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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/10/2017

| 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 13/10/2017 | Any day expiry | 13.57970 | 13.57970 | | 13.63110 | 13.63110 | | 14.55 | 0.00 | 0.00 | 0 | 24.00 |
| \$ / R | On 16/10/2017 | Any day expiry | 13.58420 | 13.58420 | | 13.63780 | 13.63780 | | 12.77 | 0.00 | 271,750,000.00 | 20,000 | 20,662.00 |
| \$ / R | On 16/10/2017 | Any day expiry | 13.64 | Put | 114.96680 | 0.11497 | 87.11070 | 0.08711 | 114.967 | 13.24 | 0.60 | 0 | 30,000.00 |
| \$ / R | On 20/10/2017 | Any day expiry | 13.59310 | 13.59310 | | 13.64680 | 13.64680 | | 13.08 | 0.00 | 136,071,000.00 | 10,000 | 10,000.00 |
| \$ / R | On 20/10/2017 | Any day expiry | 13.74 | Put | 206.76420 | 0.20676 | 169.55240 | 0.16955 | 206.764 | 13.92 | 0.68 | 0 | 10,000.00 |
| \$ / R | On 23/10/2017 | Any day expiry | 13.59980 | 13.59980 | | 13.65350 | 13.65350 | | 12.56 | 0.00 | 0.00 | 0 | 834.00 |
| \$ / R | On 23/10/2017 | Any day expiry | 14.00 | Call | 24.68520 | 0.02469 | 29.85980 | 0.02986 | 24.685 | 14.49 | 0.14 | 0 | 500.00 |
| \$ / R | On 27/10/2017 | Any day expiry | 13.60870 | 13.60870 | | 13.66240 | 13.66240 | | 13.02 | 0.00 | 0.00 | 0 | 913.00 |
| \$ / R | On 27/10/2017 | Any day expiry | 12.92 | Put | 6.35500 | 0.00636 | 5.56720 | 0.00557 | 6.355 | 14.17 | 0.04 | 0 | 1,000.00 |
| \$ / R | On 27/10/2017 | Any day expiry | 13.50 | Put | 101.19470 | 0.10119 | 84.10460 | 0.08410 | 101.195 | 13.19 | 0.38 | 0 | 60.00 |
| \$ / R | On 27/10/2017 | Any day expiry | 14.10 | Call | 27.45760 | 0.02746 | 35.96350 | 0.03596 | 27.458 | 14.88 | 0.13 | 0 | 1,000.00 |
| \$ / R | On 27/10/2017 | Any day expiry | 17.45 | Call | 0.15520 | 0.00016 | 0.11030 | 0.00011 | 0.155 | 36.12 | 0.00 | 0 | 60.00 |
| \$ / R | On 03/11/2017 | Any day expiry | 13.62430 | 13.62430 | | 13.67790 | 13.67790 | | 13.35 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 03/11/2017 | Any day expiry | 13.35 | Put | 72.67790 | 0.07268 | 58.59460 | 0.05859 | 72.678 | 13.11 | 0.26 | 0 | 20,000.00 |
| \$ / R | On 06/11/2017 | Any day expiry | 13.63100 | 13.63100 | | 13.68460 | 13.68460 | | 13.42 | 0.00 | 0.00 | 0 | 200.00 |
| \$ / R | On 09/11/2017 | Any day expiry | 13.63770 | 13.63770 | | 13.69120 | 13.69120 | | 13.62 | 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 13/11/2017 | Any day expiry | | 13.64660 | 13.64660 | | 13.70010 | 13.70010 | | 13.68 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 16/11/2017 | Any day expiry | | 13.65310 | 13.65310 | | 13.70680 | 13.70680 | | 13.91 | 0.00 | 0.00 | 0 | 300.00 |
| \$ / R | On 17/11/2017 | Any day expiry | | 13.65530 | 13.65530 | | 13.70900 | 13.70900 | | 13.98 | 0.00 | 0.00 | 0 | 1,392.00 |
| \$ / R | On 28/11/2017 | Any day expiry | | 13.67930 | 13.67930 | | 13.73330 | 13.73330 | | 14.10 | 0.00 | 0.00 | 0 | 1,990.00 |
| \$ / R | On 28/11/2017 | Any day expiry | 13.50 | Put | 193.06360 | 0.19306 | 174.38760 | 0.17439 | 193.064 | 13.91 | 0.39 | 0.00 | 0 | 60.00 |
| \$ / R | On 28/11/2017 | Any day expiry | 17.74 | Call | 1.98170 | 0.00198 | 1.94820 | 0.00195 | 1.982 | 27.16 | 0.00 | 0.00 | 0 | 60.00 |
| \$ / R | On 30/11/2017 | Any day expiry | | 13.68360 | 13.68360 | | 13.73770 | 13.73770 | | 14.31 | 0.00 | 0.00 | 0 | 2,708.00 |
| \$ / R | On 30/11/2017 | Any day expiry | 12.75 | Put | 24.99560 | 0.02500 | 22.46720 | 0.02247 | 24.996 | 13.71 | 0.08 | 0.00 | 0 | 238,000.00 |
| \$ / R | On 15/12/2017 | Any day expiry | | 13.71620 | 13.71620 | | 13.77090 | 13.77090 | | 14.91 | 0.00 | 0.00 | 0 | 1,750.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | | 13.72260 | 13.72260 | | 13.77750 | 13.77750 | | 15.03 | 0.00 | 663,323,038.80 | 48,338 | 877,889.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 11.75 | Put | 4.39340 | 0.00439 | 4.60340 | 0.00460 | 4.393 | 16.35 | 0.01 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 12.00 | Put | 6.13180 | 0.00613 | 6.36130 | 0.00636 | 6.132 | 15.12 | 0.02 | 0.00 | 0 | 20,141.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 12.16 | Put | 7.68120 | 0.00768 | 7.91090 | 0.00791 | 7.681 | 14.34 | 0.02 | 0.00 | 0 | 550.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 12.20 | Put | 8.13970 | 0.00814 | 8.36660 | 0.00837 | 8.140 | 14.14 | 0.03 | 0.00 | 0 | 4,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 12.21 | Put | 8.25960 | 0.00826 | 8.48530 | 0.00849 | 8.260 | 14.09 | 0.03 | 0.00 | 0 | 18,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 12.40 | Put | 12.43020 | 0.01243 | 11.18530 | 0.01119 | 12.430 | 13.46 | 0.04 | 0.00 | 0 | 114,600.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 12.50 | Put | 18.18400 | 0.01818 | 16.35910 | 0.01636 | 18.184 | 13.58 | 0.05 | 0.00 | 0 | 16,416.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 12.56 | Put | 22.55250 | 0.02255 | 20.31120 | 0.02031 | 22.553 | 13.65 | 0.06 | 0.00 | 0 | 7,100.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 12.65 | Put | 30.61930 | 0.03062 | 27.63040 | 0.02763 | 30.619 | 13.76 | 0.08 | 0.00 | 0 | 1,819.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 12.75 | Put | 42.04110 | 0.04204 | 38.03330 | 0.03803 | 42.041 | 13.88 | 0.10 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 12.76 | Put | 43.34130 | 0.04334 | 39.21940 | 0.03922 | 43.341 | 13.89 | 0.11 | 0.00 | 0 | 550.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.00 | Put | 84.53950 | 0.08454 | 77.04510 | 0.07705 | 84.540 | 14.18 | 0.18 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.10 | Put | 108.12330 | 0.10812 | 98.83210 | 0.09883 | 108.123 | 14.30 | 0.22 | 0.00 | 0 | 41,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.12 | Put | 113.33790 | 0.11334 | 103.73320 | 0.10373 | 113.338 | 14.33 | 0.22 | 0.00 | 0 | 40,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.15 | Put | 121.48000 | 0.12148 | 111.39680 | 0.11140 | 121.480 | 14.36 | 0.24 | 0.00 | 0 | 2,600.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.18 | Put | 130.01300 | 0.13001 | 119.44050 | 0.11944 | 130.013 | 14.40 | 0.25 | 0.00 | 0 | 16,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.20 | Call | 658.52250 | 0.65852 | 702.51730 | 0.70252 | 658.523 | 14.42 | 0.74 | 0.00 | 0 | 7,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.21 | Put | 138.94480 | 0.13894 | 127.87070 | 0.12787 | 138.945 | 14.44 | 0.26 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.22 | Put | 142.00990 | 0.14201 | 130.76760 | 0.13077 | 142.010 | 14.45 | 0.26 | 0.00 | 0 | 7,100.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.25 | Call | 624.07900 | 0.62408 | 667.22170 | 0.66722 | 624.079 | 14.48 | 0.72 | 0.00 | 0 | 16,141.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.35 | Put | 186.00670 | 0.18601 | 172.47430 | 0.17247 | 186.007 | 14.61 | 0.32 | 0.00 | 0 | 52,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.40 | Put | 205.01200 | 0.20501 | 190.55460 | 0.19055 | 205.012 | 14.67 | 0.34 | 0.00 | 0 | 114,600.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.50 | Call | 469.13980 | 0.46914 | 507.67890 | 0.50768 | 469.140 | 14.79 | 0.61 | 0.00 | 0 | 11,016.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.60 | Call | 415.36040 | 0.41536 | 451.93650 | 0.45194 | 415.360 | 14.91 | 0.57 | 0.00 | 0 | 4,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.76 | Call | 340.88190 | 0.34088 | 372.27240 | 0.37227 | 340.882 | 15.19 | 0.50 | 0.00 | 0 | 3,750.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.80 | Call | 324.87160 | 0.32487 | 354.14380 | 0.35414 | 324.872 | 15.29 | 0.48 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.93 | Call | 277.46300 | 0.27746 | 303.95130 | 0.30395 | 277.463 | 15.63 | 0.43 | 0.00 | 0 | 7,100.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 14.00 | Call | 254.69040 | 0.25469 | 279.74740 | 0.27975 | 254.690 | 15.81 | 0.40 | 0.00 | 0 | 400.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 14.00 | Put | 532.09040 | 0.53209 | 502.24740 | 0.50225 | 532.090 | 15.81 | 0.60 | 0.00 | 0 | 33,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 14.40 | Call | 155.50980 | 0.15551 | 173.43680 | 0.17344 | 155.510 | 16.85 | 0.27 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 14.50 | Call | 137.13240 | 0.13713 | 153.92210 | 0.15392 | 137.132 | 17.09 | 0.24 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 14.50 | Put | 914.53240 | 0.91453 | 876.42210 | 0.87642 | 914.532 | 17.09 | 0.76 | 0.00 | 0 | 2,055.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 14.63 | Call | 116.48270 | 0.11648 | 131.33830 | 0.13134 | 116.483 | 17.40 | 0.21 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 15.00 | Call | 73.58710 | 0.07359 | 83.98970 | 0.08399 | 73.587 | 18.29 | 0.14 | 0.00 | 0 | 5,580.00 |

