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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 28/06/2017

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|--------------------|---------------|----------------|-------|----------|------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| Derivatives | | | | | | | | | | | | | | |
| \$ / R | On 28/06/2017 | Any day expiry | | 12.99100 | 12.99100 | | 12.93230 | 12.93230 | | 19.54 | 0.00 | 2,245,070.00 | 173 | 0.00 |
| \$ / R | On 30/06/2017 | Any day expiry | | 12.99970 | 12.99970 | | 12.93230 | 12.93230 | | 17.72 | 0.00 | 0.00 | 0 | 4,630.00 |
| \$ / R | On 05/07/2017 | Any day expiry | | 13.00660 | 13.00660 | | 12.94200 | 12.94200 | | 14.73 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 05/07/2017 | Any day expiry | 14.00 | Call | 1.38410 | 0.00138 | 1.20560 | 0.00121 | 1.384 | 22.72 | 0.01 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 07/07/2017 | Any day expiry | | 13.00920 | 13.00920 | | 12.94590 | 12.94590 | | 15.11 | 0.00 | 0.00 | 0 | 5,100.00 |
| \$ / R | On 10/07/2017 | Any day expiry | | 13.01300 | 13.01300 | | 12.95270 | 12.95270 | | 14.69 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 10/07/2017 | Any day expiry | 14.07 | Call | 3.08940 | 0.00309 | 2.46270 | 0.00246 | 3.089 | 20.35 | 0.02 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 12/07/2017 | Any day expiry | | 13.01800 | 13.01800 | | 12.95730 | 12.95730 | | 14.95 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/07/2017 | Any day expiry | 12.65 | Put | 34.13360 | 0.03413 | 47.36480 | 0.04736 | 34.134 | 15.20 | 0.16 | 0.00 | 0 | 325.00 |
| \$ / R | On 12/07/2017 | Any day expiry | 13.95 | Put | 938.97290 | 0.93897 | 998.30560 | 0.99831 | 938.973 | 19.41 | 0.96 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 12/07/2017 | Any day expiry | 17.98 | Call | 0.00560 | 0.00001 | 0.00290 | 0.00000 | 0.006 | 40.27 | 0.00 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/07/2017 | Any day expiry | | 13.02310 | 13.02310 | | 12.96190 | 12.96190 | | 15.12 | 0.00 | 0.00 | 0 | 3,920.00 |
| \$ / R | On 17/07/2017 | Any day expiry | | 13.03070 | 13.03070 | | 12.96870 | 12.96870 | | 15.07 | 0.00 | 0.00 | 0 | 1,272.00 |
| \$ / R | On 18/07/2017 | Any day expiry | | 13.03320 | 13.03320 | | 12.97100 | 12.97100 | | 15.15 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/07/2017 | Any day expiry | 12.50 | Put | 17.32570 | 0.01733 | 30.68180 | 0.03068 | 17.326 | 13.46 | 0.09 | 0.00 | 0 | 34,000.00 |
| \$ / R | On 19/07/2017 | Any day expiry | | 13.03570 | 13.03570 | | 12.97330 | 12.97330 | | 15.22 | 0.00 | 0.00 | 0 | 1,080.00 |

| 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 21/07/2017 | Any day expiry | | | 13.04080 | 13.04080 | | 12.97780 | 12.97780 | 15.32 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | 12.85 | Put | On 21/07/2017 | Any day expiry | 110.14420 | 0.11014 | | 0.00000 | 0.00000 | 110.144 | 14.70 | 0.34 | 88,468,120.00 | 20,000 | 20,000.00 | |
| \$ / R | | | On 25/07/2017 | Any day expiry | 13.05090 | 13.05090 | | 12.98700 | 12.98700 | | 15.16 | 0.00 | 0.00 | 0 | 0.00 | |
| \$ / R | 13.20 | Put | On 25/07/2017 | Any day expiry | 307.26460 | 0.30726 | 349.17250 | 0.34917 | 307.265 | 15.79 | 0.60 | 0.00 | 0 | 2,000.00 | | |
| \$ / R | 14.30 | Call | On 25/07/2017 | Any day expiry | 11.95890 | 0.01196 | 9.59960 | 0.00960 | 11.959 | 19.33 | 0.04 | 0.00 | 0 | 2,000.00 | | |
| \$ / R | | | On 27/07/2017 | Any day expiry | 13.05590 | 13.05590 | | 12.99150 | 12.99150 | | 15.24 | 0.00 | 0.00 | 0 | 0.00 | |
| \$ / R | 13.50 | Put | On 27/07/2017 | Any day expiry | 536.43210 | 0.53643 | 586.90580 | 0.58691 | 536.432 | 17.10 | 0.75 | 0.00 | 0 | 60.00 | | |
| \$ / R | 16.53 | Call | On 27/07/2017 | Any day expiry | 1.18170 | 0.00118 | 1.11580 | 0.00112 | 1.182 | 30.57 | 0.00 | 0.00 | 0 | 60.00 | | |
| \$ / R | | | On 31/07/2017 | Any day expiry | 13.06610 | 13.06610 | | 13.00070 | 13.00070 | | 15.10 | 0.00 | 1,617,552.00 | 124 | 4,542.00 | |
| \$ / R | | | On 04/08/2017 | Any day expiry | 13.07480 | 13.07480 | | 13.00930 | 13.00930 | | 15.22 | 0.00 | 0.00 | 0 | 1,350.00 | |
| \$ / R | | | On 11/08/2017 | Any day expiry | 13.09010 | 13.09010 | | 13.02440 | 13.02440 | | 15.29 | 0.00 | 0.00 | 0 | 70.00 | |
| \$ / R | | | On 17/08/2017 | Any day expiry | 13.10320 | 13.10320 | | 13.03730 | 13.03730 | | 15.23 | 0.00 | 0.00 | 0 | 0.00 | |
| \$ / R | 13.35 | Put | On 17/08/2017 | Any day expiry | 452.17300 | 0.45217 | 494.83950 | 0.49484 | 452.173 | 16.05 | 0.61 | 0.00 | 0 | 34,000.00 | | |
| \$ / R | | | On 29/08/2017 | Any day expiry | 13.12940 | 13.12940 | | 13.06320 | 13.06320 | | 15.10 | 0.00 | 0.00 | 0 | 0.00 | |
| \$ / R | 13.50 | Put | On 29/08/2017 | Any day expiry | 572.29340 | 0.57229 | 617.28990 | 0.61729 | 572.293 | 16.30 | 0.65 | 0.00 | 0 | 60.00 | | |
| \$ / R | 16.84 | Call | On 29/08/2017 | Any day expiry | 4.38560 | 0.00439 | 4.08670 | 0.00409 | 4.386 | 25.30 | 0.01 | 0.00 | 0 | 60.00 | | |
| \$ / R | | | On 31/08/2017 | Any day expiry | 13.13370 | 13.13370 | | 13.06740 | 13.06740 | | 15.28 | 0.00 | 0.00 | 0 | 2,705.00 | |
| \$ / R | | | On 18/09/2017 | Foreign Exchange Future | 13.17200 | 13.17200 | | 13.10550 | 13.10550 | | 15.31 | 0.00 | 2,187,592,588.00 | 166,079 | 880,140.00 | |
| \$ / R | 12.00 | Put | On 18/09/2017 | Foreign Exchange Future | 22.56280 | 0.02256 | 29.75620 | 0.02976 | 22.563 | 13.07 | 0.06 | 0.00 | 0 | 37,202.00 | | |
| \$ / R | 12.20 | Put | On 18/09/2017 | Foreign Exchange Future | 45.31820 | 0.04532 | 55.75250 | 0.05575 | 45.318 | 13.47 | 0.11 | 0.00 | 0 | 1,000.00 | | |
| \$ / R | 12.25 | Put | On 18/09/2017 | Foreign Exchange Future | 52.98800 | 0.05299 | 64.27680 | 0.06428 | 52.988 | 13.57 | 0.12 | 0.00 | 0 | 10,000.00 | | |
| \$ / R | 12.26 | Put | On 18/09/2017 | Foreign Exchange Future | 54.62780 | 0.05463 | 66.08880 | 0.06609 | 54.628 | 13.59 | 0.13 | 0.00 | 0 | 5,250.00 | | |
| \$ / R | 12.50 | Put | On 18/09/2017 | Foreign Exchange Future | 105.62820 | 0.10563 | 121.44200 | 0.12144 | 105.628 | 14.08 | 0.21 | 54,689,444.70 | 20,074 | 33,086.00 | | |
| \$ / R | 12.60 | Put | On 18/09/2017 | Foreign Exchange Future | 133.80560 | 0.13381 | 151.96760 | 0.15197 | 133.806 | 14.26 | 0.25 | 0.00 | 0 | 190.00 | | |
| \$ / R | 12.75 | Call | On 18/09/2017 | Foreign Exchange Future | 606.49670 | 0.60650 | 561.78290 | 0.56178 | 606.497 | 14.55 | 0.69 | 0.00 | 0 | 3,500.00 | | |
| \$ / R | 12.75 | Put | On 18/09/2017 | Foreign Exchange Future | 184.49670 | 0.18450 | 206.28290 | 0.20628 | 184.497 | 14.55 | 0.31 | 40,381,656.00 | 10,000 | 30,000.00 | | |
| \$ / R | 12.80 | Put | On 18/09/2017 | Foreign Exchange Future | 203.68810 | 0.20369 | 226.69500 | 0.22669 | 203.688 | 14.64 | 0.33 | 0.00 | 0 | 3,000.00 | | |
