297.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 18.65 | Call | 0.00010 | 0.00000 | 0.00010 | 0.00000 | 0.000 | 40.65 | 0.00 | 0.00 | 0 | 150.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 19.71 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 40.65 | 0.00 | 0.00 | 0 | 3,155.00 |
| \$ / R | On 28/06/2017 | Any day expiry | | | 12.83260 | 12.83260 | 12.74870 | 12.74870 | | 16.47 | 0.00 | 0.00 | 0 | 113.00 |
| \$ / R | On 28/06/2017 | Any day expiry | 13.50 | Put | 708.68520 | 0.70869 | 785.61250 | 0.78561 | 708.685 | 18.73 | 0.86 | 0.00 | 0 | 60.00 |
| \$ / R | On 28/06/2017 | Any day expiry | 16.24 | Call | 0.67670 | 0.00068 | 1.20710 | 0.00121 | 0.677 | 33.27 | 0.00 | 0.00 | 0 | 60.00 |
| \$ / R | On 30/06/2017 | Any day expiry | | | 12.83690 | 12.83690 | 12.75310 | 12.75310 | | 16.45 | 0.00 | 0.00 | 0 | 5,060.00 |
| \$ / R | On 05/07/2017 | Any day expiry | | | 12.84790 | 12.84790 | 12.76410 | 12.76410 | | 16.11 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 05/07/2017 | Any day expiry | 14.00 | Call | 18.75690 | 0.01876 | 14.21960 | 0.01422 | 18.757 | 19.51 | 0.06 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 07/07/2017 | Any day expiry | | | 12.85230 | 12.85230 | 12.76850 | 12.76850 | | 16.14 | 0.00 | 0.00 | 0 | 5,100.00 |
| \$ / R | On 10/07/2017 | Any day expiry | | | 12.85880 | 12.85880 | 12.77500 | 12.77500 | | 15.97 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 10/07/2017 | Any day expiry | 14.07 | Call | 23.17470 | 0.02317 | 18.70500 | 0.01871 | 23.175 | 19.57 | 0.07 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 12/07/2017 | Any day expiry | | | 12.86310 | 12.86310 | 12.77930 | 12.77930 | | 16.04 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/07/2017 | Any day expiry | 13.95 | Put | 1,120.78470 | 1.12078 | 1,198.60400 | 1.19860 | 1,120.785 | 19.28 | 0.90 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 12/07/2017 | Any day expiry | 17.98 | Call | 0.13830 | 0.00014 | 0.17590 | 0.00018 | 0.138 | 31.51 | 0.00 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/07/2017 | Any day expiry | | | 12.86740 | 12.86740 | 12.78360 | 12.78360 | | 16.09 | 0.00 | 0.00 | 0 | 2,524.00 |
| \$ / R | On 17/07/2017 | Any day expiry | | | 12.87390 | 12.87390 | 12.79000 | 12.79000 | | 15.95 | 0.00 | 0.00 | 0 | 1,272.00 |
| \$ / R | On 21/07/2017 | Any day expiry | | | 12.88250 | 12.88250 | 12.79860 | 12.79860 | | 15.93 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 25/07/2017 | Any day expiry | | | 12.89100 | 12.89100 | 12.80720 | 12.80720 | | 16.10 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/07/2017 | Any day expiry | 13.20 | Put | 501.14450 | 0.50114 | 562.04460 | 0.56204 | 501.144 | 16.96 | 0.64 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 25/07/2017 | Any day expiry | 14.30 | Call | 33.58830 | 0.03359 | 28.90080 | 0.02890 | 33.588 | 19.77 | 0.08 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 27/07/2017 | Any day expiry | | | 12.89530 | 12.89530 | 12.81150 | 12.81150 | | 16.13 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/07/2017 | Any day expiry | 13.50 | Put | 733.07160 | 0.73307 | 801.09140 | 0.80109 | 733.072 | 17.84 | 0.74 | 0.00 | 0 | 60.00 |
| \$ / R | On 27/07/2017 | Any day expiry | 16.53 | Call | 3.15020 | 0.00315 | 4.17600 | 0.00418 | 3.150 | 26.82 | 0.01 | 0.00 | 0 | 60.00 |
| \$ / R | On 31/07/2017 | Any day expiry | | | 12.90390 | 12.90390 | 12.82010 | 12.82010 | | 16.05 | 0.00 | 0.00 | 0 | 3,274.00 |
| \$ / R | On 04/08/2017 | Any day expiry | | | 12.91250 | 12.91250 | 12.82870 | 12.82870 | | 16.12 | 0.00 | 0.00 | 0 | 1,350.00 |
| \$ / R | On 11/08/2017 | Any day expiry | | | 12.92740 | 12.92740 | 12.84350 | 12.84350 | | 16.07 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 17/08/2017 | Any day expiry | | | 12.94000 | 12.94000 | 12.85600 | 12.85600 | | 16.16 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/08/2017 | Any day expiry | 13.35 | Put | 637.33640 | 0.63734 | 698.20640 | 0.69821 | 637.336 | 17.15 | 0.64 | 0.00 | 0 | 34,000.00 |
| \$ / R | On 29/08/2017 | Any day expiry | | | 12.96530 | 12.96530 | 12.88100 | 12.88100 | | 16.07 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/08/2017 | Any day expiry | 13.50 | Put | 757.47740 | 0.75748 | 820.52390 | 0.82052 | 757.477 | 17.36 | 0.67 | 0.00 | 0 | 60.00 |
| \$ / R | On 29/08/2017 | Any day expiry | 16.84 | Call | 6.57970 | 0.00658 | 10.91580 | 0.01092 | 6.580 | 23.91 | 0.01 | 0.00 | 0 | 60.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | | | 13.00730 | 13.00730 | 12.92270 | 12.92270 | | 16.09 | 0.00 | 721,423,879.90 | 55,463 | 132,710.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 12.00 | Put | 78.21510 | 0.07822 | 93.19550 | 0.09320 | 78.215 | 14.75 | 0.14 | 0.00 | 0 | 7,202.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 12.20 | Put | 120.13160 | 0.12013 | 141.23160 | 0.14123 | 120.132 | 14.95 | 0.20 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 12.26 | Put | 135.29080 | 0.13529 | 158.47040 | 0.15847 | 135.291 | 15.01 | 0.22 | 0.00 | 0 | 5,250.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 12.50 | Put | 210.77010 | 0.21077 | 242.42280 | 0.24242 | 210.770 | 15.33 | 0.30 | 0.00 | 0 | 1,125.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 12.60 | Put | 249.22140 | 0.24922 | 284.05310 | 0.28405 | 249.221 | 15.48 | 0.33 | 0.00 | 0 | 40.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 12.75 | Call | 571.56300 | 0.57156 | 526.50920 | 0.52651 | 571.563 | 15.71 | 0.61 | 0.00 | 0 | 3,500.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 12.80 | Put | 337.88970 | 0.33789 | 378.98050 | 0.37898 | 337.890 | 15.79 | 0.41 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.00 | Call | 449.16260 | 0.44916 | 413.37400 | 0.41337 | 449.163 | 16.09 | 0.52 | 0.00 | 0 | 4,351.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.00 | Put | 441.86260 | 0.44186 | 490.67400 | 0.49067 | 441.863 | 16.09 | 0.48 | 0.00 | 0 | 13,099.00 |

| 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 18/09/2017 | Foreign Exchange Future | 13.13 | Call | 396.78140 | 0.39678 | 364.64360 | 0.36464 | 396.781 | 16.37 | 0.47 | 0.00 | 0 | 250.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.14 | Put | 525.69310 | 0.52569 | 578.42570 | 0.57843 | 525.693 | 16.39 | 0.53 | 0.00 | 0 | 90.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.30 | Call | 336.81120 | 0.33681 | 309.02610 | 0.30903 | 336.811 | 16.74 | 0.42 | 0.00 | 0 | 500.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.40 | Call | 305.67570 | 0.30568 | 280.22470 | 0.28022 | 305.676 | 16.95 | 0.39 | 0.00 | 0 | 500.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.40 | Put | 698.37570 | 0.69838 | 757.52470 | 0.75752 | 698.376 | 16.95 | 0.61 | 0.00 | 0 | 3,500.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.45 | Call | 291.17400 | 0.29117 | 266.82850 | 0.26683 | 291.174 | 17.06 | 0.37 | 0.00 | 0 | 4,375.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.50 | Call | 277.35040 | 0.27735 | 254.06380 | 0.25406 | 277.350 | 17.17 | 0.36 | 0.00 | 0 | 6,020.