| 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 | 15.11 | Call | 63.70610 | 0.06371 | 73.69220 | 0.07369 | 63.706 | 18.50 | 0.12 | 0.00 | 0 | 1,900.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 15.12 | Call | 62.83110 | 0.06283 | 72.82560 | 0.07283 | 62.831 | 18.52 | 0.12 | 0.00 | 0 | 40,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 15.50 | Call | 37.05650 | 0.03706 | 44.71810 | 0.04472 | 37.057 | 19.10 | 0.08 | 0.00 | 0 | 25,457.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 15.60 | Call | 32.24360 | 0.03224 | 39.23530 | 0.03924 | 32.244 | 19.25 | 0.07 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 16.00 | Call | 18.52740 | 0.01853 | 23.35330 | 0.02335 | 18.527 | 19.86 | 0.04 | 0.00 | 0 | 117,200.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 17.13 | Call | 5.39260 | 0.00539 | 6.24740 | 0.00625 | 5.393 | 22.33 | 0.01 | 0.00 | 0 | 18,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 17.24 | Call | 4.92600 | 0.00493 | 5.58550 | 0.00559 | 4.926 | 22.62 | 0.01 | 0.00 | 0 | 33,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 18.06 | Call | 2.09800 | 0.00210 | 2.37230 | 0.00237 | 2.098 | 24.09 | 0.00 | 0.00 | 0 | 2,055.00 |
| \$ / R | On 22/12/2017 | Any day expiry | | | 13.73110 | 13.73110 | 13.78640 | 13.78640 | | 15.54 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 22/12/2017 | Any day expiry | 13.50 | Put | 263.14760 | 0.26315 | 245.40260 | 0.24540 | 263.148 | 15.22 | 0.39 | 0.00 | 0 | 60.00 |
| \$ / R | On 22/12/2017 | Any day expiry | 18.02 | Call | 2.83410 | 0.00283 | 2.82930 | 0.00283 | 2.834 | 23.97 | 0.01 | 0.00 | 0 | 60.00 |
| \$ / R | On 27/12/2017 | Any day expiry | | | 13.74180 | 13.74180 | 13.79750 | 13.79750 | | 15.70 | 0.00 | 0.00 | 0 | 916.00 |
| \$ / R | On 02/01/2018 | Any day expiry | | | 13.75460 | 13.75460 | 13.81080 | 13.81080 | | 15.95 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 09/01/2018 | Any day expiry | | | 13.76950 | 13.76950 | 13.82630 | 13.82630 | | 16.28 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 09/01/2018 | Any day expiry | 13.20 | Put | 194.05350 | 0.19405 | 178.46470 | 0.17846 | 194.053 | 15.68 | 0.28 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 09/01/2018 | Any day expiry | 14.76 | Call | 166.76750 | 0.16677 | 181.98560 | 0.18199 | 166.768 | 18.35 | 0.24 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 09/01/2018 | Any day expiry | 14.88 | Call | 148.03910 | 0.14804 | 161.99090 | 0.16199 | 148.039 | 18.60 | 0.21 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 31/01/2018 | Any day expiry | | | 13.81660 | 13.81660 | 13.87430 | 13.87430 | | 16.47 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 31/01/2018 | Any day expiry | 13.25 | Put | 241.70910 | 0.24171 | 221.64760 | 0.22165 | 241.709 | 15.79 | 0.30 | 0.00 | 0 | 107,000.00 |
| \$ / R | On 31/01/2018 | Any day expiry | 13.27 | Put | 249.07030 | 0.24907 | 228.64550 | 0.22865 | 249.070 | 15.81 | 0.31 | 0.00 | 0 | 154,000.00 |
| \$ / R | On 31/01/2018 | Any day expiry | 13.30 | Put | 260.37160 | 0.26037 | 239.39720 | 0.23940 | 260.372 | 15.85 | 0.32 | 0.00 | 0 | 40,904.00 |
| \$ / R | On 31/01/2018 | Any day expiry | 13.40 | Put | 300.27930 | 0.30028 | 277.48550 | 0.27749 | 300.279 | 15.97 | 0.35 | 0.00 | 0 | 168,000.00 |
| \$ / R | On 01/02/2018 | Any day expiry | | | 13.81870 | 13.81870 | 13.87640 | 13.87640 | | 16.47 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 01/02/2018 | Any day expiry | 12.57 | Put | 76.20480 | 0.07620 | 67.44230 | 0.06744 | 76.205 | 15.37 | 0.13 | 0.00 | 0 | 242.00 |
| \$ / R | On 01/02/2018 | Any day expiry | 13.04 | Put | 175.04380 | 0.17504 | 159.56450 | 0.15956 | 175.044 | 15.58 | 0.24 | 0.00 | 0 | 234.00 |
| \$ / R | On 01/02/2018 | Any day expiry | 13.15 | Put | 208.29080 | 0.20829 | 190.02360 | 0.19002 | 208.291 | 15.67 | 0.27 | 0.00 | 0 | 3,496.00 |
| \$ / R | On 01/02/2018 | Any day expiry | 15.22 | Call | 154.35180 | 0.15435 | 165.49500 | 0.16549 | 154.352 | 19.20 | 0.20 | 0.00 | 0 | 242.00 |
| \$ / R | On 01/02/2018 | Any day expiry | 15.52 | Call | 118.93820 | 0.11894 | 128.65810 | 0.12866 | 118.938 | 19.69 | 0.16 | 0.00 | 0 | 2,723.00 |
| \$ / R | On 01/02/2018 | Any day expiry | 15.79 | Call | 94.36420 | 0.09436 | 102.54790 | 0.10255 | 94.364 | 20.12 | 0.13 | 0.00 | 0 | 234.00 |
| \$ / R | On 01/02/2018 | Any day expiry | 15.88 | Call | 87.43010 | 0.08743 | 95.16310 | 0.09516 | 87.430 | 20.27 | 0.12 | 0.00 | 0 | 773.00 |
| \$ / R | On 13/02/2018 | Any day expiry | | | 13.84450 | 13.84450 | 13.90250 | 13.90250 | | 16.51 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 15/02/2018 | Any day expiry | | | 13.84880 | 13.84880 | 13.90690 | 13.90690 | | 16.51 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | | | 13.91740 | 13.91740 | 13.97650 | 13.97650 | | 16.48 | 0.00 | 71,799,866.60 | 5,159 | 106,554.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 12.00 | Put | 45.48310 | 0.04548 | 41.32090 | 0.04132 | 45.483 | 15.67 | 0.07 | 0.00 | 0 | 225,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 12.40 | Put | 81.87190 | 0.08187 | 75.27260 | 0.07527 | 81.872 | 15.21 | 0.12 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 12.50 | Put | 94.11600 | 0.09412 | 86.76270 | 0.08676 | 94.116 | 15.10 | 0.13 | 0.00 | 0 | 26,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 12.57 | Put | 106.11380 | 0.10611 | 95.65610 | 0.09566 | 106.114 | 15.14 | 0.14 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 13.00 | Put | 205.24840 | 0.20525 | 187.87510 | 0.18788 | 205.248 | 15.41 | 0.24 | 0.00 | 0 | 94,964.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 13.22 | Put | 275.12050 | 0.27512 | 254.07170 | 0.25407 | 275.120 | 15.56 | 0.29 | 0.00 | 0 | 15,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 13.25 | Put | 286.33920 | 0.28634 | 264.14110 | 0.26414 | 286.339 | 15.60 | 0.30 | 0.00 | 0 | 2,478.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 13.38 | Put | 338.08070 | 0.33808 | 312.74390 | 0.31274 | 338.081 | 15.78 | 0.33 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 13.40 | Put | 346.49290 | 0.34649 | 320.86410 | 0.32086 | 346.493 | 15.81 | 0.34 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 13.50 | Put | 390.33960 | 0.39034 | 363.27740 | 0.36328 | 390.340 | 15.94 | 0.37 | 0.00 | 0 | 17,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 13.50 | Call | 807.73960 | 0.80774 | 839.77740 | 0.83978 | 807.740 | 15.94 | 0.63 | 0.00 | 0 | 15,000.00 |