| \$ / R | 12.90 | Call | On 18/09/2017 | Foreign Exchange Future | 517.53660 | 0.51754 | 476.47720 | 0.47648 | 517.537 | 14.83 | 0.63 | 0.00 | 0 | 400.00 | | |
| \$ / R | 13.00 | Put | On 18/09/2017 | Foreign Exchange Future | 291.96020 | 0.29196 | 319.81110 | 0.31981 | 291.960 | 15.02 | 0.41 | 0.00 | 0 | 10,000.00 | | |
| \$ / R | 13.00 | Call | On 18/09/2017 | Foreign Exchange Future | 463.96020 | 0.46396 | 425.31110 | 0.42531 | 463.960 | 15.02 | 0.59 | 0.00 | 0 | 5,551.00 | | |
| \$ / R | 13.13 | Call | On 18/09/2017 | Foreign Exchange Future | 400.98910 | 0.40099 | 366.09180 | 0.36609 | 400.989 | 15.27 | 0.53 | 3,505,826.80 | 500 | 0.00 | | |
| \$ / R | 13.13 | Put | On 18/09/2017 | Foreign Exchange Future | 358.98910 | 0.35899 | 390.59180 | 0.39059 | 358.989 | 15.27 | 0.47 | 3,084,190.20 | 500 | 0.00 | | |
| \$ / R | 13.14 | Put | On 18/09/2017 | Foreign Exchange Future | 364.44840 | 0.36445 | 396.51280 | 0.39651 | 364.448 | 15.29 | 0.47 | 0.00 | 0 | 90.00 | | |
| \$ / R | 13.20 | Call | On 18/09/2017 | Foreign Exchange Future | 371.10310 | 0.37110 | 338.40240 | 0.33840 | 371.103 | 15.44 | 0.50 | 0.00 | 0 | 5,000.00 | | |
| \$ / R | 13.30 | Call | On 18/09/2017 | Foreign Exchange Future | 332.46290 | 0.33246 | 302.23490 | 0.30223 | 332.463 | 15.71 | 0.46 | 0.00 | 0 | 500.00 | | |
| \$ / R | 13.40 | Call | On 18/09/2017 | Foreign Exchange Future | 297.67480 | 0.29767 | 269.78120 | 0.26978 | 297.675 | 15.98 | 0.43 | 0.00 | 0 | 600.00 | | |
| \$ / R | 13.40 | Put | On 18/09/2017 | Foreign Exchange Future | 525.67480 | 0.52567 | 564.28120 | 0.56428 | 525.675 | 15.98 | 0.57 | 0.00 | 0 | 3,500.00 | | |
| \$ / R | 13.45 | Call | On 18/09/2017 | Foreign Exchange Future | 281.63250 | 0.28163 | 254.85250 | 0.25485 | 281.633 | 16.12 | 0.41 | 0.00 | 0 | 4,375.00 | | |
| \$ / R | 13.50 | Call | On 18/09/2017 | Foreign Exchange Future | 266.44190 | 0.26644 | 240.74230 | 0.24074 | 266.442 | 16.25 | 0.39 | 0.00 | 0 | 6,020.00 | | |
| \$ / R | 13.63 | Put | On 18/09/2017 | Foreign Exchange Future | 688.66790 | 0.68867 | 732.10920 | 0.73211 | 688.668 | 16.60 | 0.65 | 0.00 | 0 | 216,712.00 | | |
| \$ / R | 13.75 | Put | On 18/09/2017 | Foreign Exchange Future | 779.98980 | 0.77999 | 825.65080 | 0.82565 | 779.990 | 16.93 | 0.69 | 0.00 | 0 | 20,000.00 | | |
| \$ / R | 13.76 | Put | On 18/09/2017 | Foreign Exchange Future | 787.77220 | 0.78777 | 833.57620 | 0.83358 | 787.772 | 16.96 | 0.69 | 0.00 | 0 | 960.00 | | |
| \$ / R | 13.80 | Call | On 18/09/2017 | Foreign Exchange Future | 191.15240 | 0.19115 | 171.01730 | 0.17102 | 191.152 | 17.06 | 0.30 | 0.00 | 0 | 10,000.00 | | |
| \$ / R | 13.94 | Call | On 18/09/2017 | Foreign Exchange Future | 163.25500 | 0.16326 | 145.63370 | 0.14563 | 163.255 | 17.41 | 0.26 | 0.00 | 0 | 1,250.00 | | |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 14.00 | Call | 152.61910 | 0.15262 | 135.98790 | 0.13599 | 152.619 | 17.55 | 0.24 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 14.20 | Call | 122.11650 | 0.12212 | 108.42760 | 0.10843 | 122.116 | 18.05 | 0.20 | 0.00 | 0 | 90.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 14.22 | Put | 1,167.44350 | 1.16744 | 1,220.52030 | 1.22052 | 1,167.444 | 18.10 | 0.80 | 0.00 | 0 | 110.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 14.25 | Call | 115.55080 | 0.11555 | 102.51700 | 0.10252 | 115.551 | 18.17 | 0.19 | 0.00 | 0 | 150.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 14.32 | Put | 1,254.98810 | 1.25499 | 1,309.32090 | 1.30932 | 1,254.988 | 18.34 | 0.82 | 0.00 | 0 | 110.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 14.33 | Call | 105.82190 | 0.10582 | 93.77380 | 0.09377 | 105.822 | 18.37 | 0.18 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 14.47 | Put | 1,388.59850 | 1.38860 | 1,444.04440 | 1.44404 | 1,388.599 | 18.69 | 0.85 | 0.00 | 0 | 150.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 14.50 | Call | 87.30510 | 0.08731 | 76.62900 | 0.07663 | 87.305 | 18.74 | 0.15 | 0.00 | 0 | 17,402.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 14.55 | Call | 82.07430 | 0.08207 | 72.00490 | 0.07200 | 82.074 | 18.82 | 0.14 | 145,880.14 | 74 | 1,125.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 14.72 | Call | 66.50090 | 0.06650 | 58.27760 | 0.05828 | 66.501 | 19.08 | 0.12 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 15.00 | Call | 47.02190 | 0.04702 | 41.19480 | 0.04119 | 47.022 | 19.51 | 0.09 | 0.00 | 0 | 10,600.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 16.00 | Call | 14.61930 | 0.01462 | 13.14240 | 0.01314 | 14.619 | 21.19 | 0.03 | 0.00 | 0 | 3,680.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 16.40 | Call | 10.13720 | 0.01014 | 9.09990 | 0.00910 | 10.137 | 22.09 | 0.02 | 0.00 | 0 | 960.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 16.50 | Call | 9.29270 | 0.00929 | 8.33910 | 0.00834 | 9.293 | 22.32 | 0.02 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 16.80 | Call | 7.23610 | 0.00724 | 6.48700 | 0.00649 | 7.236 | 23.00 | 0.01 | 0.00 | 0 | 110.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 17.00 | Call | 6.17950 | 0.00618 | 5.53630 | 0.00554 | 6.180 | 23.46 | 0.01 | 0.00 | 0 | 150.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 17.03 | Call | 6.03850 | 0.00604 | 5.40950 | 0.00541 | 6.039 | 23.52 | 0.01 | 0.00 | 0 | 110.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 18.00 | Call | 1.39600 | 0.00140 | 1.17710 | 0.00118 | 1.396 | 23.68 | 0.00 | 0.00 | 0 | 3,099.00 |
| \$ / R | On 27/09/2017 | Any day expiry | | | 13.19110 | 13.19110 | 13.12460 | 13.12460 | | 15.46 | 0.00 | 0.00 | 0 | 377.00 |
| \$ / R | On 27/09/2017 | Any day expiry | 13.50 | Put | 603.67780 | 0.60368 | 642.75190 | 0.64275 | 603.678 | 16.25 | 0.60 | 0.00 | 0 | 60.00 |
| \$ / R | On 27/09/2017 | Any day expiry | 17.13 | Call | 6.60840 | 0.00661 | 5.57680 | 0.00558 | 6.608 | 22.92 | 0.01 | 0.00 | 0 | 60.00 |
| \$ / R | On 28/09/2017 | Any day expiry | | | 13.19320 | 13.19320 | 13.12670 | 13.12670 | | 15.47 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/09/2017 | Any day expiry | | | 13.19540 | 13.19540 | 13.12880 | 13.12880 | | 15.49 | 0.00 | 0.00 | 0 | 730.00 |
| \$ / R | On 23/10/2017 | Any day expiry | | | 13.24670 | 13.24670 | 13.17980 | 13.17980 | | 15.54 | 0.00 | 0.00 | 0 | 334.00 |
| \$ / R | On 27/10/2017 | Any day expiry | | | 13.25520 | 13.25520 | 13.18830 | 13.18830 | | 15.57 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/10/2017 | Any day expiry | 12.92 | Put | 301.06780 | 0.30107 | 324.31520 | 0.32432 | 301.068 | 14.94 | 0.37 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 27/10/2017 | Any day expiry | 13.50 | Put | 627.95010 | 0.62795 | 663.51110 | 0.66351 | 627.950 | 16.15 | 0.56 | 0.00 | 0 | 60.00 |