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.63 | Put | 867.07940 | 0.86708 | 930.94480 | 0.93094 | 867.079 | 17.45 | 0.68 | 982,486,087.14 | 111,735 | 216,962.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.75 | Put | 960.17210 | 0.96017 | 1,026.13600 | 1.02614 | 960.172 | 17.71 | 0.71 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.76 | Put | 968.07160 | 0.96807 | 1,034.20070 | 1.03420 | 968.072 | 17.73 | 0.71 | 0.00 | 0 | 960.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.80 | Call | 207.17590 | 0.20718 | 189.35140 | 0.18935 | 207.176 | 17.82 | 0.28 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.94 | Call | 180.94500 | 0.18095 | 165.20790 | 0.16521 | 180.945 | 18.12 | 0.25 | 0.00 | 0 | 1,250.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 14.20 | Call | 141.08390 | 0.14108 | 128.58860 | 0.12859 | 141.084 | 18.68 | 0.20 | 0.00 | 0 | 90.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 14.22 | Put | 1,351.13380 | 1.35113 | 1,423.22600 | 1.42323 | 1,351.134 | 18.72 | 0.80 | 0.00 | 0 | 110.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 14.25 | Call | 134.55720 | 0.13456 | 122.02780 | 0.12203 | 134.557 | 18.79 | 0.20 | 0.00 | 0 | 150.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 14.32 | Put | 1,438.48530 | 1.43849 | 1,510.69260 | 1.51069 | 1,438.485 | 18.93 | 0.82 | 0.00 | 0 | 110.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 14.33 | Call | 124.51850 | 0.12452 | 112.20900 | 0.11221 | 124.519 | 18.95 | 0.18 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 14.47 | Put | 1,570.79220 | 1.57079 | 1,644.18670 | 1.64419 | 1,570.792 | 19.18 | 0.84 | 0.00 | 0 | 150.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 14.50 | Call | 104.87280 | 0.10487 | 93.88720 | 0.09389 | 104.873 | 19.23 | 0.16 | 0.00 | 0 | 17,402.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 14.55 | Call | 99.72250 | 0.09972 | 89.09550 | 0.08910 | 99.723 | 19.31 | 0.15 | 0.00 | 0 | 1,125.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 14.72 | Call | 84.09160 | 0.08409 | 74.58360 | 0.07458 | 84.092 | 19.60 | 0.13 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 15.00 | Call | 63.70300 | 0.06370 | 55.75420 | 0.05575 | 63.703 | 20.07 | 0.10 | 0.00 | 0 | 10,600.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 16.00 | Call | 23.24280 | 0.02324 | 23.16350 | 0.02316 | 23.243 | 21.48 | 0.04 | 0.00 | 0 | 3,680.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 16.40 | Call | 15.15510 | 0.01516 | 17.78110 | 0.01778 | 15.155 | 21.90 | 0.03 | 0.00 | 0 | 960.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 16.50 | Call | 13.63010 | 0.01363 | 16.71110 | 0.01671 | 13.630 | 22.00 | 0.02 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 16.80 | Call | 9.94250 | 0.00994 | 13.53360 | 0.01353 | 9.943 | 22.31 | 0.02 | 0.00 | 0 | 110.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 17.00 | Call | 7.80520 | 0.00781 | 10.52750 | 0.01053 | 7.805 | 22.42 | 0.01 | 0.00 | 0 | 650.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 17.03 | Call | 7.48720 | 0.00749 | 10.13460 | 0.01013 | 7.487 | 22.42 | 0.01 | 0.00 | 0 | 110.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 18.00 | Call | 1.84500 | 0.00185 | 2.82550 | 0.00283 | 1.845 | 22.42 | 0.00 | 0.00 | 0 | 3,099.00 |
| \$ / R | On 27/09/2017 | Any day expiry | | | 13.02610 | 13.02610 | 12.94150 | 12.94150 | | 16.08 | 0.00 | 0.00 | 0 | 377.00 |
| \$ / R | On 27/09/2017 | Any day expiry | 13.50 | Put | 775.64820 | 0.77565 | 836.59460 | 0.83659 | 775.648 | 17.11 | 0.63 | 0.00 | 0 | 60.00 |
| \$ / R | On 27/09/2017 | Any day expiry | 17.13 | Call | 7.44670 | 0.00745 | 11.13870 | 0.01114 | 7.447 | 21.78 | 0.01 | 0.00 | 0 | 60.00 |
| \$ / R | On 28/09/2017 | Any day expiry | | | 13.02820 | 13.02820 | 12.94360 | 12.94360 | | 16.08 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 23/10/2017 | Any day expiry | | | 13.08060 | 13.08060 | 12.99590 | 12.99590 | | 16.16 | 0.00 | 0.00 | 0 | 334.00 |
| \$ / R | On 27/10/2017 | Any day expiry | | | 13.08900 | 13.08900 | 13.00430 | 13.00430 | | 16.18 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/10/2017 | Any day expiry | 12.92 | Put | 436.03580 | 0.43604 | 481.27650 | 0.48128 | 436.036 | 15.90 | 0.43 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 27/10/2017 | Any day expiry | 13.50 | Put | 791.48430 | 0.79148 | 851.22120 | 0.85122 | 791.484 | 16.95 | 0.59 | 0.00 | 0 | 60.00 |
| \$ / R | On 27/10/2017 | Any day expiry | 14.10 | Call | 236.68480 | 0.23668 | 221.03670 | 0.22104 | 236.685 | 18.12 | 0.27 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 27/10/2017 | Any day expiry | 17.45 | Call | 15.15290 | 0.01515 | 7.60720 | 0.00761 | 15.153 | 22.29 | 0.02 | 0.00 | 0 | 60.00 |
| \$ / R | On 13/11/2017 | Any day expiry | | | 13.12470 | 13.12470 | 13.03980 | 13.03980 | | 16.11 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 28/11/2017 | Any day expiry | | | 13.15610 | 13.15610 | 13.07120 | 13.07120 | | 16.15 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/11/2017 | Any day expiry | 13.50 | Put | 804.52460 | 0.80452 | 863.48510 | 0.86349 | 804.525 | 16.78 | 0.57 | 0.00 | 0 | 60.00 |
| \$ / R | On 28/11/2017 | Any day expiry | 17.74 | Call | 27.11330 | 0.02711 | 19.63430 | 0.01963 | 27.113 | 22.81 | 0.03 | 0.00 | 0 | 60.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | | | 13.19760 | 13.19760 | 13.11240 | 13.11240 | | 16.18 | 0.00 | 3,497,364.00 | 265 | 89,427.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 11.75 | Put | 96.33340 | 0.09633 | 106.86660 | 0.10687 | 96.333 | 14.76 | 0.13 | 854,289.60 | 500 | 1,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 12.00 | Put | 139.33680 | 0.13934 | 158.33700 | 0.15834 | 139.337 | 14.70 | 0.17 | 0.00 | 0 | 400.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 12.21 | Put | 192.10780 | 0.19211 | 216.25500 | 0.21625 | 192.108 | 14.88 | 0.22 | 0.00 | 0 | 18,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 12.40 | Put | 250.10620 | 0.25011 | 279.25020 | 0.27925 | 250.106 | 15.04 | 0.27 | 0.00 | 0 | 114,600.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 12.50 | Put | 284.69580 | 0.28470 | 317.61230 | 0.31761 | 284.696 | 15.13 | 0.29 | 0.00 | 0 | 11,916.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 12.65 | Put | 344.32070 | 0.34432 | 382.37280 | 0.38237 | 344.321 | 15.33 | 0.33 | 0.00 | 0 | 1,819.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.00 | Put | 512.14750 | 0.51215 | 559.09990 | 0.55910 | 512.148 | 15.87 | 0.43 | 0.00 | 0 | 2,580.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.12 | Put | 577.70800 | 0.57771 | 627.61010 | 0.62761 | 577.708 | 16.06 | 0.46 | 0.00 | 0 | 40,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.18 | Put | 611.93870 | 0.61194 | 663.53000 | 0.66353 | 611.939 | 16.15 | 0.47 | 0.00 | 0 | 16,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.21 | Put | 629.47710 | 0.62948 | 681.83350 | 0.68183 | 629.477 | 16.20 | 0.48 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.35 | Put | 714.95290 | 0.71495 | 770.15360 | 0.77015 | 714.953 | 16.44 | 0.51 | 0.00 | 0 | 52,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.40 | Put | 746.64920 | 0.74665 | 802.81680 | 0.80282 | 746.649 | 16.52 | 0.53 | 0.00 | 0 | 114,600.