| 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 | 13.60 | Put | 437.14880 | 0.43715 | 408.69730 | 0.40870 | 437.149 | 16.08 | 0.39 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 13.91 | Put | 600.55490 | 0.60055 | 568.00870 | 0.56801 | 600.555 | 16.50 | 0.48 | 0.00 | 0 | 7,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 14.00 | Call | 571.41590 | 0.57142 | 595.77600 | 0.59578 | 571.416 | 16.65 | 0.50 | 0.00 | 0 | 767.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 14.18 | Put | 767.10980 | 0.76711 | 730.20470 | 0.73020 | 767.110 | 16.96 | 0.54 | 0.00 | 0 | 41,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 14.45 | Call | 418.31180 | 0.41831 | 437.63820 | 0.43764 | 418.312 | 17.42 | 0.39 | 27,488,902.35 | 5,000 | 17,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 14.86 | Call | 316.02990 | 0.31603 | 331.28640 | 0.33129 | 316.030 | 18.15 | 0.31 | 0.00 | 0 | 15,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 14.91 | Call | 305.56850 | 0.30557 | 320.41130 | 0.32041 | 305.568 | 18.24 | 0.30 | 0.00 | 0 | 8,395.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 14.95 | Call | 297.47390 | 0.29747 | 311.98720 | 0.31199 | 297.474 | 18.31 | 0.30 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 15.00 | Call | 287.68440 | 0.28768 | 301.80090 | 0.30180 | 287.684 | 18.40 | 0.29 | 0.00 | 0 | 5,626.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 15.11 | Call | 267.37560 | 0.26738 | 280.66490 | 0.28066 | 267.376 | 18.60 | 0.27 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 15.26 | Call | 242.21070 | 0.24221 | 254.45960 | 0.25446 | 242.211 | 18.87 | 0.25 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 15.46 | Call | 210.92800 | 0.21093 | 223.03310 | 0.22303 | 210.928 | 19.17 | 0.22 | 0.00 | 0 | 3,867.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 15.50 | Call | 205.11760 | 0.20512 | 216.96320 | 0.21696 | 205.118 | 19.22 | 0.22 | 0.00 | 0 | 65,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 15.75 | Call | 172.45590 | 0.17246 | 182.79750 | 0.18280 | 172.456 | 19.57 | 0.19 | 0.00 | 0 | 15,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 16.00 | Call | 145.32620 | 0.14533 | 154.37410 | 0.15437 | 145.326 | 19.92 | 0.16 | 0.00 | 0 | 3,276.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 16.16 | Call | 130.43020 | 0.13043 | 138.74540 | 0.13875 | 130.430 | 20.15 | 0.15 | 0.00 | 0 | 225,000.00 |
| \$ / R | On 25/04/2018 | Any day expiry | | | 13.99600 | 13.99600 | 14.05590 | 14.05590 | | 16.57 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/04/2018 | Any day expiry | 15.00 | Put | 1,374.20210 | 1.37420 | 1,329.95910 | 1.32996 | 1,374.202 | 18.20 | 0.67 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 25/04/2018 | Any day expiry | 15.81 | Call | 229.36550 | 0.22937 | 240.79580 | 0.24080 | 229.365 | 19.41 | 0.22 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 11/05/2018 | Any day expiry | | | 14.02920 | 14.02920 | 14.08950 | 14.08950 | | 16.57 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 15/05/2018 | Any day expiry | | | 14.03750 | 14.03750 | 14.09790 | 14.09790 | | 16.63 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | | | 14.10810 | 14.10810 | 14.16920 | 14.16920 | | 16.69 | 0.00 | 0.00 | 0 | 108,563.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 11.00 | Put | 12.32830 | 0.01233 | 12.52500 | 0.01252 | 12.328 | 14.89 | 0.02 | 0.00 | 0 | 750.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 11.50 | Put | 24.57720 | 0.02458 | 24.46900 | 0.02447 | 24.577 | 14.17 | 0.04 | 0.00 | 0 | 32,782.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 12.00 | Put | 65.79040 | 0.06579 | 62.73230 | 0.06273 | 65.790 | 14.61 | 0.08 | 0.00 | 0 | 137,000.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 12.40 | Put | 125.39760 | 0.12540 | 117.49950 | 0.11750 | 125.398 | 14.95 | 0.13 | 0.00 | 0 | 12,603.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 12.75 | Put | 202.39070 | 0.20239 | 188.54530 | 0.18855 | 202.391 | 15.25 | 0.19 | 0.00 | 0 | 32,782.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 12.96 | Put | 260.24410 | 0.26024 | 243.79300 | 0.24379 | 260.244 | 15.39 | 0.23 | 0.00 | 0 | 2,700.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.00 | Put | 272.37420 | 0.27237 | 255.41250 | 0.25541 | 272.374 | 15.42 | 0.24 | 0.00 | 0 | 760.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.05 | Put | 288.04180 | 0.28804 | 270.43800 | 0.27044 | 288.042 | 15.46 | 0.25 | 0.00 | 0 | 1,250.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.17 | Put | 327.97710 | 0.32798 | 308.80240 | 0.30880 | 327.977 | 15.54 | 0.27 | 0.00 | 0 | 965.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.22 | Put | 345.59640 | 0.34560 | 325.75930 | 0.32576 | 345.596 | 15.58 | 0.28 | 0.00 | 0 | 15,000.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.30 | Put | 374.98800 | 0.37499 | 354.08720 | 0.35409 | 374.988 | 15.64 | 0.30 | 0.00 | 0 | 50.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.46 | Put | 439.98760 | 0.43999 | 415.49420 | 0.41549 | 439.988 | 15.79 | 0.34 | 0.00 | 0 | 5,183.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.48 | Put | 448.91610 | 0.44892 | 424.13360 | 0.42413 | 448.916 | 15.82 | 0.34 | 0.00 | 0 | 7,420.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.64 | Put | 523.83230 | 0.52383 | 496.77760 | 0.49678 | 523.832 | 16.04 | 0.37 | 0.00 | 0 | 70,530.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.70 | Put | 553.51750 | 0.55352 | 525.61780 | 0.52562 | 553.518 | 16.13 | 0.39 | 0.00 | 0 | 184,000.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 14.71 | Call | 568.28320 | 0.56828 | 589.18720 | 0.58919 | 568.283 | 17.57 | 0.42 | 0.00 | 0 | 50.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 14.81 | Call | 539.76290 | 0.53976 | 559.64180 | 0.55964 | 539.763 | 17.71 | 0.40 | 0.00 | 0 | 500.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 15.11 | Call | 464.32760 | 0.46433 | 481.58530 | 0.48159 | 464.328 | 18.18 | 0.35 | 0.00 | 0 | 760.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 15.14 | Call | 457.46370 | 0.45746 | 474.50210 | 0.47450 | 457.464 | 18.22 | 0.35 | 0.00 | 0 | 2,700.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 15.43 | Call | 396.84010 | 0.39684 | 411.91420 | 0.41191 | 396.840 | 18.67 | 0.31 | 0.00 | 0 | 15,000.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 15.53 | Call | 377.75230 | 0.37775 | 392.61610 | 0.39262 | 377.752 | 18.82 | 0.30 | 0.00 | 0 | 965.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 16.16 | Call | 274.32510 | 0.27433 | 286.03780 | 0.28604 | 274.325 | 19.58 | 0.22 | 0.00 | 0 | 5,183.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 16.38 | Call | 246.03900 | | 0.24604 | | 256.78460 | 0.25678 | 246.039 | 19.84 | 0.20 | 0.00 | 0 | 750.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 16.49 | Call | 233.16130 | | 0.23316 | | 243.45920 | 0.24346 | 233.161 | 19.98 | 0.19 | 0.00 | 0 | 7,420.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 16.52 | Call | 229.78560 | | 0.22979 | | 239.96460 | 0.23996 | 229.786 | 20.01 | 0.19 | 0.00 | 0 | 32,782.00 |
| \$ / R | On 02/07/2018 | Any day expiry | | | 14.13720 | | 14.13720 | | 14.19850 | 14.19850 | | 16.73 | 0.00 | 0.00 | 0 | 505.00 |
| \$ / R | On 20/07/2018 | Any day expiry | | | 14.17460 | | 14.17460 | | 14.23620 | 14.23620 | | 16.75 | 0.00 | 0.00 | 0 | 1,800.00 |
| \$ / R | On 13/08/2018 | Any day expiry | | | 14.22430 | | 14.22430 | | 14.28640 | 14.28640 | | 16.78 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | | | 14.29680 | | 14.29680 | | 14.35960 | 14.35960 | | 16.88 | 0.00 | 0.00 | 0 | 2,450.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 11.00 | Put | 16.05870 | | 0.01606 | | 16.37140 | 0.01637 | 16.059 | 13.87 | 0.02 | 0.00 | 0 | 750.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 12.61 | Put | 203.80890 | | 0.20381 | | 191.31570 | 0.19132 | 203.809 | 14.89 | 0.17 | 0.00 | 0 | 5,300.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 12.65 | Put | 215.53430 | | 0.21553 | | 202.53490 | 0.20253 | 215.534 | 14.98 | 0.18 | 0.00 | 0 | 1,550.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 12.85 | Put | 280.12830 | | 0.28013 | | 264.53870 | 0.26454 | 280.128 | 15.41 | 0.21 | 0.00 | 0 | 750.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 13.65 | Call | 1,223.56600 | | 1.22357 | | 0.00000 | 0.00000 | 1,223.566 | 16.01 | 0.65 | 6,769,396.92 | 732 | 732.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 15.97 | Call | 465.14360 | | 0.46514 | | 482.13990 | 0.48214 | 465.144 | 19.00 | 0.30 | 0.00 | 0 | 5,300.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 16.04 | Call | 452.03550 | | 0.45204 | | 468.67430 | 0.46867 | 452.036 | 19.08 | 0.30 | 0.00 | 0 | 1,550.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 16.14 | Call | 434.04730 | | 0.43405 | | 450.19030 | 0.45019 | 434.047 | 19.19 | 0.29 | 0.00 | 0 | 750.00 |