| \$ / R | On 27/10/2017 | Any day expiry | 14.10 | Call | 227.45950 | 0.22746 | 206.65390 | 0.20665 | 227.460 | 17.51 | 0.29 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 27/10/2017 | Any day expiry | 17.45 | Call | 7.72990 | 0.00773 | 5.60860 | 0.00561 | 7.730 | 21.18 | 0.01 | 0.00 | 0 | 60.00 |
| \$ / R | On 13/11/2017 | Any day expiry | | | 13.29150 | 13.29150 | 13.22440 | 13.22440 | | 15.62 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 28/11/2017 | Any day expiry | | | 13.32360 | 13.32360 | 13.25620 | 13.25620 | | 15.60 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/11/2017 | Any day expiry | 13.50 | Put | 647.03780 | 0.64704 | 679.47720 | 0.67948 | 647.038 | 16.01 | 0.53 | 0.00 | 0 | 60.00 |
| \$ / R | On 28/11/2017 | Any day expiry | 17.74 | Call | 16.48230 | 0.01648 | 17.36960 | 0.01737 | 16.482 | 21.69 | 0.02 | 0.00 | 0 | 60.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | | | 13.36630 | 13.36630 | 13.29870 | 13.29870 | | 15.65 | 0.00 | 73,568,115.20 | 5,504 | 121,346.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 11.75 | Put | 52.12270 | 0.05212 | 54.62620 | 0.05463 | 52.123 | 14.10 | 0.08 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 12.00 | Put | 73.01560 | 0.07302 | 79.88660 | 0.07989 | 73.016 | 13.58 | 0.12 | 0.00 | 0 | 16,141.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 12.21 | Put | 111.56950 | 0.11157 | 120.87990 | 0.12088 | 111.570 | 13.85 | 0.16 | 0.00 | 0 | 18,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 12.40 | Put | 156.99910 | 0.15700 | 168.80150 | 0.16880 | 156.999 | 14.09 | 0.21 | 0.00 | 0 | 114,600.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 12.50 | Put | 185.23970 | 0.18524 | 198.44870 | 0.19845 | 185.240 | 14.21 | 0.23 | 0.00 | 0 | 11,916.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 12.65 | Put | 233.42990 | 0.23343 | 248.86270 | 0.24886 | 233.430 | 14.40 | 0.27 | 0.00 | 0 | 1,819.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.00 | Put | 379.62650 | 0.37963 | 401.56920 | 0.40157 | 379.627 | 15.01 | 0.37 | 0.00 | 0 | 2,580.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.10 | Put | 428.98250 | 0.42898 | 452.54180 | 0.45254 | 428.983 | 15.19 | 0.40 | 0.00 | 0 | 34,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.12 | Put | 439.23100 | 0.43923 | 463.11160 | 0.46311 | 439.231 | 15.23 | 0.41 | 0.00 | 0 | 40,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.15 | Call | 671.13400 | 0.67113 | 627.89730 | 0.62790 | 671.134 | 15.28 | 0.58 | 0.00 | 0 | 40.00 |

| 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 | 13.18 | Put | 470.71310 | 0.47071 | 495.56130 | 0.49556 | 470.713 | 15.34 | 0.43 | 0.00 | 0 | 16,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.21 | Put | 486.86890 | 0.48687 | 512.19330 | 0.51219 | 486.869 | 15.39 | 0.43 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.25 | Call | 625.12380 | 0.62512 | 583.48610 | 0.58349 | 625.124 | 15.47 | 0.55 | 0.00 | 0 | 16,141.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.35 | Put | 565.77170 | 0.56577 | 593.71310 | 0.59371 | 565.772 | 15.65 | 0.47 | 0.00 | 0 | 52,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.40 | Put | 595.56170 | 0.59556 | 624.44160 | 0.62444 | 595.562 | 15.75 | 0.49 | 0.00 | 0 | 114,600.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.50 | Call | 523.50240 | 0.52350 | 486.62230 | 0.48662 | 523.502 | 15.94 | 0.49 | 0.00 | 0 | 10,316.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 14.00 | Put | 1,002.02970 | 1.00203 | 1,041.24900 | 1.04125 | 1,002.030 | 16.92 | 0.63 | 0.00 | 0 | 33,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 14.50 | Put | 1,395.46850 | 1.39547 | 1,442.10330 | 1.44210 | 1,395.469 | 17.91 | 0.73 | 0.00 | 0 | 2,055.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 15.00 | Call | 185.27740 | 0.18528 | 169.48550 | 0.16949 | 185.277 | 18.74 | 0.20 | 0.00 | 0 | 4,580.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 15.11 | Call | 171.48590 | 0.17149 | 156.80160 | 0.15680 | 171.486 | 18.90 | 0.19 | 0.00 | 0 | 1,900.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 15.12 | Call | 170.28920 | 0.17029 | 155.70110 | 0.15570 | 170.289 | 18.91 | 0.19 | 0.00 | 0 | 40,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 15.50 | Call | 130.96400 | 0.13096 | 119.65760 | 0.11966 | 130.964 | 19.47 | 0.15 | 0.00 | 0 | 25,457.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 16.00 | Call | 93.87300 | 0.09387 | 86.03890 | 0.08604 | 93.873 | 20.21 | 0.11 | 0.00 | 0 | 117,200.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 17.13 | Call | 47.00920 | 0.04701 | 46.45810 | 0.04646 | 47.009 | 21.85 | 0.06 | 0.00 | 0 | 18,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 17.24 | Call | 44.17070 | 0.04417 | 44.03100 | 0.04403 | 44.171 | 22.02 | 0.05 | 0.00 | 0 | 33,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 18.06 | Call | 21.68870 | 0.02169 | 21.53020 | 0.02153 | 21.689 | 22.18 | 0.03 | 0.00 | 0 | 2,055.00 |
| \$ / R | On 22/12/2017 | Any day expiry | | | 13.37480 | 13.37480 | 13.30720 | 13.30720 | | 15.66 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 22/12/2017 | Any day expiry | 13.50 | Put | 659.78210 | 0.65978 | 690.15260 | 0.69015 | 659.782 | 15.95 | 0.51 | 0.00 | 0 | 60.00 |
| \$ / R | On 22/12/2017 | Any day expiry | 18.02 | Call | 25.20260 | 0.02520 | 24.73870 | 0.02474 | 25.203 | 22.29 | 0.03 | 0.00 | 0 | 60.00 |
| \$ / R | On 02/01/2018 | Any day expiry | | | 13.39770 | 13.39770 | 13.33040 | 13.33040 | | 15.69 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/02/2018 | Any day expiry | | | 13.48080 | 13.48080 | 13.41710 | 13.41710 | | 15.84 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 15/02/2018 | Any day expiry | | | 13.48480 | 13.48480 | 13.42120 | 13.42120 | | 15.84 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | | | 13.54810 | 13.54810 | 13.48740 | 13.48740 | | 15.86 | 0.00 | 270,962.00 | 20 | 9,989.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 12.50 | Put | 239.88680 | 0.23989 | 250.25140 | 0.25025 | 239.887 | 14.28 | 0.23 | 31,883,078.40 | 10,000 | 41,150.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 13.00 | Put | 432.72700 | 0.43273 | 448.27080 | 0.44827 | 432.727 | 14.92 | 0.35 | 0.00 | 0 | 3,867.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 13.38 | Put | 629.79960 | 0.62980 | 650.38760 | 0.65039 | 629.800 | 15.57 | 0.44 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 14.91 | Call | 356.74710 | 0.35675 | 334.94440 | 0.33494 | 356.747 | 18.14 | 0.29 | 0.00 | 0 | 8,395.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 15.11 | Call | 320.67850 | 0.32068 | 300.90680 | 0.30091 | 320.678 | 18.40 | 0.27 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 15.46 | Call | 267.00790 | 0.26701 | 250.40350 | 0.25040 | 267.008 | 18.85 | 0.23 | 0.00 | 0 | 3,867.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 15.50 | Call | 261.55210 | 0.26155 | 245.28140 | 0.24528 | 261.552 | 18.90 | 0.22 | 61,011,467.00 | 20,000 | 15,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 15.75 | Call | 230.25750 | 0.23026 | 215.93730 | 0.21594 | 230.258 | 19.22 | 0.20 | 0.00 | 0 | 15,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 16.00 | Call | 203.27040 | 0.20327 | 190.68320 | 0.19068 | 203.270 | 19.55 | 0.18 | 0.00 | 0 | 750.00 |
