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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 16/02/2017

| 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 16/02/2017 | Any day expiry | 12.96280 | 12.96280 | | 13.03970 | 13.03970 | | 19.53 | 0.00 | 259,256,000.00 | 20,000 | 0.00 | |
| \$ / R | On 17/02/2017 | Any day expiry | 12.97170 | 12.97170 | | 13.03970 | 13.03970 | | 19.36 | 0.00 | 0.00 | 0 | 788.00 | |
| \$ / R | On 17/02/2017 | Any day expiry | 13.61 | Put | 639.13570 | 0.63914 | 573.66860 | 0.57367 | 639.136 | 38.92 | 0.99 | 0.00 | 0 | 25,000.00 |
| \$ / R | On 17/02/2017 | Any day expiry | 15.03 | Call | 0.02370 | 0.00002 | 0.02990 | 0.00003 | 0.024 | 78.46 | 0.00 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 22/02/2017 | Any day expiry | | | 12.96510 | 12.96510 | 13.04760 | 13.04760 | | 15.51 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 22/02/2017 | Any day expiry | 13.85 | Call | 2.98670 | 0.00299 | 3.49980 | 0.00350 | 2.987 | 24.86 | 0.02 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 23/02/2017 | Any day expiry | | | 12.96740 | 12.96740 | 13.04880 | 13.04880 | | 15.69 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 23/02/2017 | Any day expiry | 13.30 | Call | 25.98390 | 0.02598 | 44.62710 | 0.04463 | 25.984 | 17.89 | 0.16 | 0.00 | 0 | 45,000.00 |
| \$ / R | On 23/02/2017 | Any day expiry | 13.46 | Put | 504.60060 | 0.50460 | 433.16510 | 0.43317 | 504.601 | 18.90 | 0.92 | 0.00 | 0 | 36,000.00 |
| \$ / R | On 23/02/2017 | Any day expiry | 13.60 | Call | 6.04030 | 0.00604 | 11.54050 | 0.01154 | 6.040 | 19.78 | 0.04 | 0.00 | 0 | 90,000.00 |
| \$ / R | On 23/02/2017 | Any day expiry | 13.90 | Call | 2.03310 | 0.00203 | 3.75490 | 0.00375 | 2.033 | 22.74 | 0.01 | 0.00 | 0 | 45,000.00 |
| \$ / R | On 24/02/2017 | Any day expiry | | | 12.96970 | 12.96970 | 13.04990 | 13.04990 | | 15.81 | 0.00 | 0.00 | 0 | 3,920.00 |
| \$ / R | On 24/02/2017 | Any day expiry | 13.50 | Put | 541.70740 | 0.54171 | 471.58850 | 0.47159 | 541.707 | 18.45 | 0.93 | 0.00 | 0 | 60.00 |
| \$ / R | On 24/02/2017 | Any day expiry | 15.20 | Call | 0.03890 | 0.00004 | 0.09930 | 0.00010 | 0.039 | 30.72 | 0.00 | 0.00 | 0 | 60.00 |
| \$ / R | On 27/02/2017 | Any day expiry | | | 12.97650 | 12.97650 | 13.05340 | 13.05340 | | 15.20 | 0.00 | 0.00 | 0 | 1,673.00 |
| \$ / R | On 28/02/2017 | Any day expiry | | | 12.97880 | 12.97880 | 13.05610 | 13.05610 | | 15.31 | 0.00 | 0.00 | 0 | 1,153.00 |

| 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 01/03/2017 | Any day expiry | | 12.98110 | 12.98110 | | 13.05880 | 13.05880 | | 15.59 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | | 13.00830 | 13.00830 | | 13.09120 | 13.09120 | | 16.12 | 0.00 | 1,058,693,503.80 | 81,386 | 427,125.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 12.20 | Put | 15.10490 | 0.01510 | 13.25980 | 0.01326 | 15.105 | 16.18 | 0.06 | 0.00 | 0 | 250.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 12.50 | Put | 43.72520 | 0.04373 | 31.59860 | 0.03160 | 43.725 | 15.40 | 0.16 | 0.00 | 0 | 2,250.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 12.75 | Put | 107.31210 | 0.10731 | 83.00020 | 0.08300 | 107.312 | 15.76 | 0.31 | 0.00 | 0 | 13,791.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 12.92 | Put | 175.29880 | 0.17530 | 0.00000 | 0.00000 | 175.299 | 16.00 | 0.43 | 60,026,863.10 | 10,800 | 5,400.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 12.99 | Put | 209.51130 | 0.20951 | 170.86330 | 0.17086 | 209.511 | 16.10 | 0.48 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 13.00 | Put | 214.69300 | 0.21469 | 175.43390 | 0.17543 | 214.693 | 16.12 | 0.49 | 0.00 | 0 | 95,792.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 13.03 | Put | 231.57230 | 0.23157 | 189.58810 | 0.18959 | 231.572 | 16.23 | 0.51 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 13.04 | Put | 237.34320 | 0.23734 | 194.45350 | 0.19445 | 237.343 | 16.26 | 0.51 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 13.10 | Put | 273.43680 | 0.27344 | 225.18190 | 0.22518 | 273.437 | 16.48 | 0.56 | 26,050,783.90 | 3,600 | 4,800.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 13.15 | Put | 305.36340 | 0.30536 | 254.33050 | 0.25433 | 305.363 | 16.66 | 0.59 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 13.20 | Put | 338.87170 | 0.33887 | 285.20450 | 0.28520 | 338.872 | 16.85 | 0.62 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 13.25 | Call | 132.16830 | 0.13217 | 158.91280 | 0.15891 | 132.168 | 17.03 | 0.35 | 0.00 | 0 | 13,791.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 13.25 | Put | 373.86830 | 0.37387 | 317.71280 | 0.31771 | 373.868 | 17.03 | 0.65 | 0.00 | 0 | 100.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 13.26 | Put | 381.03760 | 0.38104 | 324.40260 | 0.32440 | 381.038 | 17.06 | 0.66 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 13.30 | Call | 118.55370 | 0.11855 | 0.00000 | 0.00000 | 118.554 | 17.21 | 0.32 | 173,061,822.70 | 41,700 | 41,700.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 13.65 | Call | 54.15160 | 0.05415 | 66.39420 | 0.06639 | 54.152 | 18.48 | 0.17 | 2,587,206.66 | 1,200 | 2,400.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 13.70 | Call | 47.85710 | 0.04786 | 59.36420 | 0.05936 | 47.857 | 18.60 | 0.15 | 0.00 | 0 | 1,603.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 13.90 | Call | 28.88890 | 0.02889 | 36.59680 | 0.03660 | 28.889 | 19.09 | 0.10 | 0.00 | 0 | 3,700.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 13.92 | Call | 27.44500 | 0.02744 | 34.80440 | 0.03480 | 27.445 | 19.14 | 0.09 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 13.99 | Call | 22.91550 | 0.02292 | 29.16310 | 0.02916 | 22.916 | 19.32 | 0.08 | 0.00 | 0 | 3,760.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 14.00 | Call | 22.33000 | 0.02233 | 28.43180 | 0.02843 | 22.330 | 19.34 | 0.08 | 0.00 | 0 | 621.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 14.00 | Put | 1,014.03000 | 1.01403 | 937.23180 | 0.93723 | 1,014.030 | 19.34 | 0.92 | 0.00 | 0 | 11,320.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 14.10 | Put | 1,108.91530 | 1.10892 | 1,030.82000 | 1.03082 | 1,108.915 | 19.58 | 0.94 | 0.00 | 0 | 46,000.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 14.21 | Call | 12.90200 | 0.01290 | 16.57710 | 0.01658 | 12.902 | 19.85 | 0.05 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 14.30 | Call | 10.17690 | 0.01018 | 13.11810 | 0.01312 | 10.177 | 20.08 | 0.04 | 0.00 | 0 | 200.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 14.30 | Put | 1,301.87690 | 1.30188 | 1,221.91810 | 1.22192 | 1,301.877 | 20.08 | 0.96 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 14.40 | Call | 8.13920 | 0.00814 | 10.10340 | 0.01010 | 8.139 | 20.46 | 0.03 | 0.00 | 0 | 7,300.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 14.40 | Put | 1,399.83920 | 1.39984 | 1,318.90340 | 1.31890 | 1,399.839 | 20.46 | 0.97 | 0.00 | 0 | 29,152.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 14.44 | Call | 7.45150 | 0.00745 | 9.25250 | 0.00925 | 7.451 | 20.62 | 0.03 | 0.00 | 0 | 100.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 14.44 | Put | 1,439.15150 | 1.43915 | 1,358.05250 | 1.35805 | 1,439.151 | 20.62 | 0.97 | 0.00 | 0 | 100.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 14.50 | Call | 6.53560 | 0.00654 | 8.11820 | 0.00812 | 6.536 | 20.85 | 0.02 | 0.00 | 0 | 25,000.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 14.51 | Call | 6.39500 | 0.00640 | 7.94420 | 0.00794 | 6.395 | 20.89 | 0.02 | 0.00 | 0 | 3,760.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 14.62 | Call | 5.05060 | 0.00505 | 6.27820 | 0.00628 | 5.051 | 21.31 | 0.02 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 14.88 | Call | 2.95500 | 0.00296 | 3.67840 | 0.00368 | 2.955 | 22.31 | 0.01 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 14.91 | Call | 2.78360 | 0.00278 | 3.46550 | 0.00347 | 2.784 | 22.43 | 0.01 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 14.96 | Call | 2.52190 | 0.00252 | 3.14060 | 0.00314 | 2.522 | 22.62 | 0.01 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 15.00 | Call | 2.33250 | 0.00233 | 2.90530 | 0.00291 | 2.333 | 22.78 | 0.01 | 0.00 | 0 | 1,206.