| \$ / R | On 13/11/2018 | Any day expiry | | | 14.41750 | | 14.41750 | | 14.48130 | 14.48130 | | 17.11 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | | | 14.48460 | | 14.48460 | | 14.54870 | 14.54870 | | 17.33 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/02/2019 | Any day expiry | | | 14.61640 | | 14.61640 | | 14.68120 | 14.68120 | | 17.56 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | | | 14.68780 | | 14.68780 | | 14.75290 | 14.75290 | | 17.70 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | | | 14.87810 | | 14.87810 | | 14.94410 | 14.94410 | | 17.92 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/06/2020 | Foreign Exchange Future | | | 15.76270 | | 15.76270 | | 15.82420 | 15.82420 | | 19.12 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/07/2020 | Any day expiry | | | 15.88080 | | 15.88080 | | 15.94120 | 15.94120 | | 19.26 | 0.00 | 0.00 | 0 | 84,000.00 |
| \$ / R | On 14/09/2020 | Foreign Exchange Future | | | 16.00400 | | 16.00400 | | 16.06320 | 16.06320 | | 19.36 | 0.00 | 0.00 | 0 | 184,000.00 |
| \$ / R MAXI | On 18/12/2017 | Foreign Exchange Future | | | 13.72260 | | 13.72260 | | 13.77750 | 13.77750 | | 15.03 | 0.00 | 1,235,034.00 | 90 | 667.00 |
| \$ / R MAXI | On 19/03/2018 | Foreign Exchange Future | | | 13.91740 | | 13.91740 | | 13.97650 | 13.97650 | | 16.48 | 0.00 | 0.00 | 0 | 17.00 |
| \$ / R MAXI | On 18/06/2018 | Foreign Exchange Future | | | 14.10810 | | 14.10810 | | 14.16920 | 14.16920 | | 16.69 | 0.00 | 0.00 | 0 | 172.00 |
| \$ / R MAXI | On 17/09/2018 | Foreign Exchange Future | | | 14.29680 | | 14.29680 | | 14.35960 | 14.35960 | | 16.88 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 14/06/2019 | Foreign Exchange Future | | | 14.87810 | | 14.87810 | | 14.01440 | 14.01440 | | 17.92 | 0.00 | 0.00 | 0 | 0.00 |
| £ / R | On 31/10/2017 | Any day expiry | | | 17.96160 | | 17.96160 | | 18.07680 | 18.07680 | | 14.38 | 0.00 | 0.00 | 0 | 43.00 |
| £ / R | On 18/12/2017 | Foreign Exchange Future | | | 18.12510 | | 18.12510 | | 18.24240 | 18.24240 | | 16.47 | 0.00 | 706,878.90 | 39 | 199,460.00 |
| £ / R | On 18/12/2017 | Foreign Exchange Future | 18.20 | Call | 482.28270 | | 0.48228 | | 539.69750 | 0.53970 | 482.283 | 16.59 | 0.49 | 0.00 | 0 | 400.00 |
| £ / R | On 18/12/2017 | Foreign Exchange Future | 19.80 | Call | 104.19590 | | 0.10420 | | 121.68430 | 0.12168 | 104.196 | 18.60 | 0.14 | 0.00 | 0 | 800.00 |
| £ / R | On 19/03/2018 | Foreign Exchange Future | | | 18.43740 | | 18.43740 | | 18.56010 | 18.56010 | | 16.96 | 0.00 | 0.00 | 0 | 1,420.00 |
| £ / R | On 19/03/2018 | Foreign Exchange Future | 17.00 | Put | 257.58810 | | 0.25759 | | 228.56490 | 0.22856 | 257.588 | 16.58 | 0.21 | 0.00 | 0 | 500.00 |
| £ / R | On 19/03/2018 | Foreign Exchange Future | 20.14 | Call | 324.43750 | | 0.32444 | | 350.18480 | 0.35018 | 324.438 | 18.54 | 0.25 | 0.00 | 0 | 500.00 |
| £ / R | On 18/06/2018 | Foreign Exchange Future | | | 18.74250 | | 18.74250 | | 18.86800 | 18.86800 | | 17.30 | 0.00 | 0.00 | 0 | 3,383.00 |
| £ / R | On 17/09/2018 | Foreign Exchange Future | | | 19.04560 | | 19.04560 | | 19.17410 | 19.17410 | | 17.57 | 0.00 | 0.00 | 0 | 1,665.00 |
| £ / R | On 14/06/2019 | Foreign Exchange Future | | | 19.73100 | | 19.73100 | | 19.86340 | 19.86340 | | 17.39 | 0.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On 18/12/2017 | Foreign Exchange Future | | | 0.12261 | | 0.12261 | | 0.12335 | 0.12335 | | 20.92 | 0.00 | 0.00 | 0 | 225.00 |
| ¥ / R | On 19/03/2018 | Foreign Exchange Future | | | 0.12501 | | 0.12501 | | 0.12579 | 0.12579 | | 21.55 | 0.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On 18/06/2018 | Foreign Exchange Future | | | 0.12739 | | 0.12739 | | 0.12819 | 0.12819 | | 21.23 | 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 14/06/2019 | Foreign Exchange Future | | 0.14090 | 0.14090 | | 0.14172 | 0.14172 | | 21.02 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 11/10/2017 | Any day expiry | | 16.04700 | 16.04700 | | 16.10770 | 16.10770 | | 13.73 | 0.00 | 60,898,365.00 | 3,795 | 0.00 |
| € / R | On 27/10/2017 | Any day expiry | | 16.12670 | 16.12670 | | 16.15650 | 16.15650 | | 12.34 | 0.00 | 0.00 | 0 | 800.00 |
| € / R | On 15/11/2017 | Any day expiry | | 16.19300 | 16.19300 | | 16.22250 | 16.22250 | | 13.33 | 0.00 | 0.00 | 0 | 21.00 |
| € / R | On 28/11/2017 | Any day expiry | | 16.23770 | 16.23770 | | 16.26760 | 16.26760 | | 13.49 | 0.00 | 0.00 | 0 | 800.00 |
| € / R | On 18/12/2017 | Foreign Exchange Future | | 16.30750 | 16.30750 | | 16.33870 | 16.33870 | | 14.15 | 0.00 | 16,389,037.50 | 1,005 | 104,508.00 |
| € / R | On 18/12/2017 | Foreign Exchange Future | 14.00 | Put | 6.35400 | 0.00635 | 6.71410 | 0.00671 | 6.354 | 16.56 | 0.02 | 0.00 | 0 | 18,000.00 |
| € / R | On 18/12/2017 | Foreign Exchange Future | 16.39 | Call | 363.64620 | 0.36365 | 386.92120 | 0.38692 | 363.646 | 14.34 | 0.48 | 0.00 | 0 | 18,000.00 |
| € / R | On 27/12/2017 | Any day expiry | | 16.34050 | 16.34050 | | 16.37260 | 16.37260 | | 14.70 | 0.00 | 0.00 | 0 | 800.00 |
| € / R | On 31/01/2018 | Any day expiry | | 16.46630 | 16.46630 | | 16.50000 | 16.50000 | | 15.42 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 31/01/2018 | Any day expiry | 15.80 | Put | 260.88470 | 0.26088 | 253.63230 | 0.25363 | 260.885 | 14.83 | 0.29 | 0.00 | 0 | 193,000.00 |
| € / R | On 19/03/2018 | Foreign Exchange Future | | 16.63220 | 16.63220 | | 16.66720 | 16.66720 | | 15.58 | 0.00 | 831,610.00 | 50 | 14,717.00 |
| € / R | On 19/03/2018 | Foreign Exchange Future | 15.05 | Put | 114.30510 | 0.11431 | 111.66000 | 0.11166 | 114.305 | 14.44 | 0.14 | 0.00 | 0 | 5,648.00 |
| € / R | On 19/03/2018 | Foreign Exchange Future | 15.10 | Put | 122.93330 | 0.12293 | 120.06390 | 0.12006 | 122.933 | 14.46 | 0.14 | 0.00 | 0 | 19,510.00 |
| € / R | On 19/03/2018 | Foreign Exchange Future | 16.50 | Call | 740.87560 | 0.74088 | 763.10800 | 0.76311 | 740.876 | 15.43 | 0.55 | 0.00 | 0 | 643.00 |
| € / R | On 18/06/2018 | Foreign Exchange Future | | 16.95590 | 16.95590 | | 16.99260 | 16.99260 | | 15.84 | 0.00 | 0.00 | 0 | 201.00 |
| € / R | On 18/06/2018 | Foreign Exchange Future | 13.75 | Put | 33.86160 | 0.03386 | 32.21380 | 0.03221 | 33.862 | 14.85 | 0.04 | 0.00 | 0 | 54,617.00 |
| € / R | On 18/06/2018 | Foreign Exchange Future | 15.25 | Put | 207.44310 | 0.20744 | 203.17430 | 0.20317 | 207.443 | 14.72 | 0.18 | 0.00 | 0 | 54,617.00 |
| € / R | On 18/06/2018 | Foreign Exchange Future | 20.55 | Call | 185.88590 | 0.18589 | 192.22680 | 0.19223 | 185.886 | 19.96 | 0.14 | 0.00 | 0 | 54,617.00 |
| € / R | On 17/09/2018 | Foreign Exchange Future | | 17.28340 | 17.28340 | | 17.32170 | 17.32170 | | 16.08 | 0.00 | 0.00 | 0 | 2,544.00 |