| \$ / R | On 25/04/2018 | Any day expiry | | | 13.62490 | 13.62490 | 13.56240 | 13.56240 | | 15.90 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/04/2018 | Any day expiry | 15.00 | Put | 1,780.10860 | 1.78011 | 1,818.95050 | 1.81895 | 1,780.109 | 18.09 | 0.69 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 25/04/2018 | Any day expiry | 15.81 | Call | 276.34510 | 0.27635 | 259.87640 | 0.25988 | 276.345 | 19.12 | 0.22 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 11/05/2018 | Any day expiry | | | 13.65920 | 13.65920 | 13.59470 | 13.59470 | | 15.97 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 15/05/2018 | Any day expiry | | | 13.66780 | 13.66780 | 13.60270 | 13.60270 | | 15.95 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | | | 13.74060 | 13.74060 | 13.67130 | 13.67130 | | 16.04 | 0.00 | 0.00 | 0 | 3,845.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 11.00 | Put | 16.93550 | 0.01694 | 26.54560 | 0.02655 | 16.935 | 12.00 | 0.03 | 0.00 | 0 | 750.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 12.96 | Put | 449.87330 | 0.44987 | 463.78000 | 0.46378 | 449.873 | 14.84 | 0.32 | 0.00 | 0 | 2,700.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.00 | Put | 466.86900 | 0.46687 | 482.35390 | 0.48235 | 466.869 | 14.88 | 0.33 | 0.00 | 0 | 760.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.05 | Put | 488.62050 | 0.48862 | 506.11150 | 0.50611 | 488.621 | 14.93 | 0.34 | 0.00 | 0 | 750.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.64 | Put | 804.56970 | 0.80457 | 828.82590 | 0.82883 | 804.570 | 15.87 | 0.45 | 0.00 | 0 | 70,530.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 15.11 | Call | 479.33440 | 0.47933 | 450.61780 | 0.45062 | 479.334 | 18.03 | 0.33 | 0.00 | 0 | 760.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 15.14 | Call | 473.55970 | | 0.47356 | | 444.78250 | 0.44478 | 473.560 | 18.08 | 0.32 | 0.00 | 0 | 2,700.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 16.38 | Call | 283.69320 | | 0.28369 | | 267.40660 | 0.26741 | 283.693 | 19.55 | 0.21 | 0.00 | 0 | 750.00 |
| \$ / R | On 13/08/2018 | Any day expiry | | | 13.86060 | | 13.86060 | | 13.78860 | 13.78860 | | 16.30 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | | | 13.93560 | | 13.93560 | | 13.86270 | 13.86270 | | 16.50 | 0.00 | 0.00 | 0 | 400.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 11.00 | Put | 21.08760 | | 0.02109 | | 25.80360 | 0.02580 | 21.088 | 11.69 | 0.03 | 0.00 | 0 | 750.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 12.85 | Put | 443.40130 | | 0.44340 | | 458.48370 | 0.45848 | 443.401 | 14.96 | 0.28 | 0.00 | 0 | 750.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 16.14 | Call | 463.32400 | | 0.46332 | | 440.64670 | 0.44065 | 463.324 | 19.27 | 0.28 | 0.00 | 0 | 750.00 |
| \$ / R | On 13/11/2018 | Any day expiry | | | 14.05770 | | 14.05770 | | 13.98330 | 13.98330 | | 16.70 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | | | 14.12410 | | 14.12410 | | 14.04880 | 14.04880 | | 16.78 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/02/2019 | Any day expiry | | | 14.25480 | | 14.25480 | | 14.17790 | 14.17790 | | 16.97 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | | | 14.32550 | | 14.32550 | | 14.24770 | 14.24770 | | 17.01 | 0.00 | 0.00 | 0 | 1,500.00 |
| \$ / R MAXI | On 18/09/2017 | Foreign Exchange Future | | | 13.17200 | | 13.17200 | | 13.10550 | 13.10550 | | 15.31 | 0.00 | 79,032.00 | 6 | 388.00 |
| \$ / R MAXI | On 18/12/2017 | Foreign Exchange Future | | | 13.36630 | | 13.36630 | | 13.29870 | 13.29870 | | 15.65 | 0.00 | 267,326.00 | 20 | 57.00 |
| \$ / R MAXI | On 19/03/2018 | Foreign Exchange Future | | | 13.54810 | | 13.54810 | | 13.48740 | 13.48740 | | 15.86 | 0.00 | 0.00 | 0 | 4.00 |
| \$ / R MAXI | On 18/06/2018 | Foreign Exchange Future | | | 13.74060 | | 13.74060 | | 13.67130 | 13.67130 | | 16.04 | 0.00 | 0.00 | 0 | 182.00 |
| £ / R | On 30/06/2017 | Any day expiry | | | 16.83710 | | 16.83710 | | 16.52320 | 16.52320 | | 16.84 | 0.00 | 0.00 | 0 | 5.00 |
| £ / R | On 31/07/2017 | Any day expiry | | | 16.94090 | | 16.94090 | | 16.62990 | 16.62990 | | 15.56 | 0.00 | 0.00 | 0 | 25.00 |
| £ / R | On 18/09/2017 | Foreign Exchange Future | | | 17.10220 | | 17.10220 | | 16.78820 | 16.78820 | | 15.80 | 0.00 | 145,762,050.60 | 8,523 | 43,416.00 |
| £ / R | On 18/09/2017 | Foreign Exchange Future | 16.70 | Call | 721.95080 | | 0.72195 | | 535.11980 | 0.53512 | 721.951 | 15.50 | 0.64 | 0.00 | 0 | 700.00 |
| £ / R | On 18/09/2017 | Foreign Exchange Future | 17.80 | Call | 275.14740 | | 0.27515 | | 188.96680 | 0.18897 | 275.147 | 16.85 | 0.32 | 0.00 | 0 | 1,200.00 |
| £ / R | On 18/12/2017 | Foreign Exchange Future | | | 17.40050 | | 17.40050 | | 17.08200 | 17.08200 | | 16.14 | 0.00 | 0.00 | 0 | 8,523.00 |
| £ / R | On 19/03/2018 | Foreign Exchange Future | | | 17.68430 | | 17.68430 | | 17.37420 | 17.37420 | | 16.32 | 0.00 | 0.00 | 0 | 420.00 |
| £ / R | On 18/06/2018 | Foreign Exchange Future | | | 17.98630 | | 17.98630 | | 17.66100 | 17.66100 | | 16.48 | 0.00 | 71,945.20 | 4 | 3,445.00 |
| ¥ / R | On 18/09/2017 | Foreign Exchange Future | | | 0.11792 | | 0.11792 | | 0.11723 | 0.11723 | | 18.33 | 0.00 | 0.00 | 0 | 5,992.00 |
| ¥ / R | On 18/12/2017 | Foreign Exchange Future | | | 0.12016 | | 0.12016 | | 0.11947 | 0.11947 | | 15.64 | 0.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On 19/03/2018 | Foreign Exchange Future | | | 0.12239 | | 0.12239 | | 0.12177 | 0.12177 | | 14.50 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 30/06/2017 | Any day expiry | | | 14.78300 | | 14.78300 | | 14.59590 | 14.59590 | | 15.86 | 0.00 | 0.00 | 0 | 4.00 |
| € / R | On 31/07/2017 | Any day expiry | | | 14.88320 | | 14.88320 | | 14.69920 | 14.69920 | | 14.42 | 0.00 | 0.00 | 0 | 2.00 |
| € / R | On 18/09/2017 | Foreign Exchange Future | | | 15.04220 | | 15.04220 | | 14.85560 | 14.85560 | | 14.53 | 0.00 | 385,275,868.60 | 25,613 | 88,194.00 |
| € / R | On 18/12/2017 | Foreign Exchange Future | | | 15.33960 | | 15.33960 | | 15.14980 | 15.14980 | | 14.82 | 0.00 | 2,147,544.00 | 140 | 17,029.00 |
| € / R | On 18/12/2017 | Foreign Exchange Future | 14.00 | Put | 110.16680 | | 0.11017 | | 139.09380 | 0.13909 | 110.167 | 13.22 | 0.15 | 0.00 | 0 | 18,000.00 |
| € / R | On 18/12/2017 | Foreign Exchange Future | 16.39 | Call | 313.49390 | | 0.31349 | | 261.85270 | 0.26185 | 313.494 | 16.54 | 0.30 | 0.00 | 0 | 18,000.00 |