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 15.10 | Call | 1.92540 | 0.00193 | 2.39960 | 0.00240 | 1.925 | 23.16 | 0.01 | 0.00 | 0 | 7,300.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 15.23 | Put | 2,223.21160 | 2.22321 | 2,140.68530 | 2.14069 | 2,223.212 | 23.66 | 0.99 | 0.00 | 0 | 90.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 15.36 | Put | 2,352.89660 | 2.35290 | 2,270.29360 | 2.27029 | 2,352.897 | 24.16 | 1.00 | 0.00 | 0 | 7,160.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 15.48 | Call | 0.97160 | 0.00097 | 1.21370 | 0.00121 | 0.972 | 24.63 | 0.00 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 15.50 | Call | 0.93910 | 0.00094 | 1.17320 | 0.00117 | 0.939 | 24.70 | 0.00 | 0.00 | 0 | 1,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 15.70 | Put | 2,692.52150 | 2.69252 | 2,609.64490 | 2.60964 | 2,692.522 | 25.96 | 1.00 | 0.00 | 0 | 6,370.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 15.74 | Put | 2,732.53280 | 2.73253 | 2,649.65370 | 2.64965 | 2,732.533 | 26.31 | 1.00 | 0.00 | 0 | 3,200.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 15.80 | Call | 0.85030 | 0.00085 | 0.86830 | 0.00087 | 0.850 | 26.83 | 0.00 | 0.00 | 0 | 180.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 16.00 | Call | 0.91330 | 0.00091 | 0.92160 | 0.00092 | 0.913 | 28.58 | 0.00 | 0.00 | 0 | 11,320.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 16.22 | Call | 0.99080 | 0.00099 | 0.98870 | 0.00099 | 0.991 | 30.49 | 0.00 | 0.00 | 0 | 29,152.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 16.50 | Call | 1.10200 | 0.00110 | 1.08640 | 0.00109 | 1.102 | 32.93 | 0.00 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 16.75 | Put | 3,742.91370 | 3.74291 | 3,659.98560 | 3.65999 | 3,742.914 | 35.11 | 1.00 | 0.00 | 0 | 1,800.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 17.00 | Call | 1.04940 | 0.00105 | 1.29620 | 0.00130 | 1.049 | 36.42 | 0.00 | 0.00 | 0 | 18,186.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 17.31 | Call | 0.55070 | 0.00055 | 0.78140 | 0.00078 | 0.551 | 36.42 | 0.00 | 0.00 | 0 | 46,000.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 18.43 | Call | 0.04590 | 0.00005 | 0.07080 | 0.00007 | 0.046 | 36.42 | 0.00 | 0.00 | 0 | 90.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 18.44 | Call | 0.04490 | 0.00004 | 0.06930 | 0.00007 | 0.045 | 36.42 | 0.00 | 0.00 | 0 | 7,160.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 19.00 | Call | 0.01190 | 0.00001 | 0.01920 | 0.00002 | 0.012 | 36.42 | 0.00 | 0.00 | 0 | 6,370.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 19.38 | Call | 0.00470 | 0.00000 | 0.00780 | 0.00001 | 0.005 | 36.42 | 0.00 | 0.00 | 0 | 3,200.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 21.42 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 36.42 | 0.00 | 0.00 | 0 | 1,800.00 |
| \$ / R | On 16/03/2017 | Any day expiry | | | 13.01290 | 13.01290 | 13.09930 | 13.09930 | | 16.37 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/03/2017 | Any day expiry | 13.92 | Call | 36.88710 | 0.03689 | 44.99360 | 0.04499 | 36.887 | 19.49 | 0.11 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 17/03/2017 | Any day expiry | | | 13.01510 | 13.01510 | 13.04900 | 13.04900 | | 16.44 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2017 | Any day expiry | 13.05 | Put | 261.28690 | 0.26129 | 0.00000 | 0.00000 | 261.287 | 16.61 | 0.51 | 335,033,075.00 | 50,000 | 25,000.00 |
| \$ / R | On 29/03/2017 | Any day expiry | | | 13.04500 | 13.04500 | 13.13020 | 13.13020 | | 16.20 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/03/2017 | Any day expiry | 13.50 | Put | 591.58530 | 0.59159 | 530.98670 | 0.53099 | 591.585 | 17.63 | 0.71 | 0.00 | 0 | 60.00 |
| \$ / R | On 29/03/2017 | Any day expiry | 15.44 | Call | 3.51200 | 0.00351 | 4.67440 | 0.00467 | 3.512 | 21.64 | 0.01 | 0.00 | 0 | 60.00 |
| \$ / R | On 31/03/2017 | Any day expiry | | | 13.04960 | 13.04960 | 13.13490 | 13.13490 | | 16.22 | 0.00 | 0.00 | 0 | 4,271.00 |
| \$ / R | On 11/04/2017 | Any day expiry | | | 13.07510 | 13.07510 | 13.16070 | 13.16070 | | 16.00 | 0.00 | 0.00 | 0 | 40.00 |
| \$ / R | On 12/04/2017 | Any day expiry | | | 13.07740 | 13.07740 | 13.16300 | 13.16300 | | 15.99 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/04/2017 | Any day expiry | 13.66 | Call | 147.38950 | 0.14739 | 174.32110 | 0.17432 | 147.390 | 17.76 | 0.28 | 0.00 | 0 | 1,269.00 |
| \$ / R | On 12/04/2017 | Any day expiry | 13.78 | Call | 124.63390 | 0.12463 | 148.56450 | 0.14856 | 124.634 | 18.09 | 0.24 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 12/04/2017 | Any day expiry | 13.95 | Put | 970.72690 | 0.97073 | 905.07060 | 0.90507 | 970.727 | 18.55 | 0.81 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 12/04/2017 | Any day expiry | 17.02 | Call | 1.98190 | 0.00198 | 2.20250 | 0.00220 | 1.982 | 25.81 | 0.00 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 13/04/2017 | Any day expiry | | | 13.07970 | 13.07970 | 13.16540 | 13.16540 | | 16.00 | 0.00 | 0.00 | 0 | 697.00 |
| \$ / R | On 18/04/2017 | Any day expiry | | | 13.09130 | 13.09130 | 13.17710 | 13.17710 | | 15.98 | 0.00 | 0.00 | 0 | 1,450.00 |
| \$ / R | On 21/04/2017 | Any day expiry | | | 13.09830 | 13.09830 | 13.18430 | 13.18430 | | 16.09 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 25/04/2017 | Any day expiry | | | 13.10770 | 13.10770 | 13.19380 | 13.19380 | | 16.11 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/04/2017 | Any day expiry | 13.50 | Put | 620.66020 | 0.62066 | 570.42920 | 0.57043 | 620.660 | 17.20 | 0.64 | 0.00 | 0 | 60.00 |
| \$ / R | On 25/04/2017 | Any day expiry | 13.80 | Put | 851.35720 | 0.85136 | 792.54540 | 0.79255 | 851.357 | 18.01 | 0.73 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 25/04/2017 | Any day expiry | 14.10 | Put | 1,102.80320 | 1.10280 | 1,037.28600 | 1.03729 | 1,102.803 | 18.78 | 0.81 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 25/04/2017 | Any day expiry | 15.06 | Call | 33.57660 | 0.03358 | 41.93550 | 0.04194 | 33.577 | 20.85 | 0.07 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 25/04/2017 | Any day expiry | 15.69 | Call | 15.69250 | 0.01569 | 20.17820 | 0.02018 | 15.693 | 22.10 | 0.03 | 0.00 | 0 | 60.00 |
| \$ / R | On 25/04/2017 | Any day expiry | 16.67 | Call | 4.22120 | 0.00422 | 5.41040 | 0.00541 | 4.221 | 23.34 | 0.01 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 28/04/2017 | Any day expiry | | | 13.11470 | 13.11470 | 13.20100 | 13.20100 | | 16.20 | 0.00 | 0.00 | 0 | 2,200.00 |
| \$ / R | On 04/05/2017 | Any day expiry | | | 13.12880 | 13.12880 | 13.21540 | 13.21540 | | 16.35 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 04/05/2017 | Any day expiry | 13.65 | Call | 221.67170 | 0.22167 | 252.84830 | 0.25285 | 221.672 | 17.67 | 0.33 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 11/05/2017 | Any day expiry | | | 13.14520 | 13.14520 | 13.23210 | 13.23210 | | 16.45 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 26/05/2017 | Any day expiry | | | 13.18030 | 13.18030 | 13.26770 | 13.26770 | | 16.56 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/05/2017 | Any day expiry | 13.50 | Put | 658.10750 | 0.65811 | 606.92550 | 0.60693 | 658.108 | 17.38 | 0.59 | 0.00 | 0 | 60.00 |