| € / R | On 14/06/2019 | Foreign Exchange Future | | 18.34970 | 18.34970 | | 18.39620 | 18.39620 | | 17.04 | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 17/12/2025 | Interest Rate Swap | | 95.23452 | 95.23452 | | 95.33602 | 95.33602 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 16/03/2026 | Interest Rate Swap | | 92.26672 | 92.26672 | | 92.37515 | 92.37515 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 15/06/2026 | Interest Rate Swap | | 91.03307 | 91.03307 | | 91.14783 | 91.14783 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 21/09/2026 | Interest Rate Swap | | 93.20178 | 93.20178 | | 93.31999 | 93.31999 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 21/12/2026 | Interest Rate Swap | | 96.99176 | 96.99176 | | 97.10892 | 97.10892 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 15/03/2027 | Interest Rate Swap | | 95.58635 | 95.58635 | | 95.70346 | 95.70346 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 21/06/2027 | Interest Rate Swap | | 97.66302 | 97.66302 | | 97.77752 | 97.77752 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 20/09/2027 | Interest Rate Swap | | 101.39340 | 101.39340 | | 101.50522 | 101.50522 | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 21/12/2017 | Interest Rate Swap | | 99.75956 | 99.75956 | | 99.75956 | 99.75956 | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 15/03/2018 | Interest Rate Swap | | 99.67651 | 99.67651 | | 99.67918 | 99.67918 | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 21/06/2018 | Interest Rate Swap | | 99.79162 | 99.79162 | | 99.79810 | 99.79810 | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 20/09/2018 | Interest Rate Swap | | 99.90583 | 99.90583 | | 99.91709 | 99.91709 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 18/12/2017 | Interest Rate Swap | | 99.79704 | 99.79704 | | 99.79704 | 99.79704 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 16/03/2018 | Interest Rate Swap | | 98.96034 | 98.96034 | | 98.96302 | 98.96302 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 15/06/2018 | Interest Rate Swap | | 98.48512 | 98.48512 | | 98.49146 | 98.49146 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 21/09/2018 | Interest Rate Swap | | 98.37362 | 98.37362 | | 98.38490 | 98.38490 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 21/12/2018 | Interest Rate Swap | | 98.73000 | 98.73000 | | 98.74000 | 98.74000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 15/03/2019 | Interest Rate Swap | | 99.09493 | 99.09493 | | 99.11601 | 99.11601 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 21/06/2019 | Interest Rate Swap | | 99.45316 | 99.45316 | | 99.47988 | 99.47988 | | | 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 20/09/2019 | Interest Rate Swap | 99.84190 | 99.84190 | 99.84190 | 99.87004 | 99.87004 | | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 17/12/2020 | Interest Rate Swap | 96.01903 | 96.01903 | 96.01903 | 96.04943 | 96.04943 | | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 16/03/2021 | Interest Rate Swap | 95.24751 | 95.24751 | 95.24751 | 95.28027 | 95.28027 | | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 15/06/2021 | Interest Rate Swap | 94.44497 | 94.44497 | 94.44497 | 94.48057 | 94.48057 | | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 21/09/2021 | Interest Rate Swap | 94.61880 | 94.61880 | 94.61880 | 94.65716 | 94.65716 | | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 21/12/2021 | Interest Rate Swap | 96.81690 | 96.81690 | 96.81690 | 96.85610 | 96.85610 | | | | 0.00 | 0.00 | 0 | 51.00 |
| 5Y STND | On 15/03/2022 | Interest Rate Swap | 96.96451 | 96.96451 | 96.96451 | 97.00374 | 97.00374 | | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 21/06/2022 | Interest Rate Swap | 98.16211 | 98.16211 | 98.16211 | 98.20208 | 98.20208 | | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 20/09/2022 | Interest Rate Swap | 100.37599 | 100.37599 | 100.37599 | 100.41840 | 100.41840 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 02/11/2017 | Index Future | 555.96200 | 555.96200 | 555.96200 | 556.01000 | 556.01000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 01/02/2018 | Index Future | 566.17600 | 566.17600 | 566.17600 | 566.22500 | 566.22500 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 03/05/2018 | Index Future | 576.69700 | 576.69700 | 576.69700 | 576.74500 | 576.74500 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 02/11/2017 | Index Future | 639.15600 | 639.15600 | 639.15600 | 639.51000 | 639.51000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 01/02/2018 | Index Future | 650.89900 | 650.89900 | 650.89900 | 651.25900 | 651.25900 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 03/05/2018 | Index Future | 662.99500 | 662.99500 | 662.99500 | 663.35800 | 663.35800 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 02/11/2017 | Index Future | 574.65300 | 574.65300 | 574.65300 | 575.46700 | 575.46700 | | | | 0.00 | 0.00 | 0 | 777.00 |
| ALBI | On 01/02/2018 | Index Future | 585.21000 | 585.21000 | 585.21000 | 586.03900 | 586.03900 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 03/05/2018 | Index Future | 596.08500 | 596.08500 | 596.08500 | 596.92700 | 596.92700 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 18/12/2017 | Foreign Exchange Future | 10.66360 | 10.66360 | 10.66360 | 10.72860 | 10.72860 | | | 14.92 | 0.00 | 5,331,800.00 | 500 | 10,246.00 |
| AU\$ / R | On 27/12/2017 | Any day expiry | 10.67780 | 10.67780 | 10.67780 | 10.74330 | 10.74330 | | | 15.13 | 0.00 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 19/03/2018 | Foreign Exchange Future | 10.80690 | 10.80690 | 10.80690 | 10.87490 | 10.87490 | | | 15.41 | 0.00 | 0.00 | 0 | 100.00 |
| AU\$ / R | On 18/06/2018 | Foreign Exchange Future | 10.94720 | 10.94720 | 10.94720 | 11.01660 | 11.01660 | | | 15.02 | 0.00 | 0.00 | 0 | 1,544.00 |
| AU\$ / R | On 17/09/2018 | Foreign Exchange Future | 11.08560 | 11.08560 | 11.08560 | 11.15590 | 11.15590 | | | 14.31 | 0.00 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/06/2019 | Foreign Exchange Future | 11.50430 | 11.50430 | 11.50430 | 11.57770 | 11.57770 | | | 14.68 | 0.00 | 0.00 | 0 | 0.00 |
| CAD/ R | On 18/12/2017 | Foreign Exchange Future | 10.96880 | 10.96880 | 10.96880 | 11.03080 | 11.03080 | | | 13.90 | 0.00 | 7,129,720.00 | 650 | 350.00 |
| CAD/ R | On 19/03/2018 | Foreign Exchange Future | 11.12880 | 11.12880 | 11.12880 | 11.19470 | 11.19470 | | | 14.32 | 0.00 | 2,782,200.00 | 250 | 0.00 |
| CAD/ R | On 18/06/2018 | Foreign Exchange Future | 11.28300 | 11.28300 | 11.28300 | 11.35010 | 11.35010 | | | 15.40 | 0.00 | 0.00 | 0 | 0.00 |
| CHF / R | On 18/12/2017 | Foreign Exchange Future | 14.17440 | 14.17440 | 14.17440 | 14.20550 | 14.20550 | | | 14.34 | 0.00 | 0.00 | 0 | 1,502.00 |
| CHF / R | On 19/03/2018 | Foreign Exchange Future | 14.47200 | 14.47200 | 14.47200 | 14.50720 | 14.50720 | | | 15.94 | 0.00 | 0.00 | 0 | 0.00 |
| CHF / R | On 18/06/2018 | Foreign Exchange Future | 14.76920 | 14.76920 | 14.76920 | 14.80490 | 14.80490 | | | 16.29 | 0.00 | 0.00 | 0 | 0.00 |
| CHF / R | On 14/06/2019 | Foreign Exchange Future | 16.30670 | 16.30670 | 16.30670 | 16.34100 | 16.34100 | | | 17.19 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 18/12/2017 | Foreign Exchange Future | 2.07750 | 2.07750 | 2.07750 | 2.09060 | 2.09060 | | | 16.24 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 19/03/2018 | Foreign Exchange Future | 2.09550 | 2.09550 | 2.09550 | 2.10930 | 2.10930 | | | 16.50 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 18/06/2018 | Foreign Exchange Future | 2.11260 | 2.11260 | 2.11260 | 2.12690 | 2.12690 | | | 16.56 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 14/06/2019 | Foreign Exchange Future | 2.18160 | 2.18160 | 2.18160 | 2.19540 | 2.19540 | | | 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 |
|------------------|---------------|-------------------------|-----|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| DKK / R | On 18/12/2017 | Foreign Exchange Future | | 2.20250 | 2.20250 | | 2.20640 | 2.20640 | | 16.19 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 19/03/2018 | Foreign Exchange Future | | 2.24660 | 2.24660 | | 2.25140 | 2.25140 | | 16.71 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 18/06/2018 | Foreign Exchange Future | | 2.29190 | 2.29190 | | 2.29680 | 2.29680 | | 16.52 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 14/06/2019 | Foreign Exchange Future | | 2.60130 | 2.60130 | | 2.60460 | 2.60460 | | 17.88 | 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 02/11/2017 | Bond Future | | 10.82549 | 76.13333 | | 10.80371 | 76.26565 | | | 0.00 | 0.00 | 0 | 9,466.00 |