| € / R | On 19/03/2018 | Foreign Exchange Future | | | 15.62840 | | 15.62840 | | 15.44770 | 15.44770 | | 14.82 | 0.00 | 6,251,360.00 | 400 | 4,842.00 |
| € / R | On 19/03/2018 | Foreign Exchange Future | 15.05 | Put | 480.18770 | | 0.48019 | | 551.52740 | 0.55153 | 480.188 | 14.10 | 0.35 | 0.00 | 0 | 5,648.00 |
| € / R | On 18/06/2018 | Foreign Exchange Future | | | 15.93590 | | 15.93590 | | 15.74040 | 15.74040 | | 14.98 | 0.00 | 0.00 | 0 | 1.00 |
| 10Y STND | On 17/12/2025 | Interest Rate Swap | | | 95.46847 | | 95.46847 | | 94.85851 | 94.85851 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 16/03/2026 | Interest Rate Swap | | | 92.51660 | | 92.51660 | | 91.87130 | 91.87130 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 15/06/2026 | Interest Rate Swap | | | 91.29282 | | 91.29282 | | 90.62340 | 90.62340 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 21/09/2026 | Interest Rate Swap | | | 93.45763 | | 93.45763 | | 92.78568 | 92.78568 | | | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-----|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| 10Y STND | On 21/12/2026 | Interest Rate Swap | | 97.22689 | 97.22689 | | 96.56720 | 96.56720 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 15/03/2027 | Interest Rate Swap | | 95.81257 | 95.81257 | | 95.15026 | 95.15026 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 21/06/2027 | Interest Rate Swap | | 97.87950 | 97.87950 | | 97.22422 | 97.22422 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 20/09/2027 | Interest Rate Swap | | 101.58425 | 101.58425 | | 100.93737 | 100.93737 | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 21/09/2017 | Interest Rate Swap | | 99.61264 | 99.61264 | | 99.61264 | 99.61264 | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 21/12/2017 | Interest Rate Swap | | 99.81070 | 99.81070 | | 99.80639 | 99.80639 | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 15/03/2018 | Interest Rate Swap | | 99.74659 | 99.74659 | | 99.73895 | 99.73895 | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 21/06/2018 | Interest Rate Swap | | 99.88704 | 99.88704 | | 99.87246 | 99.87246 | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 20/09/2018 | Interest Rate Swap | | 100.02328 | 100.02328 | | 100.00238 | 100.00238 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 18/12/2017 | Interest Rate Swap | | 99.83773 | 99.83773 | | 99.83360 | 99.83360 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 16/03/2018 | Interest Rate Swap | | 99.02826 | 99.02826 | | 99.02032 | 99.02032 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 15/06/2018 | Interest Rate Swap | | 98.57313 | 98.57313 | | 98.55890 | 98.55890 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 21/09/2018 | Interest Rate Swap | | 98.49289 | 98.49289 | | 98.47183 | 98.47183 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 21/12/2018 | Interest Rate Swap | | 98.86000 | 98.86000 | | 98.83000 | 98.83000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 15/03/2019 | Interest Rate Swap | | 99.24605 | 99.24605 | | 99.20450 | 99.20450 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 21/06/2019 | Interest Rate Swap | | 99.63305 | 99.63305 | | 99.57936 | 99.57936 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 20/09/2019 | Interest Rate Swap | | 100.04311 | 100.04311 | | 99.98018 | 99.98018 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 17/12/2020 | Interest Rate Swap | | 96.31676 | 96.31676 | | 96.17471 | 96.17471 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 16/03/2021 | Interest Rate Swap | | 95.57002 | 95.57002 | | 95.39958 | 95.39958 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 15/06/2021 | Interest Rate Swap | | 94.78893 | 94.78893 | | 94.59232 | 94.59232 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 21/09/2021 | Interest Rate Swap | | 94.97786 | 94.97786 | | 94.75908 | 94.75908 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 21/12/2021 | Interest Rate Swap | | 97.16933 | 97.16933 | | 96.93398 | 96.93398 | | | 0.00 | 0.00 | 0 | 51.00 |
| 5Y STND | On 15/03/2022 | Interest Rate Swap | | 97.30483 | 97.30483 | | 97.05308 | 97.05308 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 21/06/2022 | Interest Rate Swap | | 98.50138 | 98.50138 | | 98.23118 | 98.23118 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 20/09/2022 | Interest Rate Swap | | 100.69866 | 100.69866 | | 100.41241 | 100.41241 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 03/08/2017 | Index Future | | 543.79700 | 543.79700 | | 545.29200 | 545.29200 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 02/11/2017 | Index Future | | 554.18000 | 554.18000 | | 555.70800 | 555.70800 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 01/02/2018 | Index Future | | 564.94300 | 564.94300 | | 566.50100 | 566.50100 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 03/08/2017 | Index Future | | 625.92800 | 625.92800 | | 629.36800 | 629.36800 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 02/11/2017 | Index Future | | 637.87900 | 637.87900 | | 641.38900 | 641.38900 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 01/02/2018 | Index Future | | 650.26800 | 650.26800 | | 653.84600 | 653.84600 | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 03/08/2017 | Index Future | | 562.10100 | 562.10100 | | 565.92700 | 565.92700 | | | 0.00 | 16,863,030.00 | 3 | 596.00 |
| ALBI | On 02/11/2017 | Index Future | | 572.83400 | 572.83400 | | 576.73700 | 576.73700 | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 01/02/2018 | Index Future | | 583.96000 | 583.96000 | | 587.93800 | 587.93800 | | | 0.00 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 18/09/2017 | Foreign Exchange Future | | 10.02490 | 10.02490 | | 9.93840 | 9.93840 | | 13.35 | 0.00 | 621,543.80 | 62 | 23,276.00 |
| AU\$ / R | On 18/12/2017 | Foreign Exchange Future | | 10.16120 | 10.16120 | | 10.07370 | 10.07370 | | 13.62 | 0.00 | 0.00 | 0 | 4,481.00 |
| AU\$ / R | On 19/03/2018 | Foreign Exchange Future | | 10.28930 | 10.28930 | | 10.20660 | 10.20660 | | 13.29 | 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 |
|------------------|---------------|-------------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| AU\$ / R | On 18/06/2018 | Foreign Exchange Future | 10.42440 | | 10.42440 | | 10.33610 | 10.33610 | | 13.09 | 0.00 | 0.00 | 0 | 2,042.00 |
| CAD/ R | On 18/09/2017 | Foreign Exchange Future | 10.09930 | | 10.09930 | | 9.95430 | 9.95430 | | 13.46 | 0.00 | 0.00 | 0 | 260.00 |
| CAD/ R | On 18/12/2017 | Foreign Exchange Future | 10.25930 | | 10.25930 | | 10.11360 | 10.11360 | | 13.65 | 0.00 | 0.00 | 0 | 350.00 |
| CAD/ R | On 19/03/2018 | Foreign Exchange Future | 10.40860 | | 10.40860 | | 10.26840 | 10.26840 | | 13.84 | 0.00 | 0.00 | 0 | 0.00 |