| 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 26/05/2017 | Any day expiry | 15.97 | Call | 36.87480 | 0.03687 | 41.26860 | 0.04127 | 36.875 | 22.61 | 0.06 | 0.00 | 0 | 60.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | | | 13.23620 | 13.23620 | 13.32440 | 13.32440 | | 16.67 | 0.00 | 113,791,611.40 | 8,597 | 224,249.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 12.71 | Put | 255.80640 | 0.25581 | 232.03090 | 0.23203 | 255.806 | 15.75 | 0.31 | 0.00 | 0 | 17,600.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 13.00 | Put | 384.23920 | 0.38424 | 351.44630 | 0.35145 | 384.239 | 16.25 | 0.41 | 0.00 | 0 | 69,520.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 13.50 | Call | 411.17360 | 0.41117 | 450.58250 | 0.45058 | 411.174 | 17.21 | 0.44 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 13.69 | Put | 805.79860 | 0.80580 | 751.90630 | 0.75191 | 805.799 | 17.63 | 0.61 | 0.00 | 0 | 250.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 13.83 | Put | 907.81370 | 0.90781 | 850.44640 | 0.85045 | 907.814 | 17.93 | 0.64 | 0.00 | 0 | 2,280.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 13.87 | Put | 937.76100 | 0.93776 | 879.45120 | 0.87945 | 937.761 | 18.02 | 0.65 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 14.00 | Put | 1,037.41010 | 1.03741 | 976.26320 | 0.97626 | 1,037.410 | 18.30 | 0.68 | 0.00 | 0 | 69,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 14.00 | Call | 273.61010 | 0.27361 | 300.66320 | 0.30066 | 273.610 | 18.30 | 0.32 | 0.00 | 0 | 500.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 14.11 | Put | 1,124.26350 | 1.12426 | 1,061.05310 | 1.06105 | 1,124.264 | 18.55 | 0.71 | 0.00 | 0 | 2,850.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 14.13 | Put | 1,140.28640 | 1.14029 | 1,076.71590 | 1.07672 | 1,140.286 | 18.59 | 0.71 | 0.00 | 0 | 17,600.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 14.18 | Put | 1,180.64360 | 1.18064 | 1,116.19320 | 1.11619 | 1,180.644 | 18.70 | 0.72 | 0.00 | 0 | 1,400.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 14.23 | Put | 1,221.41170 | 1.22141 | 1,156.11020 | 1.15611 | 1,221.412 | 18.81 | 0.73 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 14.26 | Call | 222.26110 | 0.22226 | 244.66530 | 0.24467 | 222.261 | 18.87 | 0.27 | 0.00 | 0 | 3,156.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 14.33 | Put | 1,304.11100 | 1.30411 | 1,237.19460 | 1.23719 | 1,304.111 | 19.03 | 0.75 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 14.50 | Call | 184.16090 | 0.18416 | 202.94450 | 0.20294 | 184.161 | 19.40 | 0.23 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 14.89 | Put | 1,788.46140 | 1.78846 | 1,714.64610 | 1.71465 | 1,788.461 | 20.13 | 0.83 | 0.00 | 0 | 1,297.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 15.15 | Call | 109.41900 | 0.10942 | 121.20560 | 0.12121 | 109.419 | 20.60 | 0.14 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 15.40 | Call | 90.00640 | 0.09001 | 99.73810 | 0.09974 | 90.006 | 21.04 | 0.12 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 15.50 | Call | 83.35000 | 0.08335 | 92.36640 | 0.09237 | 83.350 | 21.22 | 0.11 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 15.50 | Put | 2,347.15000 | 2.34715 | 2,267.96640 | 2.26797 | 2,347.150 | 21.22 | 0.89 | 0.00 | 0 | 150.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 15.78 | Put | 2,611.30480 | 2.61130 | 2,530.39240 | 2.53039 | 2,611.305 | 21.71 | 0.91 | 0.00 | 0 | 3,155.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 15.78 | Call | 67.50480 | 0.06750 | 74.79240 | 0.07479 | 67.505 | 21.71 | 0.09 | 0.00 | 0 | 19,880.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 15.85 | Call | 64.10460 | 0.06410 | 71.01660 | 0.07102 | 64.105 | 21.84 | 0.09 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 15.86 | Call | 63.63580 | 0.06364 | 70.49590 | 0.07050 | 63.636 | 21.86 | 0.09 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 16.00 | Call | 57.97390 | 0.05797 | 63.98150 | 0.06398 | 57.974 | 22.15 | 0.08 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 16.10 | Call | 54.45300 | 0.05445 | 60.18220 | 0.06018 | 54.453 | 22.37 | 0.07 | 0.00 | 0 | 1,400.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 16.20 | Call | 51.20810 | 0.05121 | 56.67890 | 0.05668 | 51.208 | 22.59 | 0.07 | 0.00 | 0 | 69,520.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 16.26 | Call | 49.38300 | 0.04938 | 54.70720 | 0.05471 | 49.383 | 22.73 | 0.07 | 0.00 | 0 | 2,850.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 16.73 | Call | 37.72650 | 0.03773 | 42.09680 | 0.04210 | 37.727 | 23.77 | 0.05 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 18.15 | Call | 11.52580 | 0.01153 | 13.57070 | 0.01357 | 11.526 | 24.93 | 0.02 | 0.00 | 0 | 1,297.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 18.65 | Call | 6.76630 | 0.00677 | 8.05640 | 0.00806 | 6.766 | 24.93 | 0.01 | 0.00 | 0 | 150.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 19.71 | Call | 2.08730 | 0.00209 | 2.54560 | 0.00255 | 2.087 | 24.93 | 0.00 | 0.00 | 0 | 3,155.00 |
| \$ / R | On 28/06/2017 | Any day expiry | | | 13.25720 | 13.25720 | 13.34570 | 13.34570 | | 16.69 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/06/2017 | Any day expiry | 13.50 | Put | 682.13340 | 0.68213 | 633.99290 | 0.63399 | 682.133 | 17.21 | 0.55 | 0.00 | 0 | 60.00 |
| \$ / R | On 28/06/2017 | Any day expiry | 16.24 | Call | 59.18410 | 0.05918 | 64.36950 | 0.06437 | 59.184 | 22.59 | 0.08 | 0.00 | 0 | 60.00 |
| \$ / R | On 30/06/2017 | Any day expiry | | | 13.26180 | 13.26180 | 13.35040 | 13.35040 | | 16.70 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/07/2017 | Any day expiry | | | 13.28970 | 13.28970 | 13.37870 | 13.37870 | | 16.76 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/07/2017 | Any day expiry | 13.95 | Put | 1,005.81350 | 1.00581 | 947.88890 | 0.94789 | 1,005.814 | 18.07 | 0.64 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 12/07/2017 | Any day expiry | 17.98 | Call | 25.05520 | 0.02506 | 28.46730 | 0.02847 | 25.055 | 24.82 | 0.03 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 21/07/2017 | Any day expiry | | | 13.31070 | 13.31070 | 13.39990 | 13.39990 | | 16.76 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 25/07/2017 | Any day expiry | | | 13.32000 | 13.32000 | 13.40940 | 13.40940 | | 16.73 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/07/2017 | Any day expiry | 13.20 | Put | 519.96420 | 0.51996 | 482.52900 | 0.48253 | 519.964 | 16.56 | 0.45 | 0.00 | 0 | 2,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| \$ / R | On 25/07/2017 | Any day expiry | 14.30 | Call | 299.16660 | 0.29917 | 325.07910 | 0.32508 | 299.167 | 18.71 | 0.30 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 27/07/2017 | Any day expiry | | | 13.32470 | 13.32470 | 13.41410 | 13.41410 | | 16.74 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/07/2017 | Any day expiry | 13.50 | Put | 699.86900 | 0.69987 | 653.94080 | 0.65394 | 699.869 | 17.12 | 0.52 | 0.00 | 0 | 60.00 |
| \$ / R | On 27/07/2017 | Any day expiry | 16.53 | Call | 78.82000 | 0.07882 | 83.65650 | 0.08366 | 78.820 | 22.85 | 0.09 | 0.00 | 0 | 60.00 |
| \$ / R | On 31/07/2017 | Any day expiry | | | 13.33400 | 13.33400 | 13.42360 | 13.42360 | | 16.80 | 0.00 | 0.00 | 0 | 890.00 |
| \$ / R | On 11/08/2017 | Any day expiry | | | 13.35960 | 13.35960 | 13.44950 | 13.44950 | | 16.80 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 29/08/2017 | Any day expiry | | | 13.40140 | 13.40140 | 13.49180 | 13.49180 | | 16.85 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/08/2017 | Any day expiry | 13.50 | Put | 716.27320 | 0.71627 | 672.39380 | 0.67239 | 716.273 | 17.03 | 0.50 | 0.00 | 0 | 60.00 |