| ES33 | On 01/02/2018 | Bond Future | | 10.93307 | 77.53201 | | 10.91053 | 77.66667 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 03/05/2018 | Bond Future | | 11.03867 | 75.18124 | | 11.01540 | 75.31803 | | | 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 02/11/2017 | Bond Future | | 11.06444 | 78.78162 | | 11.03743 | 78.96651 | | | 0.00 | 0.00 | 0 | 7,957.00 |
| ES42 | On 01/02/2018 | Bond Future | | 11.16815 | 80.22901 | | 11.14022 | 80.41712 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 03/05/2018 | Bond Future | | 11.27504 | 77.45856 | | 11.24617 | 77.64972 | | | 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 02/11/2017 | GOVI | | 573.21900 | 573.21900 | | 573.99600 | 573.99600 | | | 0.00 | 11,464,380.00 | 2 | 676.00 |
| GOVI | On 01/02/2018 | GOVI | | 583.75000 | 583.75000 | | 584.54100 | 584.54100 | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 03/05/2018 | GOVI | | 594.59800 | 594.59800 | | 595.40100 | 595.40100 | | | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 18/12/2017 | Foreign Exchange Future | | 1.76110 | 1.76110 | | 1.76870 | 1.76870 | | 15.77 | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 19/03/2018 | Foreign Exchange Future | | 1.78980 | 1.78980 | | 1.79780 | 1.79780 | | 16.57 | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 18/06/2018 | Foreign Exchange Future | | 1.81680 | 1.81680 | | 1.82520 | 1.82520 | | 16.43 | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 14/06/2019 | Foreign Exchange Future | | 2.00840 | 2.00840 | | 2.01680 | 2.01680 | | 18.16 | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 02/11/2017 | Bond Future | | 130.50872 | 130.50872 | | 130.61312 | 130.61312 | | | 0.00 | 0.00 | 0 | 949.00 |
| I2025 | On 01/02/2018 | Bond Future | | 131.61205 | 131.61205 | | 131.71885 | 131.71885 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 03/05/2018 | Bond Future | | 134.10595 | 134.10595 | | 134.21396 | 134.21396 | | | 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 02/11/2017 | Bond Future | | 99.90935 | 99.90935 | | 99.92078 | 99.92078 | | | 0.00 | 0.00 | 0 | 1,370.00 |
| I2029 | On 01/02/2018 | Bond Future | | 101.77810 | 101.77810 | | 101.79007 | 101.79007 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 03/05/2018 | Bond Future | | 102.68958 | 102.68958 | | 102.70120 | 102.70120 | | | 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 02/11/2017 | Bond Future | | 104.97704 | 104.97704 | | 104.98912 | 104.98912 | | | 0.00 | 0.00 | 0 | 5,179.00 |
| I2033 | On 01/02/2018 | Bond Future | | 106.94047 | 106.94047 | | 106.95323 | 106.95323 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 03/05/2018 | Bond Future | | 107.88021 | 107.88021 | | 107.89252 | 107.89252 | | | 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 02/11/2017 | Bond Future | | 128.67163 | 128.67163 | | 128.68683 | 128.68683 | | | 0.00 | 0.00 | 0 | 19,719.00 |
| I2038 | On 01/02/2018 | Bond Future | | 129.57335 | 129.57335 | | 129.58925 | 129.58925 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 03/05/2018 | Bond Future | | 132.02861 | 132.02861 | | 132.04410 | 132.04410 | | | 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 02/11/2017 | Bond Future | | 123.28237 | 123.28237 | | 123.29575 | 123.29575 | | | 0.00 | 0.00 | 0 | 21,292.00 |
| I2046 | On 01/02/2018 | Bond Future | | 125.58840 | 125.58840 | | 125.60238 | 125.60238 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 03/05/2018 | Bond Future | | 126.37000 | 126.37000 | | 126.38350 | 126.38350 | | | 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 02/11/2017 | Bond Future | | 131.66411 | 131.66411 | | 131.67897 | 131.67897 | | | 0.00 | 7,109,861.94 | 54 | 22,480.00 |
| I2050 | On 01/02/2018 | Bond Future | | 132.45352 | 132.45352 | | 132.46882 | 132.46882 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 03/05/2018 | Bond Future | | 134.96335 | 134.96335 | | 134.97826 | 134.97826 | | | 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 02/11/2017 | Index Future | | 250.58900 | 250.58900 | | 250.62500 | 250.62500 | | | 0.00 | 0.00 | 0 | 1,172.00 |
| IGOV | On 01/02/2018 | Index Future | | 255.27600 | 255.27600 | | 255.31200 | 255.31200 | | | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 03/05/2018 | Index Future | | 260.11400 | 260.11400 | | 260.14900 | 260.14900 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/10/2017 | Jibar Tradeable Future | | 7.02000 | 92.98000 | | 7.02000 | 92.98000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/11/2017 | Jibar Tradeable Future | | 7.00000 | 93.00000 | | 7.00000 | 93.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/12/2017 | Jibar Tradeable Future | | 6.90000 | 93.10000 | | 6.90000 | 93.10000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/01/2018 | Jibar Tradeable Future | | 6.86000 | 93.14000 | | 6.86000 | 93.14000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/02/2018 | Jibar Tradeable Future | | 6.79000 | 93.21000 | | 6.79000 | 93.21000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/03/2018 | Jibar Tradeable Future | | 6.75000 | 93.25000 | | 6.75000 | 93.25000 | | | 0.00 | 0.00 | 0 | 2,500.00 |
| JIBAR FUTURE | On 18/04/2018 | Jibar Tradeable Future | | 6.70000 | 93.30000 | | 6.70000 | 93.30000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/06/2018 | Jibar Tradeable Future | | 6.67000 | 93.33000 | | 6.67000 | 93.33000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/09/2018 | Jibar Tradeable Future | | 6.67000 | 93.33000 | | 6.67000 | 93.33000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/12/2018 | Jibar Tradeable Future | | 6.69000 | 93.31000 | | 6.69000 | 93.31000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/03/2019 | Jibar Tradeable Future | | 6.73000 | 93.27000 | | 6.73000 | 93.27000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/06/2019 | Jibar Tradeable Future | | 6.80000 | 93.20000 | | 6.80000 | 93.20000 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 18/12/2017 | Foreign Exchange Future | | 0.13110 | 0.13110 | | 0.13160 | 0.13160 | | | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|------------|-------------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| KES / R | On 19/03/2018 | Foreign Exchange Future | | | 0.13040 | | 0.13040 | | 0.13170 | 0.13170 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 18/06/2018 | Foreign Exchange Future | | | 0.13030 | | 0.13030 | | 0.13150 | 0.13150 | | | 0.00 | 0.00 | 0 | 1,145.00 |
| KES / R | On 14/06/2019 | Foreign Exchange Future | | | 0.12400 | | 0.12400 | | 0.12400 | 0.12400 | | | 0.00 | 0.00 | 0 | 0.00 |
| NOK/R | On 18/12/2017 | Foreign Exchange Future | | | 1.73900 | | 1.73900 | | 1.74150 | 1.74150 | | 14.74 | 0.00 | 0.00 | 0 | 0.00 |
| NOK/R | On 19/03/2018 | Foreign Exchange Future | | | 1.76830 | | 1.76830 | | 1.77100 | 1.77100 | | 14.81 | 0.00 | 0.00 | 0 | 0.00 |
| NOK/R | On 18/06/2018 | Foreign Exchange Future | | | 1.79720 | | 1.79720 | | 1.80020 | 1.80020 | | 15.04 | 0.00 | 0.00 | 0 | 0.00 |