| CHF / R | On 18/09/2017 | Foreign Exchange Future | 13.79520 | | 13.79520 | | 13.65150 | 13.65150 | | 15.05 | 0.00 | 0.00 | 0 | 1,215.00 |
| CHF / R | On 18/12/2017 | Foreign Exchange Future | 14.08400 | | 14.08400 | | 13.93720 | 13.93720 | | 15.34 | 0.00 | 0.00 | 0 | 500.00 |
| CHF / R | On 19/03/2018 | Foreign Exchange Future | 14.36650 | | 14.36650 | | 14.22850 | 14.22850 | | 15.37 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 18/09/2017 | Foreign Exchange Future | 1.92330 | | 1.92330 | | 1.91170 | 1.91170 | | 14.24 | 0.00 | 0.00 | 0 | 10.00 |
| CNH / R | On 18/12/2017 | Foreign Exchange Future | 1.94000 | | 1.94000 | | 1.92840 | 1.92840 | | 14.84 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 19/03/2018 | Foreign Exchange Future | 1.95430 | | 1.95430 | | 1.94360 | 1.94360 | | 14.98 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 18/09/2017 | Foreign Exchange Future | 2.03240 | | 2.03240 | | 2.00870 | 2.00870 | | 14.95 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 18/12/2017 | Foreign Exchange Future | 2.07370 | | 2.07370 | | 2.04950 | 2.04950 | | 14.65 | 0.00 | 0.00 | 0 | 0.00 |
| E170 | On 01/08/2021 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES18 | On 20/04/2018 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES18A | On 20/04/2018 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES23 | On 25/01/2023 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES23A | On 25/01/2023 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES26 | On 25/01/2023 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES26A | On 02/04/2026 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 03/08/2017 | Bond Future | 10.85760 | | 77.66978 | | 10.75929 | 78.26961 | | | 0.00 | 0.00 | 0 | 9,466.00 |
| ES33 | On 02/11/2017 | Bond Future | 10.95376 | | 75.36111 | | 10.85196 | 75.97299 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 01/02/2018 | Bond Future | 11.05246 | | 76.82472 | | 10.94708 | 77.44849 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 15/09/2033 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33A | On 15/09/2033 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 03/08/2017 | Bond Future | 11.01193 | | 81.21271 | | 10.91358 | 81.89582 | | | 0.00 | 0.00 | 0 | 7,957.00 |
| ES42 | On 02/11/2017 | Bond Future | 11.10554 | | 78.50172 | | 11.00369 | 79.19852 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 01/02/2018 | Bond Future | 11.19838 | | 80.02629 | | 11.09304 | 80.73667 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 25/04/2042 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 03/08/2017 | GOVI | 560.80000 | | 560.80000 | | 564.61200 | 564.61200 | | | 0.00 | 0.00 | 0 | 409.00 |

| 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 |
|------------------|---------------|-------------------------|-----|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| GOVI | On 02/11/2017 | GOVI | | 571.50700 | 571.50700 | | 575.39700 | 575.39700 | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 01/02/2018 | GOVI | | 582.60700 | 582.60700 | | 586.57200 | 586.57200 | | | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 18/09/2017 | Foreign Exchange Future | | 1.69160 | 1.69160 | | 1.68390 | 1.68390 | | 15.47 | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 18/12/2017 | Foreign Exchange Future | | 1.71970 | 1.71970 | | 1.71200 | 1.71200 | | 15.31 | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 19/03/2018 | Foreign Exchange Future | | 1.74510 | 1.74510 | | 1.73860 | 1.73860 | | 15.76 | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 03/08/2017 | Bond Future | | 128.01914 | 128.01914 | | 127.94971 | 127.94971 | | | 0.00 | 0.00 | 0 | 2,414.00 |
| I2025 | On 02/11/2017 | Bond Future | | 130.49286 | 130.49286 | | 130.42324 | 130.42324 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 01/02/2018 | Bond Future | | 131.72582 | 131.72582 | | 131.65507 | 131.65507 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 31/01/2025 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 01/02/2018 | Bond Future | | 102.58192 | 102.58192 | | 103.13783 | 103.13783 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 14/08/2015 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 03/08/2017 | Bond Future | | 104.51168 | 104.51168 | | 104.52793 | 104.52793 | | | 0.00 | 0.00 | 0 | 6,534.00 |
| I2033 | On 02/11/2017 | Bond Future | | 105.45453 | 105.45453 | | 105.47215 | 105.47215 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 01/02/2018 | Bond Future | | 107.54354 | 107.54354 | | 107.56175 | 107.56175 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 28/02/2033 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 03/08/2017 | Bond Future | | 129.75568 | 129.75568 | | 130.20302 | 130.20302 | | | 0.00 | 0.00 | 0 | 22,539.00 |
| I2038 | On 02/11/2017 | Bond Future | | 132.26302 | 132.26302 | | 132.72017 | 132.72017 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 01/02/2018 | Bond Future | | 133.36196 | 133.36196 | | 133.82857 | 133.82857 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 31/01/2038 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 03/08/2017 | Bond Future | | 126.71378 | 126.71378 | | 126.99184 | 126.99184 | | | 0.00 | 0.00 | 0 | 23,901.00 |
| I2046 | On 02/11/2017 | Bond Future | | 127.57881 | 127.57881 | | 127.86372 | 127.86372 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 01/02/2018 | Bond Future | | 130.10621 | 130.10621 | | 130.39691 | 130.39691 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 31/03/2046 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 03/08/2017 | Bond Future | | 132.98095 | 132.98095 | | 133.75665 | 133.75665 | | | 0.00 | 0.00 | 0 | 26,059.00 |
| I2050 | On 02/11/2017 | Bond Future | | 135.55060 | 135.55060 | | 136.34249 | 136.34249 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 01/02/2018 | Bond Future | | 136.54384 | 136.54384 | | 137.35172 | 137.35172 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 31/12/2050 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 03/08/2017 | Index Future | | 248.63500 | 248.63500 | | 249.26900 | 249.26900 | | | 0.00 | 0.00 | 0 | 1,296.00 |
| IGOV | On 02/11/2017 | Index Future | | 253.44000 | 253.44000 | | 254.08800 | 254.08800 | | | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 01/02/2018 | Index Future | | 258.46000 | 258.46000 | | 259.12100 | 259.12100 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/07/2017 | Jibar Tradeable Future | | 7.29000 | 92.71000 | | 7.29000 | 92.71000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 16/08/2017 | Jibar Tradeable Future | | 7.27000 | 92.73000 | | 7.27000 | 92.73000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/09/2017 | Jibar Tradeable Future | | 7.18000 | 92.82000 | | 7.18000 | 92.82000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/10/2017 | Jibar Tradeable Future | | 7.14000 | 92.86000 | | 7.14000 | 92.86000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/11/2017 | Jibar Tradeable Future | | 7.07000 | 92.93000 | | 7.07000 | 92.93000 | | | 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 |