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.50 | Call | 509.40530 | 0.50941 | 482.23360 | 0.48223 | 509.405 | 16.70 | 0.45 | 2,982,728.96 | 500 | 10,316.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.91 | Put | 1,101.50670 | 1.10151 | 1,166.49830 | 1.16650 | 1,101.507 | 17.41 | 0.64 | 0.00 | 0 | 34,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 14.00 | Put | 1,169.71170 | 1.16971 | 1,235.88710 | 1.23589 | 1,169.712 | 17.57 | 0.65 | 0.00 | 0 | 33,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 14.50 | Put | 1,571.03300 | 1.57103 | 1,641.06790 | 1.64107 | 1,571.033 | 18.50 | 0.74 | 0.00 | 0 | 2,055.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 15.00 | Call | 193.17620 | 0.19318 | 181.97480 | 0.18197 | 193.176 | 19.18 | 0.20 | 5,289,973.12 | 2,000 | 4,580.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 15.11 | Call | 179.87400 | 0.17987 | 169.37840 | 0.16938 | 179.874 | 19.33 | 0.19 | 0.00 | 0 | 1,900.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 15.12 | Call | 178.71460 | 0.17871 | 168.28270 | 0.16828 | 178.715 | 19.35 | 0.19 | 0.00 | 0 | 40,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 15.50 | Call | 140.28460 | 0.14028 | 131.90840 | 0.13191 | 140.285 | 19.87 | 0.15 | 0.00 | 0 | 9,316.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 16.00 | Call | 104.56240 | 0.10456 | 97.78830 | 0.09779 | 104.562 | 20.63 | 0.11 | 0.00 | 0 | 117,200.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 17.13 | Call | 62.33360 | 0.06233 | 52.42700 | 0.05243 | 62.334 | 22.74 | 0.07 | 0.00 | 0 | 18,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 17.24 | Call | 57.56380 | 0.05756 | 47.87920 | 0.04788 | 57.564 | 22.78 | 0.06 | 0.00 | 0 | 33,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 18.06 | Call | 29.54590 | 0.02955 | 23.88400 | 0.02388 | 29.546 | 22.78 | 0.04 | 0.00 | 0 | 2,055.00 |
| \$ / R | On 22/12/2017 | Any day expiry | | | 13.20580 | 13.20580 | 13.12050 | 13.12050 | | 16.19 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 22/12/2017 | Any day expiry | 13.50 | Put | 813.79830 | 0.81380 | 871.52610 | 0.87153 | 813.798 | 16.69 | 0.55 | 0.00 | 0 | 60.00 |
| \$ / R | On 22/12/2017 | Any day expiry | 18.02 | Call | 32.71780 | 0.03272 | 27.17750 | 0.02718 | 32.718 | 22.78 | 0.04 | 0.00 | 0 | 60.00 |
| \$ / R | On 02/01/2018 | Any day expiry | | | 13.22850 | 13.22850 | 13.14290 | 13.14290 | | 16.11 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/02/2018 | Any day expiry | | | 13.31480 | 13.31480 | 13.22830 | 13.22830 | | 16.17 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 15/02/2018 | Any day expiry | | | 13.31900 | 13.31900 | 13.23240 | 13.23240 | | 16.16 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | | | 13.38440 | 13.38440 | 13.29700 | 13.29700 | | 16.23 | 0.00 | 0.00 | 0 | 9,397.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 13.00 | Put | 551.10980 | 0.55111 | 595.57840 | 0.59558 | 551.110 | 15.62 | 0.39 | 0.00 | 0 | 3,867.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 13.07 | Put | 587.57000 | 0.58757 | 633.45720 | 0.63346 | 587.570 | 15.73 | 0.41 | 0.00 | 0 | 113,476.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 13.38 | Put | 762.64110 | 0.76264 | 814.29730 | 0.81430 | 762.641 | 16.20 | 0.47 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 14.91 | Call | 352.75640 | 0.35276 | 336.06420 | 0.33606 | 352.756 | 18.49 | 0.28 | 0.00 | 0 | 8,395.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 15.11 | Call | 318.73650 | 0.31874 | 303.74240 | 0.30374 | 318.737 | 18.73 | 0.26 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 15.46 | Call | 267.78690 | 0.26779 | 255.35420 | 0.25535 | 267.787 | 19.16 | 0.22 | 0.00 | 0 | 3,867.00 |
| \$ / R | On 25/04/2018 | Any day expiry | | | 13.45940 | 13.45940 | 13.37090 | 13.37090 | | 16.23 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/04/2018 | Any day expiry | 15.00 | Put | 1,938.32670 | 1.93833 | 2,009.27610 | 2.00928 | 1,938.327 | 18.42 | 0.70 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 25/04/2018 | Any day expiry | 15.81 | Call | 276.04410 | 0.27604 | 264.36410 | 0.26436 | 276.044 | 19.41 | 0.21 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 11/05/2018 | Any day expiry | | | 13.49180 | 13.49180 | 13.40280 | 13.40280 | | 16.27 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 15/05/2018 | Any day expiry | | | 13.49990 | 13.49990 | 13.41080 | 13.41080 | | 16.26 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | | | 13.57010 | 13.57010 | 13.48020 | 13.48020 | | 16.32 | 0.00 | 0.00 | 0 | 3,845.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 11.00 | Put | 29.38450 | 0.02938 | 33.53980 | 0.03354 | 29.384 | 12.31 | 0.04 | 0.00 | 0 | 750.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|------------------|------------------|---------------|
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.05 | Put | 606.23710 | | 0.60624 | | 649.51440 | 0.64951 | 606.237 | 15.60 | 0.37 | 0.00 | 0 | 750.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.64 | Put | 941.08340 | | 0.94108 | | 994.62370 | 0.99462 | 941.083 | 16.44 | 0.48 | 0.00 | 0 | 70,530.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 16.38 | Call | 287.73210 | | 0.28773 | | 277.06650 | 0.27707 | 287.732 | 19.96 | 0.20 | 0.00 | 0 | 750.00 |
| \$ / R | On 13/08/2018 | Any day expiry | | | 13.69090 | | 13.69090 | | 13.59960 | 13.59960 | | 16.67 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | | | 13.76630 | | 13.76630 | | 13.67420 | 13.67420 | | 16.80 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/11/2018 | Any day expiry | | | 13.88920 | | 13.88920 | | 13.79570 | 13.79570 | | 17.06 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | | | 13.95610 | | 13.95610 | | 13.86180 | 13.86180 | | 17.15 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/02/2019 | Any day expiry | | | 14.08760 | | 14.08760 | | 13.99180 | 13.99180 | | 17.33 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | | | 14.15870 | | 14.15870 | | 14.06220 | 14.06220 | | 17.38 | 0.00 | 0.00 | 0 | 1,500.00 |
| \$ / R MAXI | On 19/06/2017 | Foreign Exchange Future | | | 12.81290 | | 12.81290 | | 12.72890 | 12.72890 | | 16.68 | 0.00 | 2,331,947.80 | 182 | 510.00 |
| \$ / R MAXI | On 18/09/2017 | Foreign Exchange Future | | | 13.00730 | | 13.00730 | | 12.92270 | 12.92270 | | 16.09 | 0.00 | 4,019,255.70 | 309 | 331.00 |
| \$ / R MAXI | On 18/12/2017 | Foreign Exchange Future | | | 13.19760 | | 13.19760 | | 13.11240 | 13.11240 | | 16.18 | 0.00 | 0.00 | 0 | 52.00 |
| \$ / R MAXI | On 19/03/2018 | Foreign Exchange Future | | | 13.38440 | | 13.38440 | | 13.29700 | 13.29700 | | 16.23 | 0.00 | 0.00 | 0 | 3.00 |
| \$ / R MAXI | On 18/06/2018 | Foreign Exchange Future | | | 13.57010 | | 13.57010 | | 13.48020 | 13.48020 | | 16.32 | 0.00 | 0.00 | 0 | 182.00 |