| NOK/R | On 14/06/2019 | Foreign Exchange Future | | | 1.91870 | | 1.91870 | | 1.89580 | 1.89580 | | 15.30 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 18/12/2017 | Foreign Exchange Future | | | 9.68640 | | 9.68640 | | 9.74330 | 9.74330 | | 15.52 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 19/03/2018 | Foreign Exchange Future | | | 9.81130 | | 9.81130 | | 9.87100 | 9.87100 | | 15.90 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 18/06/2018 | Foreign Exchange Future | | | 9.93430 | | 9.93430 | | 9.99530 | 9.99530 | | 15.48 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 14/06/2019 | Foreign Exchange Future | | | 10.89390 | | 10.89390 | | 10.95170 | 10.95170 | | 15.88 | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 18/12/2017 | Foreign Exchange Future | | | 1.32890 | | 1.32890 | | 1.35100 | 1.35100 | | | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 19/03/2018 | Foreign Exchange Future | | | 1.34120 | | 1.34120 | | 1.35100 | 1.35100 | | | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 18/06/2018 | Foreign Exchange Future | | | 1.35370 | | 1.35370 | | 1.35100 | 1.35100 | | | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 14/06/2019 | Foreign Exchange Future | | | 1.45140 | | 1.45140 | | 1.44730 | 1.44730 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO £ / \$ | On 18/12/2017 | Foreign Exchange Future | | | 1.32080 | | 1.32080 | | 1.32410 | 1.32410 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO £ / \$ | On 19/03/2018 | Foreign Exchange Future | | | 1.32480 | | 1.32480 | | 1.32800 | 1.32800 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO £ / \$ | On 18/06/2018 | Foreign Exchange Future | | | 1.32850 | | 1.32850 | | 1.33160 | 1.33160 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 18/12/2017 | Foreign Exchange Future | | | 1.18840 | | 1.18840 | | 1.18590 | 1.18590 | | | 0.00 | 0.00 | 0 | 40.00 |
| QUANTO € / \$ | On 19/03/2018 | Foreign Exchange Future | | | 1.19510 | | 1.19510 | | 1.19250 | 1.19250 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 18/06/2018 | Foreign Exchange Future | | | 1.20190 | | 1.20190 | | 1.19930 | 1.19930 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 02/11/2017 | Bond Future | | | 8.69292 | | 115.18831 | | 8.68452 | 115.24433 | | 7.61 | 0.00 | 0.00 | 0 | 133,085.00 |
| R186 | On 02/11/2017 | Bond Future | 8.60 | Put | 1,201.36000 | | 1.20136 | 1,187.58000 | 1.18758 | 1,201.360 | | 7.56 | 0.61 | 0.00 | 0 | 3,750.00 |
| R186 | On 02/11/2017 | Bond Future | 9.00 | Put | 206.07000 | | 0.20607 | 212.69000 | 0.21269 | 206.070 | | 7.75 | 0.17 | 0.00 | 0 | 5,000.00 |
| R186 | On 01/02/2018 | Bond Future | | | 8.74593 | | 112.00468 | | 8.73720 | 112.06151 | | 7.41 | 0.00 | 0.00 | 0 | 1,068.00 |
| R186 | On 01/02/2018 | Bond Future | 7.75 | Call | 134.86000 | | 0.13486 | 141.60000 | 0.14160 | 134.860 | | 7.04 | 0.07 | 0.00 | 0 | 1,460.00 |
| R186 | On 01/02/2018 | Bond Future | 8.50 | Call | 1,137.14000 | | 1.13714 | 1,165.95000 | 1.16595 | 1,137.140 | | 7.32 | 0.37 | 0.00 | 0 | 1,460.00 |
| R186 | On 01/02/2018 | Bond Future | 8.75 | Put | 1,828.73000 | | 1.82873 | 1,824.16000 | 1.82416 | 1,828.730 | | 7.41 | 0.49 | 0.00 | 0 | 820.00 |
| R186 | On 01/02/2018 | Bond Future | 9.00 | Put | 1,157.91000 | | 1.15791 | 1,159.50000 | 1.15950 | 1,157.910 | | 7.55 | 0.36 | 0.00 | 0 | 6,200.00 |
| R186 | On 01/02/2018 | Bond Future | 9.25 | Put | 698.54000 | | 0.69854 | 703.16000 | 0.70316 | 698.540 | | 7.70 | 0.24 | 0.00 | 0 | 820.00 |
| R186 | On 03/05/2018 | Bond Future | | | 8.79962 | | 114.08588 | | 8.79060 | 114.14317 | | 7.34 | 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 02/11/2017 | Bond Future | | | 301.20208 | | 301.20208 | | 301.24100 | 301.24100 | | | 0.00 | 0.00 | 0 | 2,350.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|------|-----------|-------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| R197 | On 01/02/2018 | Bond Future | | 299.85085 | 299.85085 | | 299.89125 | 299.89125 | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 03/05/2018 | Bond Future | | 305.53262 | 305.53262 | | 305.57207 | 305.57207 | | | 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 02/11/2017 | Bond Future | | 242.80761 | 242.80761 | | 242.83655 | 242.83655 | | 4.24 | 0.00 | 0.00 | 0 | 28,667.00 |
| R202 | On 01/02/2018 | Bond Future | | 243.63904 | 243.63904 | | 243.66919 | 243.66919 | | 4.47 | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 03/05/2018 | Bond Future | | 248.25570 | 248.25570 | | 248.28506 | 248.28506 | | 4.40 | 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 02/11/2017 | Bond Future | | 8.03501 | 100.22499 | | 8.03631 | 100.21949 | | 4.33 | 0.00 | 0.00 | 0 | 58,286.00 |
| R2023 | On 01/02/2018 | Bond Future | | 8.07522 | 102.06632 | | 8.07665 | 102.06052 | | 4.55 | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 03/05/2018 | Bond Future | | 8.10762 | 100.03319 | | 8.10927 | 100.02677 | | 4.49 | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 28/02/2023 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 02/11/2017 | Bond Future | | 9.26940 | 92.95617 | | 9.25619 | 93.04564 | | | 0.00 | 0.00 | 0 | 59,720.00 |
| R2030 | On 01/02/2018 | Bond Future | | 9.32927 | 90.65906 | | 9.31561 | 90.75005 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 03/05/2018 | Bond Future | | 9.39285 | 92.34352 | | 9.37879 | 92.43564 | | | 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 02/11/2017 | Bond Future | | 9.48052 | 91.28715 | | 9.46747 | 91.38159 | | 11.15 | 0.00 | 4,199,208.90 | 46 | 35,851.00 |
| R2032 | On 01/02/2018 | Bond Future | | 9.54505 | 92.96423 | | 9.53158 | 93.06028 | | 10.69 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 01/02/2018 | Bond Future | 9.20 | Call | 1,174.54000 | 1.17454 | 1,181.21000 | 1.18121 | 1,174.540 | 10.55 | 0.34 | 0.00 | 0 | 7,500.00 |
| R2032 | On 01/02/2018 | Bond Future | 9.30 | Call | 1,433.40000 | 1.43340 | 1,446.91000 | 1.44691 | 1,433.400 | 10.59 | 0.39 | 0.00 | 0 | 7,800.00 |
| R2032 | On 01/02/2018 | Bond Future | 9.40 | Call | 1,725.99000 | 1.72599 | 1,749.55000 | 1.74955 | 1,725.990 | 10.64 | 0.44 | 0.00 | 0 | 6,800.00 |
| R2032 | On 01/02/2018 | Bond Future | 9.45 | Call | 1,884.94000 | 1.88494 | 1,913.77000 | 1.91377 | 1,884.940 | 10.67 | 0.46 | 0.00 | 0 | 750.00 |
| R2032 | On 03/05/2018 | Bond Future | | 9.60918 | 90.53471 | | 9.59533 | 90.63202 | | 11.16 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 31/03/2032 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 02/11/2017 | Bond Future | | 9.66643 | 95.05250 | | 9.63838 | 95.27481 | | | 0.00 | 0.00 | 0 | 40,230.00 |
| R2035 | On 01/02/2018 | Bond Future | | 9.73489 | 96.79884 | | 9.70594 | 97.02506 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 03/05/2018 | Bond Future | | 9.79904 | 94.09732 | | 9.76922 | 94.32728 | | | 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 02/11/2017 | Bond Future | | 9.75538 | 91.45364 | | 9.73223 | 91.63639 | | 13.29 | 0.00 | 0.00 | 0 | 54,937.00 |
| R2037 | On 01/02/2018 | Bond Future | | 9.81939 | 88.87870 | | 9.79554 | 89.06459 | | 12.75 | 0.00 | 0.00 | 0 | 160.00 |
| R2037 | On 03/05/2018 | Bond Future | | 9.88630 | 90.53004 | | 9.86176 | 90.71890 | | 12.73 | 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 02/11/2017 | Bond Future | | 7.04687 | 104.03523 | | 7.05478 | 104.02678 | | 0.32 | 0.00 | 208,070.46 | 2 | 43,257.00 |
| R204 | On 01/02/2018 | Bond Future | | 6.93095 | 101.90857 | | 6.94145 | 101.89977 | | 0.68 | 0.00 | 0.00 | 0 | 0.00 |
| R204 | On 03/05/2018 | Bond Future | | 6.69435 | 103.80216 | | 6.71010 | 103.79265 | | 0.50 | 0.00 | 0.00 | 0 | 0.00 |
| R204 | On 21/12/2018 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R204/R203 | On 21/12/2018 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |

| 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 06/10/2015 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 02/11/2017 | Bond Future | | | 9.84049 | | 94.86260 | | 9.81736 | 95.05751 | | 14.00 | 0.00 | 0.00 | 0 | 17,446.00 |
| R2040 | On 01/02/2018 | Bond Future | | | 9.90499 | | 92.09996 | | 9.88116 | 92.29826 | | 13.41 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 03/05/2018 | Bond Future | | | 9.97224 | | 93.81115 | | 9.94773 | 94.01260 | | 13.39 | 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 02/11/2017 | Bond Future | | | 9.86501 | | 91.92914 | | 9.83678 | 92.16966 | | 14.70 | 0.00 | 0.00 | 0 | 26,425.00 |
| R2044 | On 01/02/2018 | Bond Future | | | 9.92745 | | 89.23778 | | 9.89838 | 89.48252 | | 14.07 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 03/05/2018 | Bond Future | | | 9.99243 | | 90.89575 | | 9.96253 | 91.14454 | | 14.06 | 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 02/11/2017 | Bond Future | | | 9.81516 | | 91.36138 | | 9.78696 | 91.60899 | | 14.56 | 0.00 | 10,232,474.56 | 112 | 87,621.00 |