|------------------|---------------|--------|------------|-------------------------|-------------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| JIBAR FUTURE | On 20/12/2017 | | | Jibar Tradeable Future | 7.02000 | 92.98000 | | 7.02000 | 92.98000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/03/2018 | | | Jibar Tradeable Future | 6.90000 | 93.10000 | | 6.90000 | 93.10000 | | | 0.00 | 0.00 | 0 | 2,500.00 |
| JIBAR FUTURE | On 20/06/2018 | | | Jibar Tradeable Future | 6.86000 | 93.14000 | | 6.86000 | 93.14000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/09/2018 | | | Jibar Tradeable Future | 6.89000 | 93.11000 | | 6.89000 | 93.11000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/12/2018 | | | Jibar Tradeable Future | 6.93000 | 93.07000 | | 6.93000 | 93.07000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/03/2019 | | | Jibar Tradeable Future | 6.98000 | 93.02000 | | 6.98000 | 93.02000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/06/2019 | | | Jibar Tradeable Future | 7.04000 | 92.96000 | | 7.04000 | 92.96000 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 18/09/2017 | | | Foreign Exchange Future | 0.12540 | 0.12540 | | 0.12440 | 0.12440 | | | 0.00 | 0.00 | 0 | 1,382.00 |
| KES / R | On 18/12/2017 | | | Foreign Exchange Future | 0.12400 | 0.12400 | | 0.12140 | 0.12140 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 19/03/2018 | | | Foreign Exchange Future | 0.12450 | 0.12450 | | 0.11960 | 0.11960 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 18/06/2018 | | | Foreign Exchange Future | 0.12190 | 0.12190 | | 0.11770 | 0.11770 | | | 0.00 | 0.00 | 0 | 1,145.00 |
| NOK/R | On 18/09/2017 | | | Foreign Exchange Future | 1.56380 | 1.56380 | | 1.55900 | 1.55900 | | 12.93 | 0.00 | 0.00 | 0 | 0.00 |
| NOK/R | On 18/12/2017 | | | Foreign Exchange Future | 1.58960 | 1.58960 | | 1.58470 | 1.58470 | | 13.54 | 0.00 | 0.00 | 0 | 0.00 |
| NOK/R | On 19/03/2018 | | | Foreign Exchange Future | 1.61450 | 1.61450 | | 1.61040 | 1.61040 | | 13.62 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 18/09/2017 | | | Foreign Exchange Future | 9.59560 | 9.59560 | | 9.52680 | 9.52680 | | 13.95 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 18/12/2017 | | | Foreign Exchange Future | 9.72070 | 9.72070 | | 9.65110 | 9.65110 | | 14.21 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 19/03/2018 | | | Foreign Exchange Future | 9.83730 | 9.83730 | | 9.77170 | 9.77170 | | 14.10 | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 18/09/2017 | | | Foreign Exchange Future | 1.28530 | 1.28530 | | 1.27770 | 1.27770 | | | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 18/12/2017 | | | Foreign Exchange Future | 1.30000 | 1.30000 | | 1.29260 | 1.29260 | | | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 19/03/2018 | | | Foreign Exchange Future | 1.31620 | 1.31620 | | 1.30940 | 1.30940 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO £ / \$ | On 18/09/2017 | | | Foreign Exchange Future | 1.29840 | 1.29840 | | 1.28100 | 1.28100 | | | 0.00 | 3,379,735.20 | 2,603 | 4,729.00 |
| QUANTO £ / \$ | On 18/12/2017 | | | Foreign Exchange Future | 1.30180 | 1.30180 | | 1.28450 | 1.28450 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO £ / \$ | On 19/03/2018 | | | Foreign Exchange Future | 1.30530 | 1.30530 | | 1.28820 | 1.28820 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 18/09/2017 | | | Foreign Exchange Future | 1.14200 | 1.14200 | | 1.13350 | 1.13350 | | | 0.00 | 22,840.00 | 20 | 22.00 |
| QUANTO € / \$ | On 18/12/2017 | | | Foreign Exchange Future | 1.14760 | 1.14760 | | 1.13920 | 1.13920 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 19/03/2018 | | | Foreign Exchange Future | 1.15350 | 1.15350 | | 1.14530 | 1.14530 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 03/08/2017 | | | Bond Future | 8.68623 | 112.82234 | | 8.59604 | 113.43783 | | 7.03 | 0.00 | 264,455,564.96 | 2,344 | 135,850.00 |
| R186 | On 03/08/2017 | 8.65 | Put | Bond Future | 1,135.68000 | 1.13568 | | 850.36000 | 0.85036 | 1,135.680 | 7.12 | 0.53 | 0.00 | 0 | 2,500.00 |
| R186 | On 03/08/2017 | 8.75 | Put | Bond Future | 811.38000 | 0.81138 | | 589.48000 | 0.58948 | 811.380 | 7.18 | 0.43 | 5,826,533.15 | 120 | 3,654.00 |
| R186 | On 03/08/2017 | 8.80 | Put | Bond Future | 676.77000 | 0.67677 | | 484.26000 | 0.48426 | 676.770 | 7.21 | 0.38 | 0.00 | 0 | 7,100.00 |
| R186 | On 03/08/2017 | 8.85 | Put | Bond Future | 559.43000 | 0.55943 | | 394.25000 | 0.39425 | 559.430 | 7.24 | 0.33 | 0.00 | 0 | 750.00 |
| R186 | On 03/08/2017 | 9.35 | Put | Bond Future | 50.58000 | 0.05058 | | 30.89000 | 0.03089 | 50.580 | 7.54 | 0.05 | 0.00 | 0 | 750.00 |
| R186 | On 03/08/2017 | 9.50 | Put | Bond Future | 20.71000 | 0.02071 | | 12.19000 | 0.01219 | 20.710 | 7.63 | 0.02 | 0.00 | 0 | 6,500.00 |
| R186 | On 02/11/2017 | | | Bond Future | 8.72473 | 114.97652 | | 8.63062 | 115.60467 | | 7.28 | 0.00 | 0.00 | 0 | 4.00 |
| R186 | On 02/11/2017 | 9.00 | Put | Bond Future | 1,251.11000 | 1.25111 | | 1,050.77000 | 1.05077 | 1,251.110 | 7.56 | 0.35 | 0.00 | 0 | 5,000.00 |
| R186 | On 01/02/2018 | | | Bond Future | 8.76096 | 111.90692 | | 8.66284 | 112.54717 | | 7.33 | 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 |

| 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 |
|------------------|---------------|--------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| R186/R207 | On 21/12/2026 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186/R208 | On 21/12/2026 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 03/08/2017 | Bond Future | 295.66125 | | 295.66125 | | 296.52355 | 296.52355 | | | 0.00 | 0.00 | 0 | 2,350.00 |
| R197 | On 02/11/2017 | Bond Future | 301.37431 | | 301.37431 | | 302.25587 | 302.25587 | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 01/02/2018 | Bond Future | 300.29113 | | 300.29113 | | 301.19073 | 301.19073 | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 07/12/2023 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 03/08/2017 | Bond Future | 240.40973 | | 240.40973 | | 241.37089 | 241.37089 | | | 0.00 | 0.00 | 0 | 30,532.00 |
| R202 | On 02/11/2017 | Bond Future | 245.05515 | | 245.05515 | | 246.03712 | 246.03712 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 01/02/2018 | Bond Future | 246.16329 | | 246.16329 | | 247.16493 | 247.16493 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 07/12/2033 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 03/08/2017 | Bond Future | 8.09394 | | 101.86586 | | 8.01280 | 102.22110 | | 4.68 | 0.00 | 0.00 | 0 | 38,422.00 |