| \$ / R | On 29/08/2017 | Any day expiry | 16.84 | Call | 100.15170 | 0.10015 | 106.10810 | 0.10611 | 100.152 | 23.00 | 0.10 | 0.00 | 0 | 60.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | | | 13.44760 | 13.44760 | 13.53860 | 13.53860 | | 16.92 | 0.00 | 1,344,760.00 | 100 | 17,696.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.00 | Put | 453.03720 | 0.45304 | 423.10970 | 0.42311 | 453.037 | 16.17 | 0.37 | 0.00 | 0 | 3,099.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.40 | Put | 666.20790 | 0.66621 | 626.20710 | 0.62621 | 666.208 | 16.83 | 0.46 | 0.00 | 0 | 500.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.50 | Call | 673.41430 | 0.67341 | 721.80130 | 0.72180 | 673.414 | 17.00 | 0.51 | 0.00 | 0 | 3,680.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.76 | Put | 891.64260 | 0.89164 | 843.01670 | 0.84302 | 891.643 | 17.45 | 0.54 | 0.00 | 0 | 960.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 14.22 | Put | 1,218.07030 | 1.21807 | 1,159.76510 | 1.15977 | 1,218.070 | 18.27 | 0.63 | 0.00 | 0 | 110.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 14.32 | Put | 1,294.08510 | 1.29409 | 1,233.91270 | 1.23391 | 1,294.085 | 18.45 | 0.65 | 0.00 | 0 | 110.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 14.47 | Put | 1,410.84790 | 1.41085 | 1,348.24820 | 1.34825 | 1,410.848 | 18.73 | 0.67 | 0.00 | 0 | 150.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 16.00 | Call | 169.00760 | 0.16901 | 181.89500 | 0.18189 | 169.008 | 21.05 | 0.16 | 0.00 | 0 | 3,680.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 16.40 | Call | 141.94750 | 0.14195 | 150.72930 | 0.15073 | 141.948 | 21.80 | 0.13 | 0.00 | 0 | 960.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 16.80 | Call | 122.86180 | 0.12286 | 130.00640 | 0.13001 | 122.862 | 22.66 | 0.12 | 0.00 | 0 | 110.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 17.00 | Call | 114.88760 | 0.11489 | 121.34870 | 0.12135 | 114.888 | 23.09 | 0.11 | 0.00 | 0 | 650.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 17.03 | Call | 113.76800 | 0.11377 | 120.13310 | 0.12013 | 113.768 | 23.16 | 0.11 | 0.00 | 0 | 110.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 18.00 | Call | 70.61110 | 0.07061 | 77.28950 | 0.07729 | 70.611 | 24.17 | 0.07 | 0.00 | 0 | 3,099.00 |
| \$ / R | On 27/09/2017 | Any day expiry | | | 13.46840 | 13.46840 | 13.55970 | 13.55970 | | 16.92 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/09/2017 | Any day expiry | 13.50 | Put | 730.33910 | 0.73034 | 688.17520 | 0.68818 | 730.339 | 17.00 | 0.48 | 0.00 | 0 | 60.00 |
| \$ / R | On 27/09/2017 | Any day expiry | 17.13 | Call | 120.20990 | 0.12021 | 126.64350 | 0.12664 | 120.210 | 23.30 | 0.11 | 0.00 | 0 | 60.00 |
| \$ / R | On 23/10/2017 | Any day expiry | | | 13.52850 | 13.52850 | 13.62060 | 13.62060 | | 17.04 | 0.00 | 0.00 | 0 | 334.00 |
| \$ / R | On 27/10/2017 | Any day expiry | | | 13.53770 | 13.53770 | 13.63000 | 13.63000 | | 17.05 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/10/2017 | Any day expiry | 13.50 | Put | 742.80670 | 0.74281 | 701.80600 | 0.70181 | 742.807 | 16.97 | 0.46 | 0.00 | 0 | 60.00 |
| \$ / R | On 27/10/2017 | Any day expiry | 17.45 | Call | 138.99300 | 0.13899 | 144.20700 | 0.14421 | 138.993 | 23.58 | 0.12 | 0.00 | 0 | 60.00 |
| \$ / R | On 13/11/2017 | Any day expiry | | | 13.57700 | 13.57700 | 13.66980 | 13.66980 | | 17.02 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 28/11/2017 | Any day expiry | | | 13.61150 | 13.61150 | 13.70480 | 13.70480 | | 17.09 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/11/2017 | Any day expiry | 13.50 | Put | 753.84520 | 0.75385 | 712.96810 | 0.71297 | 753.845 | 16.93 | 0.45 | 0.00 | 0 | 60.00 |
| \$ / R | On 28/11/2017 | Any day expiry | 17.74 | Call | 160.24510 | 0.16025 | 167.61250 | 0.16761 | 160.245 | 23.75 | 0.12 | 0.00 | 0 | 60.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | | | 13.65740 | 13.65740 | 13.75150 | 13.75150 | | 17.13 | 0.00 | 5,736,108.00 | 420 | 16,006.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 12.00 | Put | 163.48900 | 0.16349 | 146.26660 | 0.14627 | 163.489 | 15.04 | 0.16 | 0.00 | 0 | 20,403.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 12.50 | Put | 308.40170 | 0.30840 | 0.00000 | 0.00000 | 308.402 | 15.73 | 0.25 | 8,723,442.00 | 2,600 | 2,600.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.00 | Put | 498.20370 | 0.49820 | 469.35000 | 0.46935 | 498.204 | 16.14 | 0.34 | 0.00 | 0 | 2,580.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.23 | Put | 611.74320 | 0.61174 | 576.56000 | 0.57656 | 611.743 | 16.49 | 0.39 | 0.00 | 0 | 20,403.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.35 | Put | 675.63120 | 0.67563 | 638.07990 | 0.63808 | 675.631 | 16.67 | 0.41 | 0.00 | 0 | 52,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 14.00 | Put | 1,071.19290 | 1.07119 | 1,021.45140 | 1.02145 | 1,071.193 | 17.66 | 0.53 | 0.00 | 0 | 33,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 14.09 | Put | 1,131.89010 | 1.13189 | 1,080.52020 | 1.08052 | 1,131.890 | 17.79 | 0.54 | 0.00 | 0 | 16,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 14.15 | Put | 1,173.08320 | 1.17308 | 1,120.64890 | 1.12065 | 1,173.083 | 17.88 | 0.55 | 0.00 | 0 | 16,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 14.18 | Put | 1,193.88970 | 1.19389 | 1,140.92970 | 1.14093 | 1,193.890 | 17.93 | 0.56 | 0.00 | 0 | 16,000.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|------------|-------------|--------------|----------------|-------------------|------------|---------------|-------------|------------------|---------------|
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 14.50 | Put | 1,424.82940 | | 1.42483 | 1,366.07130 | 1.36607 | 1,424.829 | 18.42 | 0.61 | 0.00 | 0 | 2,055.00 | |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 14.53 | Put | 1,447.28140 | | 1.44728 | 1,388.05020 | 1.38805 | 1,447.281 | 18.47 | 0.61 | 0.00 | 0 | 22,000.00 | |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 15.00 | Call | 470.66950 | | 0.47067 | 498.78050 | 0.49878 | 470.669 | 19.22 | 0.33 | 0.00 | 0 | 2,580.00 | |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 16.00 | Call | 308.08650 | | 0.30809 | 327.19730 | 0.32720 | 308.087 | 20.54 | 0.23 | 16,098,264.00 | 5,200 | 2,600.00 | |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 16.24 | Call | 279.90020 | | 0.27990 | 297.02000 | 0.29702 | 279.900 | 20.85 | 0.21 | 0.00 | 0 | 20,403.00 | |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 16.55 | Call | 250.94330 | | 0.25094 | 263.95960 | 0.26396 | 250.943 | 21.35 | 0.19 | 0.00 | 0 | 52,000.00 | |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 16.82 | Call | 231.60960 | | 0.23161 | 243.07590 | 0.24308 | 231.610 | 21.85 | 0.17 | 0.00 | 0 | 22,000.00 | |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 17.13 | Call | 212.43230 | | 0.21243 | 222.34500 | 0.22235 | 212.432 | 22.43 | 0.16 | 0.00 | 0 | 16,000.00 | |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 17.17 | Call | 210.16640 | | 0.21017 | 219.89310 | 0.21989 | 210.166 | 22.51 | 0.16 | 0.00 | 0 | 16,000.00 | |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 17.20 | Call | 208.49680 | | 0.20850 | 218.08710 | 0.21809 | 208.497 | 22.56 | 0.16 | 0.00 | 0 | 16,000.00 | |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 17.24 | Call | 206.30760 | | 0.20631 | 215.72110 | 0.21572 | 206.308 | 22.64 | 0.15 | 0.00 | 0 | 33,000.00 | |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 18.06 | Call | 155.05070 | | 0.15505 | 168.33210 | 0.16833 | 155.051 | 23.59 | 0.12 | 0.00 | 0 | 2,055.00 | |
| \$ / R | On 22/12/2017 | Any day expiry | | | 13.66660 | | 13.66660 | 13.76080 | 13.76080 | | 17.13 | 0.00 | 0.00 | 0 | 0.00 | |
| \$ / R | On 22/12/2017 | Any day expiry | 13.50 | Put | 761.39230 | | 0.76139 | 721.16940 | 0.72117 | 761.392 | 16.91 | 0.44 | 0.00 | 0 | 60.00 | |
| \$ / R | On 22/12/2017 | Any day expiry | 18.02 | Call | 162.94040 | | 0.16294 | 176.73560 | 0.17674 | 162.940 | 23.58 | 0.12 | 0.00 | 0 | 60.00 | |
| \$ / R | On 13/02/2018 | Any day expiry | | | 13.78810 | | 13.78810 | 13.88450 | 13.88450 | | 17.26 | 0.00 | 0.00 | 0 | 70.00 | |
| \$ / R | On 15/02/2018 | Any day expiry | | | 13.79270 | | 13.79270 | 13.88920 | 13.88920 | | 17.26 | 0.00 | 0.00 | 0 | 0.00 | |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | | | 13.86680 | | 13.86680 | 13.96350 | 13.96350 | | 17.43 | 0.00 | 0.00 | 0 | 70.00 | |
| \$ / R | On 25/04/2018 | Any day expiry | | | 13.95260 | | 13.95260 | 14.04930 | 14.04930 | | 17.67 | 0.00 | 0.00 | 0 | 0.00 | |