| £ / R | On 19/06/2017 | Foreign Exchange Future | | | 16.51760 | | 16.51760 | | 16.46370 | 16.46370 | | 17.16 | 0.00 | 9,051,644.80 | 548 | 50,472.00 |
| £ / R | On 19/06/2017 | Foreign Exchange Future | 16.50 | Call | 222.17690 | | 0.22218 | | 201.00720 | 0.20101 | 222.177 | 17.16 | 0.52 | 0.00 | 0 | 600.00 |
| £ / R | On 19/06/2017 | Foreign Exchange Future | 16.50 | Put | 204.57690 | | 0.20458 | | 237.30720 | 0.23731 | 204.577 | 17.16 | 0.48 | 0.00 | 0 | 500.00 |
| £ / R | On 19/06/2017 | Foreign Exchange Future | 17.50 | Call | 12.06840 | | 0.01207 | | 14.96620 | 0.01497 | 12.068 | 18.49 | 0.05 | 0.00 | 0 | 300.00 |
| £ / R | On 30/06/2017 | Any day expiry | | | 16.55420 | | 16.55420 | | 16.50080 | 16.50080 | | 16.73 | 0.00 | 0.00 | 0 | 5.00 |
| £ / R | On 18/09/2017 | Foreign Exchange Future | | | 16.81560 | | 16.81560 | | 16.76130 | 16.76130 | | 16.07 | 0.00 | 17,673,195.60 | 1,051 | 6,536.00 |
| £ / R | On 18/09/2017 | Foreign Exchange Future | 16.70 | Call | 632.03910 | | 0.63204 | | 0.00000 | 0.00000 | 632.039 | 16.04 | 0.55 | 6,477,134.18 | 700 | 700.00 |
| £ / R | On 18/09/2017 | Foreign Exchange Future | 17.80 | Call | 257.05740 | | 0.25706 | | 0.00000 | 0.00000 | 257.057 | 17.13 | 0.28 | 5,704,502.08 | 1,200 | 1,200.00 |
| £ / R | On 18/12/2017 | Foreign Exchange Future | | | 17.11060 | | 17.11060 | | 17.05670 | 17.05670 | | 16.04 | 0.00 | 0.00 | 0 | 4,136.00 |
| £ / R | On 19/03/2018 | Foreign Exchange Future | | | 17.40500 | | 17.40500 | | 17.34960 | 17.34960 | | 15.42 | 0.00 | 0.00 | 0 | 0.00 |
| £ / R | On 18/06/2018 | Foreign Exchange Future | | | 17.69870 | | 17.69870 | | 17.64140 | 17.64140 | | 15.26 | 0.00 | 0.00 | 0 | 3,414.00 |
| ¥ / R | On 19/06/2017 | Foreign Exchange Future | | | 0.11717 | | 0.11717 | | 0.11529 | 0.11529 | | 19.29 | 0.00 | 0.00 | 0 | 6,052.00 |
| ¥ / R | On 18/09/2017 | Foreign Exchange Future | | | 0.11944 | | 0.11944 | | 0.11753 | 0.11753 | | 15.36 | 0.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On 18/12/2017 | Foreign Exchange Future | | | 0.12174 | | 0.12174 | | 0.11980 | 0.11980 | | 15.44 | 0.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On 19/03/2018 | Foreign Exchange Future | | | 0.12406 | | 0.12406 | | 0.12209 | 0.12209 | | 15.44 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 19/06/2017 | Foreign Exchange Future | | | 14.44710 | | 14.44710 | | 14.33030 | 14.33030 | | 15.40 | 0.00 | 62,989,356.00 | 4,360 | 64,918.00 |
| € / R | On 30/06/2017 | Any day expiry | | | 14.48220 | | 14.48220 | | 14.36590 | 14.36590 | | 15.28 | 0.00 | 0.00 | 0 | 4.00 |
| € / R | On 18/09/2017 | Foreign Exchange Future | | | 14.73740 | | 14.73740 | | 14.61950 | 14.61950 | | 14.99 | 0.00 | 4,141,209.40 | 281 | 6,930.00 |
| € / R | On 18/12/2017 | Foreign Exchange Future | | | 15.02750 | | 15.02750 | | 14.90880 | 14.90880 | | 15.09 | 0.00 | 1,006,842,500.00 | 67,000 | 38,003.00 |
| € / R | On 18/12/2017 | Foreign Exchange Future | 14.00 | Put | 220.01900 | | 0.22002 | | 253.22160 | 0.25322 | 220.019 | 14.16 | 0.23 | 0.00 | 0 | 18,000.00 |
| € / R | On 18/12/2017 | Foreign Exchange Future | 14.13 | Put | 258.45390 | | 0.25845 | | 0.00000 | 0.00000 | 258.454 | 14.22 | 0.26 | 520,360,422.54 | 133,000 | 66,500.00 |
| € / R | On 18/12/2017 | Foreign Exchange Future | 16.39 | Call | 280.51680 | | 0.28052 | | 259.83040 | 0.25983 | 280.517 | 17.04 | 0.26 | 0.00 | 0 | 18,000.00 |
| € / R | On 18/12/2017 | Foreign Exchange Future | 16.53 | Call | 257.34890 | | 0.25735 | | 0.00000 | 0.00000 | 257.349 | 17.24 | 0.24 | 244,551,365.31 | 66,500 | 66,500.00 |
| € / R | On 19/03/2018 | Foreign Exchange Future | | | 15.31910 | | 15.31910 | | 15.19770 | 15.19770 | | 15.21 | 0.00 | 0.00 | 0 | 4,152.00 |
| € / R | On 19/03/2018 | Foreign Exchange Future | 15.05 | Put | 673.55270 | | 0.67355 | | 739.92510 | 0.73993 | 673.553 | 14.95 | 0.42 | 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 |
|------------------|---------------|-------------------------|-----|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| 10Y STND | On 17/12/2025 | Interest Rate Swap | | 94.65238 | 94.65238 | | 94.55884 | 94.55884 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 16/03/2026 | Interest Rate Swap | | 91.62312 | 91.62312 | | 91.53798 | 91.53798 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 15/06/2026 | Interest Rate Swap | | 90.34156 | 90.34156 | | 90.25589 | 90.25589 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 21/09/2026 | Interest Rate Swap | | 92.47654 | 92.47654 | | 92.37710 | 92.37710 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 21/12/2026 | Interest Rate Swap | | 96.23557 | 96.23557 | | 96.11728 | 96.11728 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 15/03/2027 | Interest Rate Swap | | 94.79547 | 94.79547 | | 94.65819 | 94.65819 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 21/06/2027 | Interest Rate Swap | | 96.84975 | 96.84975 | | 96.69653 | 96.69653 | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 15/06/2017 | Interest Rate Swap | | 99.60697 | 99.60697 | | 99.60697 | 99.60697 | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 21/09/2017 | Interest Rate Swap | | 99.61378 | 99.61378 | | 99.61454 | 99.61454 | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 21/12/2017 | Interest Rate Swap | | 99.80948 | 99.80948 | | 99.81293 | 99.81293 | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 15/03/2018 | Interest Rate Swap | | 99.74231 | 99.74231 | | 99.75046 | 99.75046 | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 21/06/2018 | Interest Rate Swap | | 99.87682 | 99.87682 | | 99.89267 | 99.89267 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 18/12/2017 | Interest Rate Swap | | 99.83970 | 99.83970 | | 99.84315 | 99.84315 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 16/03/2018 | Interest Rate Swap | | 99.02230 | 99.02230 | | 99.03035 | 99.03035 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 15/06/2018 | Interest Rate Swap | | 98.56305 | 98.56305 | | 98.57897 | 98.57897 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 21/09/2018 | Interest Rate Swap | | 98.47276 | 98.47276 | | 98.49511 | 98.49511 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 21/12/2018 | Interest Rate Swap | | 98.83000 | 98.83000 | | 98.86000 | 98.86000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 15/03/2019 | Interest Rate Swap | | 99.20070 | 99.20070 | | 99.23767 | 99.23767 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 21/06/2019 | Interest Rate Swap | | 99.57819 | 99.57819 | | 99.61987 | 99.61987 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 17/12/2020 | Interest Rate Swap | | 96.14704 | 96.14704 | | 96.18988 | 96.18988 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 16/03/2021 | Interest Rate Swap | | 95.37095 | 95.37095 | | 95.40432 | 95.40432 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 15/06/2021 | Interest Rate Swap | | 94.56190 | 94.56190 | | 94.58558 | 94.58558 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 21/09/2021 | Interest Rate Swap | | 94.72197 | 94.72197 | | 94.73269 | 94.73269 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 21/12/2021 | Interest Rate Swap | | 96.88798 | 96.88798 | | 96.88512 | 96.88512 | | | 0.00 | 0.00 | 0 | 51.00 |