| R2048 | On 01/02/2018 | Bond Future | | | 9.87824 | | 93.03984 | | 9.84919 | 93.29188 | | 13.95 | 0.00 | 0.00 | 0 | 170.00 |
| R2048 | On 03/05/2018 | Bond Future | | | 9.93720 | | 90.33191 | | 9.90735 | 90.58807 | | 14.60 | 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 02/11/2017 | Bond Future | | | 7.38890 | | 101.97430 | | 7.38344 | 101.98514 | | 1.27 | 0.00 | 280,837,222.20 | 2,754 | 39,129.00 |
| R207 | On 01/02/2018 | Bond Future | | | 7.37776 | | 100.20666 | | 7.37166 | 100.21748 | | 1.56 | 0.00 | 0.00 | 0 | 0.00 |
| R207 | On 03/05/2018 | Bond Future | | | 7.36482 | | 102.06857 | | 7.35809 | 102.07907 | | 1.39 | 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 02/11/2017 | Bond Future | | | 7.62543 | | 98.11810 | | 7.61585 | 98.14587 | | 2.33 | 0.00 | 0.00 | 0 | 32,077.00 |
| R208 | On 01/02/2018 | Bond Future | | | 7.64401 | | 99.92073 | | 7.63365 | 99.94881 | | 2.68 | 0.00 | 0.00 | 0 | 0.00 |
| R208 | On 03/05/2018 | Bond Future | | | 7.65604 | | 98.37625 | | 7.64489 | 98.40434 | | 2.52 | 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 02/11/2017 | Bond Future | | | 9.60908 | | 71.90220 | | 9.58578 | 72.05757 | | 13.36 | 0.00 | 287,608,800.00 | 4,000 | 124,036.00 |
| R209 | On 02/11/2017 | Bond Future | 8.30 | Call | 0.02000 | | 0.00002 | | 0.03000 | 0.00003 | 0.020 | 12.78 | 0.00 | 0.00 | 0 | 2,800.00 |
| R209 | On 02/11/2017 | Bond Future | 9.00 | Call | 33.19000 | | 0.03319 | | 45.79000 | 0.04579 | 33.190 | 12.92 | 0.04 | 0.00 | 0 | 2,248.00 |
| R209 | On 02/11/2017 | Bond Future | 9.33 | Call | 278.04000 | | 0.27804 | | 334.20000 | 0.33420 | 278.040 | 13.12 | 0.21 | 0.00 | 0 | 1,350.00 |
| R209 | On 02/11/2017 | Bond Future | 9.58 | Put | 1,035.09000 | | 1.03509 | | 985.46000 | 0.98546 | 1,035.090 | 13.26 | 0.53 | 0.00 | 0 | 1,350.00 |
| R209 | On 02/11/2017 | Bond Future | 9.75 | Put | 542.76000 | | 0.54276 | | 522.40000 | 0.52240 | 542.760 | 13.36 | 0.34 | 0.00 | 0 | 6,500.00 |
| R209 | On 02/11/2017 | Bond Future | 9.88 | Put | 306.31000 | | 0.30631 | | 298.04000 | 0.29804 | 306.310 | 13.48 | 0.22 | 0.00 | 0 | 1,350.00 |
| R209 | On 02/11/2017 | Bond Future | 10.00 | Put | 169.50000 | | 0.16950 | | 167.33000 | 0.16733 | 169.500 | 13.58 | 0.14 | 0.00 | 0 | 1,138.00 |
| R209 | On 02/11/2017 | Bond Future | 10.60 | Put | 3.63000 | | 0.00363 | | 3.92000 | 0.00392 | 3.630 | 14.11 | 0.00 | 0.00 | 0 | 1,300.00 |
| R209 | On 01/02/2018 | Bond Future | | | 9.66746 | | 73.22314 | | 9.64350 | 73.38122 | | 12.69 | 0.00 | 0.00 | 0 | 990.00 |
| R209 | On 01/02/2018 | Bond Future | 9.33 | Call | 1,135.76000 | | 1.13576 | | 1,192.31000 | 1.19231 | 1,135.760 | 12.60 | 0.34 | 5,522,863.79 | 220 | 220.00 |

| 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 01/02/2018 | Bond Future | 9.59 | Put | 2,349.42000 | | 2.34942 | 2,270.02000 | 2.27002 | 2,349.420 | 12.77 | 0.53 | 92,716,681.37 | 2,420 | 220.00 | |
| R209 | On 01/02/2018 | Bond Future | 9.85 | Put | 1,556.92000 | | 1.55692 | 1,497.19000 | 1.49719 | 1,556.920 | 13.01 | 0.40 | 0.00 | 0 | 7,500.00 | |
| R209 | On 01/02/2018 | Bond Future | 9.88 | Put | 1,480.98000 | | 1.48098 | 1,423.29000 | 1.42329 | 1,480.980 | 13.04 | 0.38 | 6,144,185.97 | 220 | 220.00 | |
| R209 | On 01/02/2018 | Bond Future | 10.00 | Put | 1,206.02000 | | 1.20602 | 1,155.96000 | 1.15596 | 1,206.020 | 13.15 | 0.33 | 0.00 | 0 | 7,500.00 | |
| R209 | On 01/02/2018 | Bond Future | 10.10 | Put | 1,010.13000 | | 1.01013 | 966.52000 | 0.96652 | 1,010.130 | 13.24 | 0.29 | 0.00 | 0 | 3,000.00 | |
| R209 | On 03/05/2018 | Bond Future | | | 9.72519 | | 71.43447 | 9.70057 | 71.59517 | | 13.31 | 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 02/11/2017 | Bond Future | | | 185.38777 | | 185.38777 | 185.40958 | 185.40958 | | | 0.00 | 0.00 | 0 | 2,179.00 | |
| R210 | On 01/02/2018 | Bond Future | | | 188.85520 | | 188.85520 | 188.87816 | 188.87816 | | | 0.00 | 0.00 | 0 | 0.00 | |
| R210 | On 03/05/2018 | Bond Future | | | 190.01122 | | 190.01122 | 190.03341 | 190.03341 | | | 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 02/11/2017 | Bond Future | | | 151.04905 | | 151.04905 | 151.12966 | 151.12966 | | | 0.00 | 9,818,188.25 | 65 | 4,059.00 | |
| R212 | On 01/02/2018 | Bond Future | | | 151.83602 | | 151.83602 | 151.91858 | 151.91858 | | | 0.00 | 0.00 | 0 | 0.00 | |
| R212 | On 03/05/2018 | Bond Future | | | 154.71313 | | 154.71313 | 154.79635 | 154.79635 | | | 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 02/11/2017 | Bond Future | | | 9.33997 | | 83.67506 | 9.32684 | 83.76166 | | 10.91 | 0.00 | 0.00 | 0 | 62,297.00 | |
| R213 | On 01/02/2018 | Bond Future | | | 9.40213 | | 85.21231 | 9.38859 | 85.30031 | | 10.45 | 0.00 | 0.00 | 0 | 0.00 | |
| R213 | On 03/05/2018 | Bond Future | | | 9.45993 | | 83.24630 | 9.44601 | 83.33551 | | 10.92 | 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 02/11/2017 | Bond Future | | | 9.75471 | | 71.46001 | 9.72645 | 71.65534 | | 14.18 | 0.00 | 0.00 | 0 | 43,355.00 | |
| R214 | On 01/02/2018 | Bond Future | | | 9.81579 | | 72.77289 | 9.78672 | 72.97165 | | 13.44 | 0.00 | 0.00 | 0 | 400.00 | |
| R214 | On 03/05/2018 | Bond Future | | | 9.87280 | | 70.82924 | 9.84295 | 71.03134 | | 14.13 | 0.00 | 0.00 | 0 | 0.00 | |
| R214 | On 28/02/2041 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 | |
| R214/R209 | On 28/02/2041 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 | |
| RAIN | On 18/12/2017 | Foreign Exchange Future | | | 24,410.66000 | | 24,410.66000 | 24,508.39000 | 24,508.39000 | | | 0.00 | 0.00 | 0 | 0.00 | |
| RAIN | On 19/03/2018 | Foreign Exchange Future | | | 24,806.25000 | | 24,806.25000 | 24,910.75000 | 24,910.75000 | | | 0.00 | 0.00 | 0 | 0.00 | |
| SGD / R | On 18/12/2017 | Foreign Exchange Future | | | 10.13180 | | 10.13180 | 10.17520 | 10.17520 | | 14.61 | 0.00 | 0.00 | 0 | 0.00 | |
| SGD / R | On 19/03/2018 | Foreign Exchange Future | | | 10.28950 | | 10.28950 | 10.33650 | 10.33650 | | 15.04 | 0.00 | 0.00 | 0 | 0.00 | |
| SGD / R | On 18/06/2018 | Foreign Exchange Future | | | 10.44540 | | 10.44540 | 10.49390 | 10.49390 | | 14.85 | 0.00 | 0.00 | 0 | 0.00 | |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|--------------------------------|---------------|-------------------------|----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------------------|------------------|---------------------|
| SGD / R | On 14/06/2019 | Foreign Exchange Future | 11.56130 | | 11.56130 | | 11.59870 | 11.59870 | | 15.84 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 18/12/2017 | Foreign Exchange Future | 3.66340 | | 3.66340 | | 3.67460 | 3.67460 | | 13.72 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 19/03/2018 | Foreign Exchange Future | 3.61980 | | 3.61980 | | 3.63070 | 3.63070 | | 14.12 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 18/06/2018 | Foreign Exchange Future | 3.57810 | | 3.57810 | | 3.58970 | 3.58970 | | 14.78 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 14/06/2019 | Foreign Exchange Future | 3.60700 | | 3.60700 | | 3.60330 | 3.60330 | | 15.68 | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 18/12/2017 | Foreign Exchange Future | 1.39390 | | 1.39390 | | 1.39590 | 1.39590 | | | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 19/03/2018 | Foreign Exchange Future | 1.37630 | | 1.37630 | | 1.37880 | 1.37880 | | | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 18/06/2018 | Foreign Exchange Future | 1.35980 | | 1.35980 | | 1.36230 | 1.36230 | | | 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 : | | | | | | | | | | | | 1,988,368,787.50 | 105,503 | 6,294,809.00 |
| Grand Total: | | | | | | | | | | | | 1,988,368,787.50 | 105,503 | 6,294,809.00 |