| \$ / R | On 25/04/2018 | Any day expiry | 15.00 | Put | 1,787.81210 | | 1.78781 | 1,729.96350 | 1.72996 | 1,787.812 | 18.99 | 0.60 | 0.00 | 0 | 1,000.00 | |
| \$ / R | On 25/04/2018 | Any day expiry | 15.81 | Call | 567.39300 | | 0.56739 | 597.20180 | 0.59720 | 567.393 | 20.00 | 0.32 | 0.00 | 0 | 2,000.00 | |
| \$ / R | On 11/05/2018 | Any day expiry | | | 13.98980 | | 13.98980 | 14.08640 | 14.08640 | | 17.78 | 0.00 | 0.00 | 0 | 70.00 | |
| \$ / R | On 15/05/2018 | Any day expiry | | | 13.99900 | | 13.99900 | 14.09570 | 14.09570 | | 17.78 | 0.00 | 0.00 | 0 | 0.00 | |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | | | 14.07790 | | 14.07790 | 14.17450 | 14.17450 | | 17.90 | 0.00 | 0.00 | 0 | 70.00 | |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.64 | Put | 901.18800 | | 0.90119 | 865.75660 | 0.86576 | 901.188 | 17.35 | 0.40 | 0.00 | 0 | 70,530.00 | |
| \$ / R | On 13/08/2018 | Any day expiry | | | 14.20780 | | 14.20780 | 14.30440 | 14.30440 | | 18.13 | 0.00 | 0.00 | 0 | 70.00 | |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | | | 14.28900 | | 14.28900 | 14.38550 | 14.38550 | | 18.27 | 0.00 | 0.00 | 0 | 0.00 | |
| \$ / R | On 13/11/2018 | Any day expiry | | | 14.42130 | | 14.42130 | 14.51770 | 14.51770 | | 18.23 | 0.00 | 0.00 | 0 | 70.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | | | 14.49320 | | 14.49320 | 14.58960 | 14.58960 | | 18.50 | 0.00 | 0.00 | 0 | 0.00 | |
| \$ / R | On 13/02/2019 | Any day expiry | | | 14.63470 | | 14.63470 | 14.73110 | 14.73110 | | 18.65 | 0.00 | 0.00 | 0 | 70.00 | |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | | | 14.71250 | | 14.71250 | 14.80890 | 14.80890 | | 18.82 | 0.00 | 0.00 | 0 | 0.00 | |
| \$ / R MAXI | On 13/03/2017 | Foreign Exchange Future | | | 13.00830 | | 13.00830 | 13.09120 | 13.09120 | | 16.12 | 0.00 | 143,091.30 | 11 | 466.00 | |
| \$ / R MAXI | On 19/06/2017 | Foreign Exchange Future | | | 13.23620 | | 13.23620 | 13.32440 | 13.32440 | | 16.67 | 0.00 | 0.00 | 0 | 43.00 | |
| \$ / R MAXI | On 18/09/2017 | Foreign Exchange Future | | | 13.44760 | | 13.44760 | 13.53860 | 13.53860 | | 16.92 | 0.00 | 0.00 | 0 | 1.00 | |
| £ / R | On 28/02/2017 | Any day expiry | | | 16.22400 | | 16.22400 | 16.25160 | 16.25160 | | 22.14 | 0.00 | 0.00 | 0 | 48.00 | |
| £ / R | On 13/03/2017 | Foreign Exchange Future | | | 16.26450 | | 16.26450 | 16.29890 | 16.29890 | | 20.72 | 0.00 | 4,017,331.50 | 247 | 49,606.00 | |
| £ / R | On 13/03/2017 | Foreign Exchange Future | 19.00 | Call | 7.48570 | | 0.00749 | 8.48090 | 0.00848 | 7.486 | 27.81 | 0.02 | 0.00 | 0 | 600.00 | |
| £ / R | On 13/03/2017 | Foreign Exchange Future | 21.00 | Call | 3.63420 | | 0.00363 | 3.65140 | 0.00365 | 3.634 | 38.88 | 0.01 | 0.00 | 0 | 1,200.00 | |
| £ / R | On 31/03/2017 | Any day expiry | | | 16.32340 | | 16.32340 | 16.36210 | 16.36210 | | 20.39 | 0.00 | 0.00 | 0 | 270.00 | |
| £ / R | On 13/04/2017 | Any day expiry | | | 16.36740 | | 16.36740 | 16.40650 | 16.40650 | | 20.23 | 0.00 | 0.00 | 0 | 61.00 | |
| £ / R | On 25/04/2017 | Any day expiry | | | 16.40780 | | 16.40780 | 16.44690 | 16.44690 | | 20.10 | 0.00 | 0.00 | 0 | 73.00 | |
| £ / R | On 28/04/2017 | Any day expiry | | | 16.41770 | | 16.41770 | 16.45690 | 16.45690 | | 20.12 | 0.00 | 0.00 | 0 | 79.00 | |

| 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 | | | 16.58940 | | 16.58940 | | 16.63000 | 16.63000 | | 19.74 | 0.00 | 99,536.40 | 6 | 24,670.00 |
| £ / R | On 18/09/2017 | Foreign Exchange Future | | | 16.89870 | | 16.89870 | | 16.94220 | 16.94220 | | 19.17 | 0.00 | 0.00 | 0 | 462.00 |
| £ / R | On 18/12/2017 | Foreign Exchange Future | | | 17.21310 | | 17.21310 | | 17.25910 | 17.25910 | | 18.78 | 0.00 | 0.00 | 0 | 5,738.00 |
| ¥ / R | On 13/03/2017 | Foreign Exchange Future | | | 0.11453 | | 0.11453 | | 0.11432 | 0.11432 | | 23.06 | 0.00 | 0.00 | 0 | 42.00 |
| ¥ / R | On 19/06/2017 | Foreign Exchange Future | | | 0.11705 | | 0.11705 | | 0.11688 | 0.11688 | | 16.76 | 0.00 | 0.00 | 0 | 3,761.00 |
| ¥ / R | On 18/09/2017 | Foreign Exchange Future | | | 0.11947 | | 0.11947 | | 0.11932 | 0.11932 | | 15.08 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 20/02/2017 | Any day expiry | | | 13.82590 | | 13.82590 | | 13.79120 | 13.79120 | | 14.31 | 0.00 | 0.00 | 0 | 349.00 |
| € / R | On 24/02/2017 | Any day expiry | | | 13.82330 | | 13.82330 | | 13.79760 | 13.79760 | | 14.81 | 0.00 | 0.00 | 0 | 2,000.00 |
| € / R | On 28/02/2017 | Any day expiry | | | 13.83490 | | 13.83490 | | 13.80540 | 13.80540 | | 14.30 | 0.00 | 0.00 | 0 | 35.00 |
| € / R | On 13/03/2017 | Foreign Exchange Future | | | 13.87290 | | 13.87290 | | 13.84910 | 13.84910 | | 14.78 | 0.00 | 6,423,152.70 | 463 | 74,639.00 |
| € / R | On 13/03/2017 | Foreign Exchange Future | 13.69 | Put | 129.90170 | 0.12990 | | 143.25260 | 0.14325 | | 129.902 | 14.51 | 0.36 | 0.00 | 0 | 1,000.00 |
| € / R | On 13/03/2017 | Foreign Exchange Future | 16.00 | Call | 1.79810 | 0.00180 | | 1.71950 | 0.00172 | | 1.798 | 21.94 | 0.01 | 0.00 | 0 | 680.00 |
| € / R | On 15/03/2017 | Any day expiry | | | 13.87880 | | 13.87880 | | 13.85660 | 13.85660 | | 14.95 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 31/03/2017 | Any day expiry | | | 13.92870 | | 13.92870 | | 13.90950 | 13.90950 | | 14.94 | 0.00 | 0.00 | 0 | 9.00 |
| € / R | On 13/04/2017 | Any day expiry | | | 13.97080 | | 13.97080 | | 13.95160 | 13.95160 | | 14.70 | 0.00 | 0.00 | 0 | 45.00 |
| € / R | On 19/06/2017 | Foreign Exchange Future | | | 14.18160 | | 14.18160 | | 14.16390 | 14.16390 | | 15.58 | 0.00 | 5,162,102.40 | 364 | 80,269.00 |
| € / R | On 18/09/2017 | Foreign Exchange Future | | | 14.47950 | | 14.47950 | | 14.46300 | 14.46300 | | 15.72 | 0.00 | 43,438.50 | 3 | 1,552.00 |
| € / R | On 18/12/2017 | Foreign Exchange Future | | | 14.78360 | | 14.78360 | | 14.76900 | 14.76900 | | 15.92 | 0.00 | 0.00 | 0 | 154.00 |
| 10Y STND | On 17/12/2025 | Interest Rate Swap | | | 96.77459 | | 96.77459 | | 96.65610 | 96.65610 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 16/03/2026 | Interest Rate Swap | | | 93.80517 | | 93.80517 | | 93.68439 | 93.68439 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 15/06/2026 | Interest Rate Swap | | | 92.56184 | | 92.56184 | | 92.44172 | 92.44172 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 21/09/2026 | Interest Rate Swap | | | 94.70622 | | 94.70622 | | 94.58974 | 94.58974 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 21/12/2026 | Interest Rate Swap | | | 98.45040 | | 98.45040 | | 98.33765 | 98.33765 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 15/03/2027 | Interest Rate Swap | | | 97.02861 | | 97.02861 | | 96.91474 | 96.91474 | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 16/03/2017 | Interest Rate Swap | | | 100.00295 | | 100.00295 | | 100.00295 | 100.00295 | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 15/06/2017 | Interest Rate Swap | | | 99.59767 | | 99.59767 | | 99.59771 | 99.59771 | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 21/09/2017 | Interest Rate Swap | | | 99.60150 | | 99.60150 | | 99.60682 | 99.60682 | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 21/12/2017 | Interest Rate Swap | | | 99.82820 | | 99.82820 | | 99.83808 | 99.83808 | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 15/03/2018 | Interest Rate Swap | | | 99.83595 | | 99.83595 | | 99.84975 | 99.84975 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 18/12/2017 | Interest Rate Swap | | | 99.85693 | | 99.85693 | | 99.86649 | 99.86649 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 16/03/2018 | Interest Rate Swap | | | 99.11810 | | 99.11810 | | 99.13213 | 99.13213 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 15/06/2018 | Interest Rate Swap | | | 98.74132 | | 98.74132 | | 98.75897 | 98.75897 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 21/09/2018 | Interest Rate Swap | | | 98.76448 | | 98.76448 | | 98.78360 | 98.78360 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 21/12/2018 | Interest Rate Swap | | | 99.23000 | | 99.23000 | | 99.25000 | 99.25000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 15/03/2019 | Interest Rate Swap | | | 99.69500 | | 99.69500 | | 99.71266 | 99.71266 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 17/12/2020 | Interest Rate Swap | | | 97.25756 | | 97.25756 | | 97.22769 | 97.22769 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 16/03/2021 | Interest Rate Swap | | | 96.54391 | | 96.54391 | | 96.51090 | 96.51090 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 15/06/2021 | Interest Rate Swap | | | 95.79078 | | 95.79078 | | 95.75873 | 95.75873 | | | 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 |