| 5Y STND | On 15/03/2022 | Interest Rate Swap | | 96.99880 | 96.99880 | | 96.98570 | 96.98570 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 21/06/2022 | Interest Rate Swap | | 98.17181 | 98.17181 | | 98.15074 | 98.15074 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 03/08/2017 | Index Future | | 548.43900 | 548.43900 | | 548.71100 | 548.71100 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 02/11/2017 | Index Future | | 558.92400 | 558.92400 | | 559.20600 | 559.20600 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 01/02/2018 | Index Future | | 569.80800 | 569.80800 | | 570.09400 | 570.09400 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 03/08/2017 | Index Future | | 633.30500 | 633.30500 | | 634.99000 | 634.99000 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 02/11/2017 | Index Future | | 645.41300 | 645.41300 | | 647.13400 | 647.13400 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 01/02/2018 | Index Future | | 657.98000 | 657.98000 | | 659.73500 | 659.73500 | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 03/08/2017 | Index Future | | 570.66700 | 570.66700 | | 573.00300 | 573.00300 | | | 0.00 | 11,413,340.00 | 2 | 600.00 |
| ALBI | On 02/11/2017 | Index Future | | 581.57700 | 581.57700 | | 583.96300 | 583.96300 | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 01/02/2018 | Index Future | | 592.90200 | 592.90200 | | 595.33300 | 595.33300 | | | 0.00 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 19/06/2017 | Foreign Exchange Future | | 9.62970 | 9.62970 | | 9.52330 | 9.52330 | | 13.57 | 0.00 | 7,222,275.00 | 750 | 23,055.00 |
| AU\$ / R | On 18/09/2017 | Foreign Exchange Future | | 9.76380 | 9.76380 | | 9.65640 | 9.65640 | | 13.63 | 0.00 | 136,693.20 | 14 | 2,259.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-----|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| AU\$ / R | On 18/12/2017 | Foreign Exchange Future | | 9.89570 | 9.89570 | | 9.78740 | 9.78740 | | 13.56 | 0.00 | 0.00 | 0 | 1,153.00 |
| AU\$ / R | On 19/03/2018 | Foreign Exchange Future | | 10.02650 | 10.02650 | | 9.91580 | 9.91580 | | 12.93 | 0.00 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 18/06/2018 | Foreign Exchange Future | | 10.15690 | 10.15690 | | 10.04430 | 10.04430 | | 12.78 | 0.00 | 0.00 | 0 | 2,041.00 |
| CAD/ R | On 19/06/2017 | Foreign Exchange Future | | 9.51420 | 9.51420 | | 9.43620 | 9.43620 | | 13.91 | 0.00 | 0.00 | 0 | 6,987.00 |
| CAD/ R | On 18/09/2017 | Foreign Exchange Future | | 9.67500 | 9.67500 | | 9.59600 | 9.59600 | | 13.85 | 0.00 | 0.00 | 0 | 10.00 |
| CAD/ R | On 18/12/2017 | Foreign Exchange Future | | 9.83310 | 9.83310 | | 9.75410 | 9.75410 | | 13.90 | 0.00 | 0.00 | 0 | 0.00 |
| CAD/ R | On 19/03/2018 | Foreign Exchange Future | | 9.98920 | 9.98920 | | 9.90870 | 9.90870 | | 13.76 | 0.00 | 0.00 | 0 | 0.00 |
| CHF / R | On 19/06/2017 | Foreign Exchange Future | | 13.30800 | 13.30800 | | 13.20700 | 13.20700 | | 16.01 | 0.00 | 0.00 | 0 | 1,356.00 |
| CHF / R | On 18/09/2017 | Foreign Exchange Future | | 13.58950 | 13.58950 | | 13.48720 | 13.48720 | | 15.61 | 0.00 | 0.00 | 0 | 1,000.00 |
| CHF / R | On 18/12/2017 | Foreign Exchange Future | | 13.87380 | 13.87380 | | 13.77060 | 13.77060 | | 15.72 | 0.00 | 0.00 | 0 | 500.00 |
| CHF / R | On 19/03/2018 | Foreign Exchange Future | | 14.16010 | 14.16010 | | 14.05440 | 14.05440 | | 15.76 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 19/06/2017 | Foreign Exchange Future | | 1.89250 | 1.89250 | | 1.87440 | 1.87440 | | 15.27 | 0.00 | 0.00 | 0 | 10.00 |
| CNH / R | On 18/09/2017 | Foreign Exchange Future | | 1.90520 | 1.90520 | | 1.88870 | 1.88870 | | 15.09 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 18/12/2017 | Foreign Exchange Future | | 1.92090 | 1.92090 | | 1.90480 | 1.90480 | | 14.97 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 19/03/2018 | Foreign Exchange Future | | 1.93590 | 1.93590 | | 1.91980 | 1.91980 | | 15.14 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 19/06/2017 | Foreign Exchange Future | | 1.94860 | 1.94860 | | 1.93340 | 1.93340 | | 14.77 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 18/09/2017 | Foreign Exchange Future | | 1.98840 | 1.98840 | | 1.97300 | 1.97300 | | 14.81 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 18/12/2017 | Foreign Exchange Future | | 2.02860 | 2.02860 | | 2.01310 | 2.01310 | | 14.49 | 0.00 | 0.00 | 0 | 0.00 |
| E170 | On 01/08/2021 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES18 | On 20/04/2018 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES18A | On 20/04/2018 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES23 | On 25/01/2023 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES23A | On 25/01/2023 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES26 | On 25/01/2023 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES26A | On 02/04/2026 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 03/08/2017 | Bond Future | | 10.59611 | 79.28130 | | 10.53568 | 79.66112 | | | 0.00 | 0.00 | 0 | 9,466.00 |
| ES33 | On 02/11/2017 | Bond Future | | 10.68301 | 77.00526 | | 10.62045 | 77.39288 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 01/02/2018 | Bond Future | | 10.77162 | 78.50463 | | 10.70692 | 78.89970 | | | 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 |

| 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 |
|------------------|---------------|-------------------------|-----------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| ES42 | On 03/08/2017 | Bond Future | 10.83186 | 82.47122 | 10.76636 | 82.93761 | 0.00 | 0.00 | 0 | 7,957.00 | | | | |
| ES42 | On 02/11/2017 | Bond Future | 10.91898 | 79.78623 | 10.85116 | 80.26221 | 0.00 | 0.00 | 0 | 0.00 | | | | |
| ES42 | On 01/02/2018 | Bond Future | 11.00489 | 81.33977 | 10.93481 | 81.82495 | 0.00 | 0.00 | 0 | 0.00 | | | | |
| ES42 | On 25/04/2042 | Price Contribution | 100.00000 | 100.00000 | 100.00000 | 100.00000 | 0.00 | 0.00 | 0 | 0.00 | | | | |
| GOVI | On 03/08/2017 | GOVI | 569.11100 | 569.11100 | 571.44100 | 571.44100 | 0.00 | 11,382,220.00 | 2 | 404.00 | | | | |
| GOVI | On 02/11/2017 | GOVI | 579.99100 | 579.99100 | 582.37000 | 582.37000 | 0.00 | 0.00 | 0 | 0.00 | | | | |
| GOVI | On 01/02/2018 | GOVI | 591.28500 | 591.28500 | 593.71000 | 593.71000 | 0.00 | 0.00 | 0 | 0.00 | | | | |
| HK\$/R | On 19/06/2017 | Foreign Exchange Future | 1.64430 | 1.64430 | 1.63400 | 1.63400 | 16.10 | 0.00 | 0 | 0.00 | | | | |
| HK\$/R | On 18/09/2017 | Foreign Exchange Future | 1.67290 | 1.67290 | 1.66250 | 1.66250 | 15.68 | 0.00 | 0 | 0.00 | | | | |
| HK\$/R | On 18/12/2017 | Foreign Exchange Future | 1.70070 | 1.70070 | 1.69020 | 1.69020 | 16.09 | 0.00 | 0 | 0.00 | | | | |
| HK\$/R | On 19/03/2018 | Foreign Exchange Future | 1.72730 | 1.72730 | 1.71610 | 1.71610 | 15.68 | 0.00 | 0 | 0.00 | | | | |
| I2025 | On 03/08/2017 | Bond Future | 128.20219 | 128.20219 | 128.19486 | 128.19486 | 0.00 | 0.00 | 0 | 2,414.00 | | | | |
| I2025 | On 02/11/2017 | Bond Future | 130.68558 | 130.68558 | 130.67925 | 130.67925 | 0.00 | 0.00 | 0 | 0.00 | | | | |
| I2025 | On 01/02/2018 | Bond Future | 131.93800 | 131.93800 | 131.93024 | 131.93024 | 0.00 | 0.00 | 0 | 0.00 | | | | |
| I2025 | On 31/01/2025 | Price Contribution | 100.00000 | 100.00000 | 100.00000 | 100.00000 | 0.00 | 0.00 | 0 | 0.00 | | | | |
| I2029 | On 01/02/2018 | Bond Future | 103.79637 | 103.79637 | 103.79062 | 103.79062 | 0.00 | 0.00 | 0 | 0.00 | | | | |
| I2033 | On 14/08/2015 | Price Contribution | 100.00000 | 100.00000 | 100.00000 | 100.00000 | 0.00 | 0.00 | 0 | 0.00 | | | | |
| I2033 | On 03/08/2017 | Bond Future | 105.38551 | 105.38551 | 105.37981 | 105.37981 | 0.00 | 0.00 | 0 | 6,534.00 | | | | |
| I2033 | On 02/11/2017 | Bond Future | 106.35036 | 106.35036 | 106.34536 | 106.34536 | 0.00 | 0.00 | 0 | 0.00 | | | | |
| I2033 | On 01/02/2018 | Bond Future | 108.46989 | 108.46989 | 108.46376 | 108.46376 | 0.00 | 0.00 | 0 | 0.00 | | | | |
| I2033 | On 28/02/2033 | Price Contribution | 100.00000 | 100.00000 | 100.00000 | 100.00000 | 0.00 | 0.00 | 0 | 0.00 | | | | |
| I2038 | On 03/08/2017 | Bond Future | 129.84441 | 129.84441 | 129.83723 | 129.83723 | 0.00 | 0.00 | 0 | 22,539.00 | | | | |
| I2038 | On 02/11/2017 | Bond Future | 132.35969 | 132.35969 | 132.35354 | 132.35354 | 0.00 | 0.00 | 0 | 0.00 | | | | |
| I2038 | On 01/02/2018 | Bond Future | 133.47625 | 133.47625 | 133.46900 | 133.46900 | 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 03/08/2017 | Bond Future | 128.14820 | 128.14820 | 128.14144 | 128.14144 | 0.00 | 0.00 | 0 | 22,790.00 | | | | |
| I2046 | On 02/11/2017 | Bond Future | 129.04745 | 129.04745 | 129.04143 | 129.04143 | 0.00 | 0.00 | 0 | 0.00 | | | | |
| I2046 | On 01/02/2018 | Bond Future | 131.61937 | 131.61937 | 131.61197 | 131.61197 | 0.00 | 0.00 | 0 | 0.00 | | | | |
| I2046 | On 31/03/2046 | Price Contribution | 100.00000 | 100.00000 | 100.00000 | 100.00000 | 0.00 | 0.00 | 0 | 0.00 | | | | |
| I2050 | On 03/08/2017 | Bond Future | 135.58998 | 135.58998 | 135.58261 | 135.58261 | 0.00 | 0.00 | 0 | 26,059.00 | | | | |
| I2050 | On 02/11/2017 | Bond Future | 138.21651 | 138.21651 | 138.21001 | 138.21001 | 0.00 | 0.00 | 0 | 0.00 | | | | |
| I2050 | On 01/02/2018 | Bond Future | 139.27927 | 139.27927 | 139.27113 | 139.27113 | 0.00 | 0.00 | 0 | 0.00 | | | | |
| I2050 | On 31/12/2050 | Price Contribution | 100.00000 | 100.00000 | 100.00000 | 100.00000 | 0.00 | 0.00 | 0 | 0.00 | | | | |
| IGOV | On 03/08/2017 | Index Future | 249.77100 | 249.77100 | 249.78500 | 249.78500 | 0.00 | 0.00 | 0 | 1,296.00 | | | | |
| IGOV | On 02/11/2017 | Index Future | 254.60900 | 254.60900 | 254.62600 | 254.62600 | 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 |
|------------------|---------------|-------------------------|-----|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| IGOV | On 01/02/2018 | Index Future | | 259.68300 | 259.68300 | | 259.69800 | 259.69800 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/06/2017 | Jibar Tradeable Future | | 7.33000 | 92.67000 | | 7.33000 | 92.67000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/07/2017 | Jibar Tradeable Future | | 7.29000 | 92.71000 | | 7.29000 | 92.71000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 16/08/2017 | Jibar Tradeable Future | | 7.26000 | 92.74000 | | 7.26000 | 92.74000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/09/2017 | Jibar Tradeable Future | | 7.21000 | 92.79000 | | 7.21000 | 92.79000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/10/2017 | Jibar Tradeable Future | | 7.17000 | 92.83000 | | 7.17000 | 92.83000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/11/2017 | Jibar Tradeable Future | | 7.13000 | 92.87000 | | 7.13000 | 92.87000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/12/2017 | Jibar Tradeable Future | | 7.09000 | 92.91000 | | 7.09000 | 92.91000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/03/2018 | Jibar Tradeable Future | | 7.01000 | 92.99000 | | 7.01000 | 92.99000 | | | 0.00 | 0.00 | 0 | 2,500.00 |
| JIBAR FUTURE | On 20/06/2018 | Jibar Tradeable Future | | 6.99000 | 93.01000 | | 6.99000 | 93.01000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/09/2018 | Jibar Tradeable Future | | 7.04000 | 92.96000 | | 7.04000 | 92.96000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/12/2018 | Jibar Tradeable Future | | 7.09000 | 92.91000 | | 7.09000 | 92.91000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/03/2019 | Jibar Tradeable Future | | 7.14000 | 92.86000 | | 7.14000 | 92.86000 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 19/06/2017 | Foreign Exchange Future | | 0.12370 | 0.12370 | | 0.12300 | 0.12300 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 18/09/2017 | Foreign Exchange Future | | 0.12360 | 0.12360 | | 0.12270 | 0.12270 | | | 0.00 | 0.00 | 0 | 1,382.00 |
| KES / R | On 18/12/2017 | Foreign Exchange Future | | 0.12330 | 0.12330 | | 0.12160 | 0.12160 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 19/03/2018 | Foreign Exchange Future | | 0.12300 | 0.12300 | | 0.12120 | 0.12120 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 18/06/2018 | Foreign Exchange Future | | 0.12190 | 0.12190 | | 0.12060 | 0.12060 | | | 0.00 | 0.00 | 0 | 1,145.00 |
| NOK/R | On 19/06/2017 | Foreign Exchange Future | | 1.51300 | 1.51300 | | 1.50810 | 1.50810 | | 13.00 | 0.00 | 0.00 | 0 | 0.00 |
| NOK/R | On 18/09/2017 | Foreign Exchange Future | | 1.53860 | 1.53860 | | 1.53360 | 1.53360 | | 13.52 | 0.00 | 0.00 | 0 | 0.00 |
| NOK/R | On 18/12/2017 | Foreign Exchange Future | | 1.56390 | 1.56390 | | 1.55900 | 1.55900 | | 13.20 | 0.00 | 0.00 | 0 | 0.00 |
| NOK/R | On 19/03/2018 | Foreign Exchange Future | | 1.58880 | 1.58880 | | 1.58380 | 1.58380 | | 13.42 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 19/06/2017 | Foreign Exchange Future | | 9.22620 | 9.22620 | | 9.08590 | 9.08590 | | 14.17 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 18/09/2017 | Foreign Exchange Future | | 9.34930 | 9.34930 | | 9.20740 | 9.20740 | | 14.33 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 18/12/2017 | Foreign Exchange Future | | 9.46980 | 9.46980 | | 9.32560 | 9.32560 | | 14.32 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 19/03/2018 | Foreign Exchange Future | | 9.58680 | 9.58680 | | 9.43940 | 9.43940 | | 13.94 | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 19/06/2017 | Foreign Exchange Future | | 1.25950 | 1.25950 | | 1.25190 | 1.25190 | | | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 18/09/2017 | Foreign Exchange Future | | 1.27450 | 1.27450 | | 1.26510 | 1.26510 | | | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 18/12/2017 | Foreign Exchange Future | | 1.28890 | 1.28890 | | 1.27700 | 1.27700 | | | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 19/03/2018 | Foreign Exchange Future | | 1.30560 | 1.30560 | | 1.28910 | 1.28910 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO £ / \$ | On 19/06/2017 | Foreign Exchange Future | | 1.28910 | 1.28910 | | 1.29340 | 1.29340 | | | 0.00 | 0.00 | 0 | 8,123.00 |