|------------------|---------------|-------------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| 5Y STND | On 21/09/2021 | Interest Rate Swap | 96.01823 | | 96.01823 | | 95.98983 | 95.98983 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 21/12/2021 | Interest Rate Swap | 98.24950 | | 98.24950 | | 98.22379 | 98.22379 | | | 0.00 | 0.00 | 0 | 50.00 |
| 5Y STND | On 15/03/2022 | Interest Rate Swap | 98.42255 | | 98.42255 | | 98.39652 | 98.39652 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 04/05/2017 | Index Future | 529.78500 | | 529.78500 | | 530.61000 | 530.61000 | | | 0.00 | 0.00 | 0 | 1.00 |
| AL37 | On 03/08/2017 | Index Future | 539.93300 | | 539.93300 | | 540.77600 | 540.77600 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 02/11/2017 | Index Future | 550.64300 | | 550.64300 | | 551.50300 | 551.50300 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 04/05/2017 | Index Future | 615.09700 | | 615.09700 | | 616.60900 | 616.60900 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 03/08/2017 | Index Future | 626.87900 | | 626.87900 | | 628.42400 | 628.42400 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 02/11/2017 | Index Future | 639.31400 | | 639.31400 | | 640.88900 | 640.88900 | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 04/05/2017 | Index Future | 559.39400 | | 559.39400 | | 561.38400 | 561.38400 | | | 0.00 | 0.00 | 0 | 598.00 |
| ALBI | On 03/08/2017 | Index Future | 570.10900 | | 570.10900 | | 572.14100 | 572.14100 | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 02/11/2017 | Index Future | 581.41800 | | 581.41800 | | 583.49000 | 583.49000 | | | 0.00 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 13/03/2017 | Foreign Exchange Future | 10.01670 | | 10.01670 | | 10.04890 | 10.04890 | | 12.64 | 0.00 | 200,334.00 | 20 | 22,380.00 |
| AU\$ / R | On 19/06/2017 | Foreign Exchange Future | 10.17090 | | 10.17090 | | 10.20580 | 10.20580 | | 12.89 | 0.00 | 0.00 | 0 | 7,655.00 |
| AU\$ / R | On 18/09/2017 | Foreign Exchange Future | 10.31690 | | 10.31690 | | 10.35340 | 10.35340 | | 12.97 | 0.00 | 0.00 | 0 | 225.00 |
| AU\$ / R | On 18/12/2017 | Foreign Exchange Future | 10.46310 | | 10.46310 | | 10.50190 | 10.50190 | | 12.92 | 0.00 | 0.00 | 0 | 33.00 |
| CAD/ R | On 13/03/2017 | Foreign Exchange Future | 9.96850 | | 9.96850 | | 9.99850 | 9.99850 | | 13.92 | 0.00 | 0.00 | 0 | 0.00 |
| CAD/ R | On 19/06/2017 | Foreign Exchange Future | 10.15300 | | 10.15300 | | 10.18650 | 10.18650 | | 14.29 | 0.00 | 0.00 | 0 | 10.00 |
| CAD/ R | On 18/09/2017 | Foreign Exchange Future | 10.32770 | | 10.32770 | | 10.36370 | 10.36370 | | 14.35 | 0.00 | 0.00 | 0 | 0.00 |
| CHF / R | On 13/03/2017 | Foreign Exchange Future | 13.03390 | | 13.03390 | | 13.00280 | 13.00280 | | 15.33 | 0.00 | 0.00 | 0 | 1,356.00 |
| CHF / R | On 19/06/2017 | Foreign Exchange Future | 13.34100 | | 13.34100 | | 13.31550 | 13.31550 | | 16.02 | 0.00 | 0.00 | 0 | 0.00 |
| CHF / R | On 18/09/2017 | Foreign Exchange Future | 13.63940 | | 13.63940 | | 13.61430 | 13.61430 | | 16.37 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 13/03/2017 | Foreign Exchange Future | 1.89650 | | 1.89650 | | 1.90580 | 1.90580 | | 15.47 | 0.00 | 0.00 | 0 | 10.00 |
| CNH / R | On 19/06/2017 | Foreign Exchange Future | 1.91290 | | 1.91290 | | 1.92230 | 1.92230 | | 15.61 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 18/09/2017 | Foreign Exchange Future | 1.92730 | | 1.92730 | | 1.93810 | 1.93810 | | 15.83 | 0.00 | 0.00 | 0 | 0.00 |
| CNH/R | On 02/05/2017 | Any day expiry | 1.90500 | | 1.90500 | | 1.91400 | 1.91400 | | 16.14 | 0.00 | 0.00 | 0 | 362.00 |
| DKK / R | On 13/03/2017 | Foreign Exchange Future | 1.86920 | | 1.86920 | | 1.86590 | 1.86590 | | 15.03 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 19/06/2017 | Foreign Exchange Future | 1.91240 | | 1.91240 | | 1.90950 | 1.90950 | | 15.59 | 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 |

| 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 |
|------------------|---------------|-------------------------|-----------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| 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 04/05/2017 | Bond Future | 10.34345 | 78.89601 | | 10.28777 | 79.25840 | | | | 0.00 | 0.00 | 0 | 9,466.00 |
| ES33 | On 03/08/2017 | Bond Future | 10.41827 | 80.40718 | | 10.36071 | 80.77689 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 02/11/2017 | Bond Future | 10.49023 | 78.20922 | | 10.43078 | 78.58623 | | | | 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 04/05/2017 | Bond Future | 10.48897 | 82.83287 | | 10.43324 | 83.25126 | | | | 0.00 | 0.00 | 0 | 8,777.00 |
| ES42 | On 03/08/2017 | Bond Future | 10.56251 | 84.41931 | | 10.50495 | 84.84615 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 02/11/2017 | Bond Future | 10.63229 | 81.83212 | | 10.57288 | 82.26736 | | | | 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 04/05/2017 | GOVI | 557.17600 | 557.17600 | | 559.14300 | 559.14300 | | | | 0.00 | 0.00 | 0 | 394.00 |
| GOVI | On 03/08/2017 | GOVI | 567.84900 | 567.84900 | | 569.85700 | 569.85700 | | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 02/11/2017 | GOVI | 579.11200 | 579.11200 | | 581.16000 | 581.16000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 13/03/2017 | Foreign Exchange Future | 1.67680 | 1.67680 | | 1.68750 | 1.68750 | | | 15.57 | 0.00 | 0.00 | 0 | 15,930.00 |
| HK\$/R | On 19/06/2017 | Foreign Exchange Future | 1.70770 | 1.70770 | | 1.71910 | 1.71910 | | | 16.23 | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 18/09/2017 | Foreign Exchange Future | 1.73590 | 1.73590 | | 1.74740 | 1.74740 | | | 16.67 | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 04/05/2017 | Bond Future | 129.65520 | 129.65520 | | 129.66007 | 129.66007 | | | | 0.00 | 0.00 | 0 | 2,414.00 |
| I2025 | On 03/08/2017 | Bond Future | 130.82230 | 130.82230 | | 130.82834 | 130.82834 | | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 02/11/2017 | Bond Future | 133.44489 | 133.44489 | | 133.45092 | 133.45092 | | | | 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 04/05/2017 | Bond Future | 101.81324 | 101.81324 | | 101.81711 | 101.81711 | | | | 0.00 | 0.00 | 0 | 2,272.00 |
| I2033 | On 14/08/2015 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 04/05/2017 | Bond Future | 108.21839 | 108.21839 | | 108.22249 | 108.22249 | | | | 0.00 | 0.00 | 0 | 5,778.00 |
| I2033 | On 03/08/2017 | Bond Future | 110.31549 | 110.31549 | | 110.32046 | 110.32046 | | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 02/11/2017 | Bond Future | 111.43656 | 111.43656 | | 111.44154 | 111.44154 | | | | 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 04/05/2017 | Bond Future | 135.18947 | 135.18947 | | 135.19459 | 135.19459 | | | | 0.00 | 0.00 | 0 | 20,533.00 |
| I2038 | On 03/08/2017 | Bond Future | 136.29570 | 136.29570 | | 136.30195 | 136.30195 | | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 02/11/2017 | Bond Future | 139.02796 | 139.02796 | | 139.03446 | 139.03446 | | | | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| I2038 | On 31/01/2038 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 04/05/2017 | Bond Future | 133.67461 | | 133.67461 | | 133.67962 | 133.67962 | | | 0.00 | 0.00 | 0 | 19,696.00 |