| QUANTO £ / \$ | On 18/09/2017 | Foreign Exchange Future | | 1.29280 | 1.29280 | | 1.29700 | 1.29700 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO £ / \$ | On 18/12/2017 | Foreign Exchange Future | | 1.29650 | 1.29650 | | 1.30080 | 1.30080 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO £ / \$ | On 19/03/2018 | Foreign Exchange Future | | 1.30040 | 1.30040 | | 1.30480 | 1.30480 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 19/06/2017 | Foreign Exchange Future | | 1.12750 | 1.12750 | | 1.12580 | 1.12580 | | | 0.00 | 0.00 | 0 | 62.00 |
| QUANTO € / \$ | On 18/09/2017 | Foreign Exchange Future | | 1.13300 | 1.13300 | | 1.13130 | 1.13130 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 18/12/2017 | Foreign Exchange Future | | 1.13870 | 1.13870 | | 1.13700 | 1.13700 | | | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| QUANTO € / \$ | On 19/03/2018 | Foreign Exchange Future | | | 1.14450 | | 1.14450 | | 1.14290 | 1.14290 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 03/08/2017 | Bond Future | | | 8.49176 | | 114.15513 | | 8.44591 | 114.47245 | | 7.10 | 0.00 | 868,720,539.30 | 7,610 | 115,594.00 |
| R186 | On 03/08/2017 | Bond Future | 8.75 | Put | 610.26000 | | 0.61026 | | 532.52000 | 0.53252 | 610.260 | 7.26 | 0.29 | 0.00 | 0 | 3,654.00 |
| R186 | On 03/08/2017 | Bond Future | 8.85 | Put | 439.62000 | | 0.43962 | | 380.57000 | 0.38057 | 439.620 | 7.32 | 0.23 | 0.00 | 0 | 750.00 |
| R186 | On 03/08/2017 | Bond Future | 9.35 | Put | 62.65000 | | 0.06265 | | 52.45000 | 0.05245 | 62.650 | 7.62 | 0.04 | 0.00 | 0 | 750.00 |
| R186 | On 03/08/2017 | Bond Future | 9.50 | Put | 31.80000 | | 0.03180 | | 26.42000 | 0.02642 | 31.800 | 7.71 | 0.02 | 0.00 | 0 | 6,500.00 |
| R186 | On 02/11/2017 | Bond Future | | | 8.52171 | | 116.33750 | | 8.47382 | 116.66176 | | 7.37 | 0.00 | 0.00 | 0 | 4.00 |
| R186 | On 01/02/2018 | Bond Future | | | 8.54842 | | 113.30000 | | 8.49852 | 113.63042 | | 7.42 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186/R207 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186/R208 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 03/08/2017 | Bond Future | | | 296.18612 | | 296.18612 | | 296.33482 | 296.33482 | | | 0.00 | 0.00 | 0 | 2,350.00 |
| R197 | On 02/11/2017 | Bond Future | | | 301.92372 | | 301.92372 | | 302.07782 | 302.07782 | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 01/02/2018 | Bond Future | | | 300.88697 | | 300.88697 | | 301.04138 | 301.04138 | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 07/12/2023 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 03/08/2017 | Bond Future | | | 241.09755 | | 241.09755 | | 241.08441 | 241.08441 | | | 0.00 | 0.00 | 0 | 30,547.00 |
| R202 | On 02/11/2017 | Bond Future | | | 245.76806 | | 245.76806 | | 245.75646 | 245.75646 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 01/02/2018 | Bond Future | | | 246.91934 | | 246.91934 | | 246.90528 | 246.90528 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 07/12/2033 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 03/08/2017 | Bond Future | | | 7.84531 | | 102.95938 | | 7.82981 | 103.02805 | | 4.72 | 0.00 | 0.00 | 0 | 38,317.00 |
| R2023 | On 02/11/2017 | Bond Future | | | 7.85312 | | 100.99738 | | 7.83655 | 101.06811 | | 4.44 | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 01/02/2018 | Bond Future | | | 7.85510 | | 102.96398 | | 7.83755 | 103.03598 | | 4.43 | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 28/02/2023 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R203 | On 15/09/2017 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 03/08/2017 | Bond Future | | | 9.01039 | | 92.69028 | | 8.96485 | 93.01069 | | | 0.00 | 0.00 | 0 | 32,390.00 |
| R2030 | On 02/11/2017 | Bond Future | | | 9.04935 | | 94.46231 | | 9.00219 | 94.78954 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 01/02/2018 | Bond Future | | | 9.08628 | | 92.29655 | | 9.03752 | 92.63000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 31/01/2030 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 03/08/2017 | Bond Future | | | 9.16451 | | 95.61879 | | 9.10882 | 96.04099 | | 10.05 | 0.00 | 0.00 | 0 | 26,589.00 |
| R2032 | On 02/11/2017 | Bond Future | | | 9.20801 | | 93.28888 | | 9.15043 | 93.71991 | | 11.09 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 01/02/2018 | Bond Future | | | 9.24956 | | 95.10536 | | 9.19014 | 95.54465 | | 10.58 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 31/03/2032 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 03/08/2017 | Bond Future | | | 9.39652 | | 99.42792 | | 9.33579 | 99.92998 | | | 0.00 | 0.00 | 0 | 9,645.00 |
| R2035 | On 02/11/2017 | Bond Future | | | 9.44520 | | 96.82783 | | 9.38250 | 97.34025 | | | 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 |
|------------------|---------------|--------------------|------|-----------|-------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| R2035 | On 01/02/2018 | Bond Future | | 9.49319 | 98.71331 | | 9.42853 | 99.23554 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 28/02/2035 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 03/08/2017 | Bond Future | | 9.50471 | 91.34222 | | 9.43895 | 91.88326 | | 11.95 | 0.00 | 0.00 | 0 | 66,025.00 |
| R2037 | On 02/11/2017 | Bond Future | | 9.55087 | 93.08847 | | 9.48310 | 93.64049 | | 12.70 | 0.00 | 0.00 | 0 | 233.00 |
| R2037 | On 01/02/2018 | Bond Future | | 9.59577 | 90.64558 | | 9.52596 | 91.20834 | | 12.67 | 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 03/08/2017 | Bond Future | | 7.27371 | 101.96569 | | 7.26734 | 101.97391 | | 0.97 | 0.00 | 0.00 | 0 | 41,529.00 |
| R204 | On 02/11/2017 | Bond Future | | 7.15939 | 103.91506 | | 7.15081 | 103.92422 | | 0.50 | 0.00 | 0.00 | 0 | 0.00 |
| R204 | On 01/02/2018 | Bond Future | | 6.94327 | 101.89824 | | 6.93226 | 101.90748 | | 0.68 | 0.00 | 0.00 | 0 | 0.00 |
| R204 | On 21/12/2018 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R204/R203 | On 21/12/2018 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 06/10/2015 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 03/08/2017 | Bond Future | | 9.61062 | 94.60799 | | 9.53980 | 95.22944 | | 12.57 | 0.00 | 0.00 | 0 | 13,856.00 |
| R2040 | On 02/11/2017 | Bond Future | | 9.65825 | 96.41658 | | 9.58528 | 97.05073 | | 13.38 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 01/02/2018 | Bond Future | | 9.70474 | 93.78821 | | 9.62961 | 94.43461 | | 13.35 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 31/01/2040 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 03/08/2017 | Bond Future | | 9.69063 | 91.27160 | | 9.60453 | 92.03097 | | 13.19 | 0.00 | 0.00 | 0 | 23,797.00 |
| R2044 | On 02/11/2017 | Bond Future | | 9.73840 | 93.01651 | | 9.64977 | 93.79111 | | 14.07 | 0.00 | 0.00 | 0 | 200.00 |
| R2044 | On 01/02/2018 | Bond Future | | 9.78512 | 90.44707 | | 9.69392 | 91.23667 | | 14.03 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 31/01/2044 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 03/08/2017 | Bond Future | | 9.65675 | 94.95285 | | 9.57573 | 95.68821 | | 13.09 | 0.00 | 0.00 | 0 | 77,986.00 |