| I2046 | On 03/08/2017 | Bond Future | 136.26503 | | 136.26503 | | 136.27119 | 136.27119 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 02/11/2017 | Bond Future | 137.39218 | | 137.39218 | | 137.39867 | 137.39867 | | | 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 04/05/2017 | Bond Future | 145.19509 | | 145.19509 | | 145.20079 | 145.20079 | | | 0.00 | 0.00 | 0 | 24,007.00 |
| I2050 | On 03/08/2017 | Bond Future | 146.32996 | | 146.32996 | | 146.33670 | 146.33670 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 02/11/2017 | Bond Future | 149.26333 | | 149.26333 | | 149.27013 | 149.27013 | | | 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 04/05/2017 | Index Future | 254.12500 | | 254.12500 | | 254.19800 | 254.19800 | | | 0.00 | 0.00 | 0 | 922.00 |
| IGOV | On 03/08/2017 | Index Future | 259.05000 | | 259.05000 | | 259.12600 | 259.12600 | | | 0.00 | 0.00 | 0 | 412.00 |
| IGOV | On 02/11/2017 | Index Future | 264.24200 | | 264.24200 | | 264.32100 | 264.32100 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/03/2017 | Jibar Tradeable Future | 7.31000 | | 92.69000 | | 7.37000 | 92.63000 | | | 0.00 | 0.00 | 0 | 1,000.00 |
| JIBAR FUTURE | On 19/04/2017 | Jibar Tradeable Future | 7.34000 | | 92.66000 | | 7.40000 | 92.60000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/05/2017 | Jibar Tradeable Future | 7.34000 | | 92.66000 | | 7.41000 | 92.59000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/06/2017 | Jibar Tradeable Future | 7.35000 | | 92.65000 | | 7.42000 | 92.58000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/07/2017 | Jibar Tradeable Future | 7.33000 | | 92.67000 | | 7.43000 | 92.57000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/09/2017 | Jibar Tradeable Future | 7.35000 | | 92.65000 | | 7.44000 | 92.56000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/12/2017 | Jibar Tradeable Future | 7.34000 | | 92.66000 | | 7.45000 | 92.55000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/03/2018 | Jibar Tradeable Future | 7.35000 | | 92.65000 | | 7.46000 | 92.54000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/06/2018 | Jibar Tradeable Future | 7.36000 | | 92.64000 | | 7.47000 | 92.53000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/09/2018 | Jibar Tradeable Future | 7.37000 | | 92.63000 | | 7.48000 | 92.52000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/12/2018 | Jibar Tradeable Future | 7.37000 | | 92.63000 | | 7.52000 | 92.48000 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 13/03/2017 | Foreign Exchange Future | 0.12500 | | 0.12500 | | 0.12580 | 0.12580 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 19/06/2017 | Foreign Exchange Future | 0.12400 | | 0.12400 | | 0.12540 | 0.12540 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 18/09/2017 | Foreign Exchange Future | 0.12440 | | 0.12440 | | 0.12510 | 0.12510 | | | 0.00 | 0.00 | 0 | 1,382.00 |
| NZ\$ / R | On 13/03/2017 | Foreign Exchange Future | 9.38830 | | 9.38830 | | 9.39360 | 9.39360 | | 12.88 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 19/06/2017 | Foreign Exchange Future | 9.52610 | | 9.52610 | | 9.53410 | 9.53410 | | 13.20 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 18/09/2017 | Foreign Exchange Future | 9.65550 | | 9.65550 | | 9.66560 | 9.66560 | | 13.39 | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 13/03/2017 | Foreign Exchange Future | 1.25480 | | 1.25480 | | 1.25550 | 1.25550 | | | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 19/06/2017 | Foreign Exchange Future | 1.27070 | | 1.27070 | | 1.27380 | 1.27380 | | | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 18/09/2017 | Foreign Exchange Future | 1.28250 | | 1.28250 | | 1.28980 | 1.28980 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO £ / \$ | On 13/03/2017 | Foreign Exchange Future | 1.25030 | | 1.25030 | | 1.24500 | 1.24500 | | | 0.00 | 0.00 | 0 | 1,350.00 |
| QUANTO £ / \$ | On 19/06/2017 | Foreign Exchange Future | 1.25330 | | 1.25330 | | 1.24810 | 1.24810 | | | 0.00 | 0.00 | 0 | 4,048.00 |
| QUANTO £ / \$ | On 18/09/2017 | Foreign Exchange Future | 1.25660 | | 1.25660 | | 1.25140 | 1.25140 | | | 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 13/03/2017 | Foreign Exchange Future | | | 1.06650 | | 1.06650 | | 1.05790 | 1.05790 | | | 0.00 | 31,995.00 | 30 | 748.00 |
| QUANTO € / \$ | On 19/06/2017 | Foreign Exchange Future | | | 1.07140 | | 1.07140 | | 1.06300 | 1.06300 | | | 0.00 | 0.00 | 0 | 12,701.00 |
| QUANTO € / \$ | On 18/09/2017 | Foreign Exchange Future | | | 1.07670 | | 1.07670 | | 1.06830 | 1.06830 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 04/05/2017 | Bond Future | | | 8.64178 | | 115.96212 | | 8.60073 | 116.24799 | | 8.24 | 0.00 | 262,538,239.68 | 2,264 | 114,749.00 |
| R186 | On 04/05/2017 | Bond Future | 8.44 | Call | 1,118.99000 | | 1.11899 | | 1,242.00000 | 1.24200 | 1,118.990 | 8.12 | 0.38 | 0.00 | 0 | 500.00 |
| R186 | On 04/05/2017 | Bond Future | 8.70 | Call | 1,952.79000 | | 1.95279 | | 2,123.23000 | 2.12323 | 1,952.790 | 8.22 | 0.54 | 0.00 | 0 | 500.00 |
| R186 | On 04/05/2017 | Bond Future | 8.94 | Put | 921.70000 | | 0.92170 | | 844.98000 | 0.84498 | 921.700 | 8.35 | 0.31 | 0.00 | 0 | 500.00 |
| R186 | On 04/05/2017 | Bond Future | 9.20 | Put | 489.58000 | | 0.48958 | | 444.69000 | 0.44469 | 489.580 | 8.51 | 0.19 | 0.00 | 0 | 5,709.00 |
| R186 | On 03/08/2017 | Bond Future | | | 8.67773 | | 112.88016 | | 8.63491 | 113.17202 | | 8.35 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 03/08/2017 | Bond Future | 8.85 | Put | 2,015.87000 | | 2.01587 | | 1,904.21000 | 1.90421 | 2,015.870 | 8.41 | 0.42 | 0.00 | 0 | 750.00 |
| R186 | On 03/08/2017 | Bond Future | 9.35 | Put | 964.42000 | | 0.96442 | | 902.67000 | 0.90267 | 964.420 | 8.71 | 0.24 | 0.00 | 0 | 750.00 |
| R186 | On 03/08/2017 | Bond Future | 9.50 | Put | 758.70000 | | 0.75870 | | 708.34000 | 0.70834 | 758.700 | 8.80 | 0.20 | 0.00 | 0 | 6,500.00 |
| R186 | On 02/11/2017 | Bond Future | | | 8.70320 | | 115.11981 | | 8.65860 | 115.41742 | | 8.20 | 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 04/05/2017 | Bond Future | | | 302.05381 | | 302.05381 | | 302.06554 | 302.06554 | | | 0.00 | 0.00 | 0 | 1,063.00 |
| R197 | On 03/08/2017 | Bond Future | | | 300.95372 | | 300.95372 | | 300.96805 | 300.96805 | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 02/11/2017 | Bond Future | | | 306.98716 | | 306.98716 | | 307.00158 | 307.00158 | | | 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 04/05/2017 | Bond Future | | | 249.66759 | | 249.66759 | | 250.00320 | 250.00320 | | | 0.00 | 0.00 | 0 | 33,873.00 |
| R202 | On 03/08/2017 | Bond Future | | | 250.81242 | | 250.81242 | | 251.15659 | 251.15659 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 02/11/2017 | Bond Future | | | 255.84025 | | 255.84025 | | 256.19134 | 256.19134 | | | 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 04/05/2017 | Bond Future | | | 8.24634 | | 99.20064 | | 8.20480 | 99.38705 | | 5.88 | 0.00 | 3,075,219.84 | 31 | 19,210.00 |
| R2023 | On 03/08/2017 | Bond Future | | | 8.26990 | | 101.10085 | | 8.22592 | 101.29137 | | 5.81 | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 02/11/2017 | Bond Future | | | 8.28526 | | 99.17428 | | 8.23875 | 99.36852 | | 5.27 | 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 04/05/2017 | Bond Future | | | 7.29089 | | 101.50933 | | 7.24936 | 101.52385 | | 0.33 | 0.00 | 0.00 | 0 | 31,101.00 |
| R203 | On 15/09/2017 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 04/05/2017 | Bond Future | | | 9.04248 | | 94.35498 | | 8.99663 | 94.67983 | | | 0.00 | 0.00 | 0 | 32,785.00 |
| R2030 | On 03/08/2017 | Bond Future | | | 9.08686 | | 92.15566 | | 9.03937 | 92.48718 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 02/11/2017 | Bond Future | | | 9.11867 | | 93.98419 | | 9.06961 | 94.32222 | | | 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 04/05/2017 | Bond Future | | | 9.18704 | | 93.34073 | | 9.13614 | 93.72834 | | 11.71 | 0.00 | 0.00 | 0 | 19,129.00 |