| R2048 | On 02/11/2017 | Bond Future | | 9.70555 | 92.33065 | | 9.62214 | 93.08068 | | 14.62 | 0.00 | 0.00 | 0 | 226.00 |
| R2048 | On 01/02/2018 | Bond Future | | 9.75379 | 94.12847 | | 9.66796 | 94.89301 | | 13.90 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 28/02/2048 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R207 | On 03/08/2017 | Bond Future | | 7.35712 | 100.23056 | | 7.35144 | 100.24300 | | 1.76 | 0.00 | 0.00 | 0 | 45,633.00 |
| R207 | On 03/08/2017 | Bond Future | 8.19 | Call | 1,805.33000 | 1.80533 | 1,817.81000 | 1.81781 | 1,805.330 | 1.88 | 0.99 | 0.00 | 0 | 51.00 |
| R207 | On 02/11/2017 | Bond Future | | 7.30211 | 102.14675 | | 7.29536 | 102.16018 | | 1.37 | 0.00 | 0.00 | 0 | 0.00 |
| R207 | On 01/02/2018 | Bond Future | | 7.21635 | 100.49368 | | 7.20872 | 100.50727 | | 1.50 | 0.00 | 0.00 | 0 | 0.00 |
| R207 | On 15/01/2020 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R207/R203 | On 15/01/2020 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R208 | On 03/08/2017 | Bond Future | | 7.47648 | 100.10387 | | 7.46577 | 100.13706 | | 2.87 | 0.00 | 0.00 | 0 | 34,779.00 |
| R208 | On 02/11/2017 | Bond Future | | 7.45423 | 98.61570 | | 7.44238 | 98.65026 | | 2.42 | 0.00 | 0.00 | 0 | 0.00 |
| R208 | On 01/02/2018 | Bond Future | | 7.41786 | 100.53590 | | 7.40500 | 100.57103 | | 2.50 | 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 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|--------------|-------|--------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| R208/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 03/08/2017 | Bond Future | | | 9.35861 | | 75.02466 | | 9.29795 | 75.44600 | | 11.83 | 0.00 | 0.00 | 0 | 74,115.00 |
| R209 | On 02/11/2017 | Bond Future | | | 9.40083 | | 73.30906 | | 9.33839 | 73.73897 | | 13.31 | 0.00 | 0.00 | 0 | 630.00 |
| R209 | On 02/11/2017 | Bond Future | 8.30 | Call | 285.13000 | | 0.28513 | | 336.60000 | 0.33660 | 285.130 | 12.71 | 0.10 | 0.00 | 0 | 2,800.00 |
| R209 | On 02/11/2017 | Bond Future | 9.00 | Call | 1,315.87000 | | 1.31587 | | 1,475.17000 | 1.47517 | 1,315.870 | 13.01 | 0.34 | 0.00 | 0 | 4,100.00 |
| R209 | On 02/11/2017 | Bond Future | 10.00 | Put | 1,010.60000 | | 1.01060 | | 913.85000 | 0.91385 | 1,010.600 | 13.77 | 0.25 | 0.00 | 0 | 3,360.00 |
| R209 | On 02/11/2017 | Bond Future | 10.60 | Put | 354.77000 | | 0.35477 | | 315.19000 | 0.31519 | 354.770 | 14.23 | 0.11 | 0.00 | 0 | 1,300.00 |
| R209 | On 01/02/2018 | Bond Future | | | 9.44128 | | 74.73649 | | 9.37709 | 75.17473 | | 12.65 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 31/03/2036 | Price Contribution | | | 6.25000 | | 6.25000 | | 6.25000 | 6.25000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R209/R186 | On 31/03/2036 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R209/R204 | On 31/03/2036 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R209/R208 | On 31/03/2036 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 03/08/2017 | Bond Future | | | 186.36257 | | 186.36257 | | 186.35230 | 186.35230 | | | 0.00 | 0.00 | 0 | 1,675.00 |
| R210 | On 02/11/2017 | Bond Future | | | 187.57248 | | 187.57248 | | 187.56382 | 187.56382 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 01/02/2018 | Bond Future | | | 191.31079 | | 191.31079 | | 191.30000 | 191.30000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 31/03/2028 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R212 | On 03/08/2017 | Bond Future | | | 148.51474 | | 148.51474 | | 148.50627 | 148.50627 | | | 0.00 | 0.00 | 0 | 4,858.00 |
| R212 | On 02/11/2017 | Bond Future | | | 151.39166 | | 151.39166 | | 151.38431 | 151.38431 | | | 0.00 | 0.00 | 0 | 0.00 |
| R212 | On 01/02/2018 | Bond Future | | | 152.34861 | | 152.34861 | | 152.33968 | 152.33968 | | | 0.00 | 0.00 | 0 | 0.00 |
| R212 | On 31/01/2022 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 03/08/2017 | Bond Future | | | 9.06167 | | 87.14164 | | 9.00594 | 87.52461 | | 9.79 | 0.00 | 0.00 | 0 | 55,673.00 |
| R213 | On 02/11/2017 | Bond Future | | | 9.10300 | | 85.25758 | | 9.04541 | 85.64848 | | 10.86 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 01/02/2018 | Bond Future | | | 9.14322 | | 86.91770 | | 9.08377 | 87.31612 | | 10.37 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 28/02/2031 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R213/R186 | On 28/02/2031 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 03/08/2017 | Bond Future | | | 9.54465 | | 74.48173 | | 9.47894 | 74.95341 | | 12.55 | 0.00 | 0.00 | 0 | 35,526.00 |
| R214 | On 02/11/2017 | Bond Future | | | 9.59026 | | 72.60918 | | 9.52265 | 73.09050 | | 14.18 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 01/02/2018 | Bond Future | | | 9.63515 | | 74.02299 | | 9.56565 | 74.51362 | | 13.43 | 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 19/06/2017 | Foreign Exchange Future | | | 22,184.83000 | | 22,184.83000 | | 21,992.24000 | 21,992.24000 | | | 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 |
|--------------------------------|--------|---------------|-------------------------|--------------|--------------|--------------|--------------|----------------|-------------------|------------|-------|-------------------------|------------------|---------------------|
| RAIN | | On 18/09/2017 | Foreign Exchange Future | 22,530.65000 | 22,530.65000 | 22,341.40000 | 22,341.40000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | | On 19/06/2017 | Foreign Exchange Future | 9.28760 | 9.28760 | 9.21510 | 9.21510 | | | 14.41 | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | | On 18/09/2017 | Foreign Exchange Future | 9.43850 | 9.43850 | 9.36570 | 9.36570 | | | 14.36 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | | On 19/06/2017 | Foreign Exchange Future | 3.63320 | 3.63320 | 3.60230 | 3.60230 | | | 14.04 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | | On 18/09/2017 | Foreign Exchange Future | 3.59640 | 3.59640 | 3.56690 | 3.56690 | | | 14.22 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | | On 19/03/2018 | Foreign Exchange Future | 3.53210 | 3.53210 | 3.50180 | 3.50180 | | | 14.45 | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | | On 19/06/2017 | Foreign Exchange Future | 1.36700 | 1.36700 | 1.35460 | 1.35460 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | | On 18/09/2017 | Foreign Exchange Future | 1.33990 | 1.33990 | 1.32800 | 1.32800 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | | On 18/12/2017 | Foreign Exchange Future | 1.31410 | 1.31410 | 1.30270 | 1.30270 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | | On 19/03/2018 | Foreign Exchange Future | 1.28990 | 1.28990 | 1.27920 | 1.27920 | | | | 0.00 | 0.00 | 0 | 0.00 |
| Total for Derivatives : | | | | | | | | | | | | 5,790,407,228.19 | 555,344 | 4 327 327.00 |
| Grand Total: | | | | | | | | | | | | 5,790,407,228.19 | 555,344 | 4 327 327.00 |