| 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 |
|------------------|---------------|--------------------|------|-----------|-------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| R2032 | On 03/08/2017 | Bond Future | | 9.22963 | 95.12856 | | 9.17705 | 95.52409 | | 11.89 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 02/11/2017 | Bond Future | | 9.26612 | 92.85676 | | 9.21188 | 93.26001 | | 11.79 | 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 04/05/2017 | Bond Future | | 9.31602 | 97.86569 | | 9.26523 | 98.29210 | | | 0.00 | 0.00 | 0 | 7,829.00 |
| R2035 | On 03/08/2017 | Bond Future | | 9.35867 | 99.74036 | | 9.30627 | 100.17547 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 02/11/2017 | Bond Future | | 9.39766 | 97.21597 | | 9.34367 | 97.65968 | | | 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 04/05/2017 | Bond Future | | 9.41522 | 94.13881 | | 9.35930 | 94.60637 | | 13.50 | 0.00 | 0.00 | 0 | 46,172.00 |
| R2037 | On 03/08/2017 | Bond Future | | 9.46298 | 91.68498 | | 9.40532 | 92.16187 | | 13.78 | 0.00 | 0.00 | 0 | 160.00 |
| R2037 | On 02/11/2017 | Bond Future | | 9.49978 | 93.50414 | | 9.44046 | 93.99047 | | 13.77 | 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 04/05/2017 | Bond Future | | 7.56133 | 103.69804 | | 7.52092 | 103.75888 | | 1.27 | 0.00 | 0.00 | 0 | 29,025.00 |
| R204 | On 03/08/2017 | Bond Future | | 7.52357 | 101.64382 | | 7.47496 | 101.70633 | | 1.24 | 0.00 | 0.00 | 0 | 0.00 |
| R204 | On 02/11/2017 | Bond Future | | 7.39845 | 103.66044 | | 7.33855 | 103.72415 | | 0.92 | 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 04/05/2017 | Bond Future | | 9.41899 | 98.51150 | | 9.36309 | 99.01754 | | 14.18 | 0.00 | 0.00 | 0 | 9,025.00 |
| R2040 | On 03/08/2017 | Bond Future | | 9.46523 | 95.89099 | | 9.40763 | 96.40712 | | 14.48 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 02/11/2017 | Bond Future | | 9.50079 | 97.79367 | | 9.44157 | 98.32004 | | 14.47 | 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 04/05/2017 | Bond Future | | 9.45821 | 95.48915 | | 9.40233 | 96.00105 | | 14.90 | 0.00 | 0.00 | 0 | 19,616.00 |
| R2044 | On 03/08/2017 | Bond Future | | 9.50349 | 92.93592 | | 9.44595 | 93.45804 | | 15.23 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 02/11/2017 | Bond Future | | 9.53845 | 94.78004 | | 9.47935 | 95.31243 | | 15.24 | 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 04/05/2017 | Bond Future | | 9.44887 | 94.67450 | | 9.39304 | 95.19964 | | 15.18 | 0.00 | 430,768,975.00 | 4,550 | 63,465.00 |
| R2048 | On 03/08/2017 | Bond Future | | 9.48889 | 96.48807 | | 9.43147 | 97.02370 | | 15.46 | 0.00 | 0.00 | 0 | 200.00 |
| R2048 | On 02/11/2017 | Bond Future | | 9.52559 | 93.96260 | | 9.46660 | 94.50882 | | 15.48 | 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 04/05/2017 | Bond Future | | 7.75511 | 101.06353 | | 7.71154 | 101.16672 | | 2.31 | 0.00 | 472,370,939.22 | 4,674 | 75,116.00 |
| R207 | On 03/08/2017 | Bond Future | | 7.75859 | 99.35608 | | 7.70985 | 99.46173 | | 2.26 | 0.00 | 0.00 | 0 | 0.00 |
| R207 | On 03/08/2017 | Bond Future | 8.19 | Call | 1,197.34000 | 1.19734 | 1,276.67000 | 1.27667 | 1,197.340 | 2.34 | 0.73 | 0.00 | 0 | 51.00 |
| R207 | On 02/11/2017 | Bond Future | | 7.71621 | 101.32734 | | 7.66152 | 101.43507 | | 1.95 | 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 |

| 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 | On 04/05/2017 | Bond Future | | | 7.91286 | | 96.87611 | | 7.87573 | 96.99574 | | 3.72 | 0.00 | 0.00 | 0 | 21,493.00 |
| R208 | On 03/08/2017 | Bond Future | | | 7.92329 | | 98.73171 | | 7.88312 | 98.85411 | | 3.54 | 0.00 | 0.00 | 0 | 0.00 |
| R208 | On 02/11/2017 | Bond Future | | | 7.91360 | | 97.28748 | | 7.87011 | 97.41228 | | 3.22 | 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 04/05/2017 | Bond Future | | | 9.29411 | | 73.78716 | | 9.23823 | 74.17984 | | 13.66 | 0.00 | 137,760,627.72 | 1,867 | 62,943.00 |
| R209 | On 04/05/2017 | Bond Future | 8.93 | Call | 831.02000 | | 0.83102 | | 964.40000 | 0.96440 | 831.020 | 13.47 | 0.30 | 0.00 | 0 | 1,130.00 |
| R209 | On 04/05/2017 | Bond Future | 9.33 | Put | 1,730.85000 | | 1.73085 | | 1,566.34000 | 1.56634 | 1,730.850 | 13.73 | 0.47 | 0.00 | 0 | 1,130.00 |
| R209 | On 04/05/2017 | Bond Future | 9.63 | Put | 937.69000 | | 0.93769 | | 835.53000 | 0.83553 | 937.690 | 14.02 | 0.30 | 0.00 | 0 | 1,130.00 |
| R209 | On 03/08/2017 | Bond Future | | | 9.33324 | | 75.20044 | | 9.27576 | 75.60104 | | 13.95 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 02/11/2017 | Bond Future | | | 9.36700 | | 73.54151 | | 9.30793 | 73.95007 | | 14.02 | 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 04/05/2017 | Bond Future | | | 188.75830 | | 188.75830 | | 188.76581 | 188.76581 | | | 0.00 | 0.00 | 0 | 1,698.00 |
| R210 | On 03/08/2017 | Bond Future | | | 192.41600 | | 192.41600 | | 192.42521 | 192.42521 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 02/11/2017 | Bond Future | | | 193.84132 | | 193.84132 | | 193.85064 | 193.85064 | | | 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 04/05/2017 | Bond Future | | | 149.51191 | | 149.51191 | | 149.51769 | 149.51769 | | | 0.00 | 0.00 | 0 | 3,258.00 |
| R212 | On 03/08/2017 | Bond Future | | | 150.35931 | | 150.35931 | | 150.36643 | 150.36643 | | | 0.00 | 0.00 | 0 | 0.00 |
| R212 | On 02/11/2017 | Bond Future | | | 153.37359 | | 153.37359 | | 153.38080 | 153.38080 | | | 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 04/05/2017 | Bond Future | | | 9.07212 | | 85.18059 | | 9.02123 | 85.53252 | | 11.39 | 0.00 | 0.00 | 0 | 44,842.00 |
| R213 | On 03/08/2017 | Bond Future | | | 9.10988 | | 86.81227 | | 9.05733 | 87.17137 | | 11.60 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 02/11/2017 | Bond Future | | | 9.14371 | | 84.98275 | | 9.08951 | 85.34892 | | 11.56 | 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 04/05/2017 | Bond Future | | | 9.37221 | | 74.03440 | | 9.31640 | 74.44667 | | 14.51 | 0.00 | 0.00 | 0 | 35,149.00 |
| R214 | On 03/08/2017 | Bond Future | | | 9.41016 | | 75.45255 | | 9.35280 | 75.87310 | | 14.81 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 02/11/2017 | Bond Future | | | 9.44478 | | 73.65139 | | 9.38589 | 74.08027 | | 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 |
|--------------------------------|---------------|-------------------------|--------------|-------|--------------|-----------|--------------|----------------|-------------------|------------|-------|-------------------------|------------------|---------------------|
| 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 13/03/2017 | Foreign Exchange Future | 21,832.78000 | | 21,832.78000 | | 21,870.60000 | 21,870.60000 | | | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 13/03/2017 | Foreign Exchange Future | 9.16960 | | 9.16960 | | 9.19980 | 9.19980 | | 13.32 | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 19/06/2017 | Foreign Exchange Future | 9.33520 | | 9.33520 | | 9.36890 | 9.36890 | | 13.69 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 13/03/2017 | Foreign Exchange Future | 3.53980 | | 3.53980 | | 3.53120 | 3.53120 | | 15.95 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 19/06/2017 | Foreign Exchange Future | 3.50620 | | 3.50620 | | 3.50080 | 3.50080 | | 16.70 | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 13/03/2017 | Foreign Exchange Future | 1.32490 | | 1.32490 | | 1.32590 | 1.32590 | | | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 19/06/2017 | Foreign Exchange Future | 1.29550 | | 1.29550 | | 1.29720 | 1.29720 | | | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 18/09/2017 | Foreign Exchange Future | 1.27090 | | 1.27090 | | 1.27230 | 1.27230 | | | 0.00 | 0.00 | 0 | 0.00 |
| Total for Derivatives : | | | | | | | | | | | | 3,383,038,423.82 | 240,133 | 3 512 245.00 |
| Grand Total: | | | | | | | | | | | | 3,383,038,423.82 | 240,133 | 3 512 245.00 |