| R2023 | On 02/11/2017 | Bond Future | 8.11669 | | 99.88053 | | 8.03066 | 100.24337 | | 4.40 | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 01/02/2018 | Bond Future | 8.13594 | | 101.82045 | | 8.04468 | 102.19027 | | 4.41 | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 28/02/2023 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R203 | On 15/09/2017 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 03/08/2017 | Bond Future | 9.27189 | | 90.87952 | | 9.17737 | 91.52835 | | | 0.00 | 45,076,241.92 | 496 | 43,273.00 |
| R2030 | On 02/11/2017 | Bond Future | 9.31998 | | 92.61474 | | 9.22215 | 93.27672 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 01/02/2018 | Bond Future | 9.36699 | | 90.40844 | | 9.26576 | 91.08319 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 31/01/2030 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 03/08/2017 | Bond Future | 9.45165 | | 93.48480 | | 9.35208 | 94.21674 | | 10.03 | 0.00 | 0.00 | 0 | 26,589.00 |
| R2032 | On 02/11/2017 | Bond Future | 9.50480 | | 91.11182 | | 9.40186 | 91.85854 | | 11.08 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 01/02/2018 | Bond Future | 9.55668 | | 92.88141 | | 9.45037 | 93.64251 | | 10.56 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 31/03/2032 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 03/08/2017 | Bond Future | 9.66249 | | 97.27521 | | 9.56303 | 98.07153 | | | 0.00 | 0.00 | 0 | 10,528.00 |
| R2035 | On 02/11/2017 | Bond Future | 9.71980 | | 94.63171 | | 9.61710 | 95.44400 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 01/02/2018 | Bond Future | 9.77720 | | 96.46971 | | 9.67119 | 97.29770 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 28/02/2035 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 03/08/2017 | Bond Future | 9.75394 | | 89.33615 | | 9.65467 | 90.12685 | | 11.95 | 0.00 | 0.00 | 0 | 66,825.00 |
| R2037 | On 02/11/2017 | Bond Future | 9.80781 | | 91.04189 | | 9.70546 | 91.84845 | | 12.71 | 0.00 | 0.00 | 0 | 233.00 |
| R2037 | On 01/02/2018 | Bond Future | 9.86115 | | 88.55468 | | 9.75564 | 89.37692 | | 12.68 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 31/01/2037 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R204 | On 03/08/2017 | Bond Future | 7.49526 | | 101.68022 | | 7.47290 | 101.70898 | | 0.97 | 0.00 | 0.00 | 0 | 42,124.00 |
| R204 | On 02/11/2017 | Bond Future | 7.43497 | | 103.62163 | | 7.40660 | 103.65178 | | 0.50 | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|-------|-----------|-------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| R204 | On 01/02/2018 | Bond Future | | 7.30679 | 101.59405 | | 7.27005 | 101.62473 | | 0.68 | 0.00 | 0.00 | 0 | 0.00 |
| R204 | On 21/12/2018 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R204/R203 | On 21/12/2018 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 06/10/2015 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 03/08/2017 | Bond Future | | 9.81391 | 92.86037 | | 9.70958 | 93.75062 | | 12.55 | 0.00 | 0.00 | 0 | 14,089.00 |
| R2040 | On 02/11/2017 | Bond Future | | 9.86779 | 94.63341 | | 9.76028 | 95.54138 | | 13.36 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 01/02/2018 | Bond Future | | 9.92118 | 91.96563 | | 9.81040 | 92.89121 | | 13.33 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 31/01/2040 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 03/08/2017 | Bond Future | | 9.84326 | 89.95145 | | 9.73891 | 90.85045 | | 13.16 | 0.00 | 0.00 | 0 | 24,007.00 |
| R2044 | On 02/11/2017 | Bond Future | | 9.89570 | 91.66890 | | 9.78823 | 92.58588 | | 14.05 | 0.00 | 0.00 | 0 | 200.00 |
| R2044 | On 01/02/2018 | Bond Future | | 9.94761 | 89.06872 | | 9.83696 | 90.00340 | | 14.00 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 31/01/2044 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 03/08/2017 | Bond Future | | 9.78581 | 93.80273 | | 9.68125 | 94.73253 | | 13.05 | 0.00 | 3,752,109.20 | 40 | 78,556.00 |
| R2048 | On 02/11/2017 | Bond Future | | 9.83862 | 91.15630 | | 9.73092 | 92.10466 | | 14.59 | 0.00 | 0.00 | 0 | 226.00 |
| R2048 | On 01/02/2018 | Bond Future | | 9.89132 | 92.92677 | | 9.78043 | 93.89347 | | 13.87 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 28/02/2048 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R207 | On 03/08/2017 | Bond Future | | 7.57244 | 99.76035 | | 7.50971 | 99.89705 | | 1.77 | 0.00 | 0.00 | 0 | 45,818.00 |
| R207 | On 03/08/2017 | Bond Future | 8.19 | Call | 1,335.60000 | 1.33560 | 1,471.27000 | 1.47127 | 1,335.600 | 1.89 | 0.99 | 0.00 | 0 | 51.00 |
| R207 | On 02/11/2017 | Bond Future | | 7.54498 | 101.66512 | | 7.47417 | 101.80524 | | 1.36 | 0.00 | 0.00 | 0 | 0.00 |
| R207 | On 01/02/2018 | Bond Future | | 7.49567 | 99.99766 | | 7.41508 | 100.14045 | | 1.50 | 0.00 | 0.00 | 0 | 0.00 |
| R207 | On 15/01/2020 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R207/R203 | On 15/01/2020 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R208 | On 03/08/2017 | Bond Future | | 7.68138 | 99.47169 | | 7.61953 | 99.66199 | | 2.87 | 0.00 | 0.00 | 0 | 35,409.00 |
| R208 | On 02/11/2017 | Bond Future | | 7.67693 | 97.96902 | | 7.60967 | 98.16378 | | 2.42 | 0.00 | 0.00 | 0 | 0.00 |
| R208 | On 01/02/2018 | Bond Future | | 7.66208 | 99.87178 | | 7.58888 | 100.07026 | | 2.50 | 0.00 | 0.00 | 0 | 0.00 |
| R208 | On 31/03/2021 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R208/R204 | On 31/03/2021 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R208/R207 | On 31/03/2021 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 03/08/2017 | Bond Future | | 9.63047 | 73.18027 | | 9.53096 | 73.84716 | | 11.86 | 0.00 | 7,318,027.00 | 100 | 73,958.00 |
| R209 | On 02/11/2017 | Bond Future | | 9.68072 | 71.42764 | | 9.57826 | 72.10782 | | 13.34 | 0.00 | 0.00 | 0 | 790.00 |
| R209 | On 02/11/2017 | Bond Future | 8.30 | Call | 92.32000 | 0.09232 | 128.41000 | 0.12841 | 92.320 | 12.74 | 0.04 | 0.00 | 0 | 2,800.00 |
| R209 | On 02/11/2017 | Bond Future | 9.00 | Call | 646.36000 | 0.64636 | 811.75000 | 0.81175 | 646.360 | 13.04 | 0.21 | 0.00 | 0 | 4,100.00 |
| R209 | On 02/11/2017 | Bond Future | 9.75 | Put | 2,054.74000 | 2.05474 | 1,771.73000 | 1.77173 | 2,054.740 | 13.58 | 0.45 | 0.00 | 0 | 6,500.00 |
| R209 | On 02/11/2017 | Bond Future | 10.00 | Put | 1,403.76000 | 1.40376 | 1,191.72000 | 1.19172 | 1,403.760 | 13.81 | 0.34 | 0.00 | 0 | 3,360.00 |

| 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 02/11/2017 | Bond Future | 10.60 | Put | 493.32000 | | 0.49332 | | 403.60000 | 0.40360 | 493.320 | 14.27 | 0.15 | 0.00 | 0 | 1,300.00 |
| R209 | On 01/02/2018 | Bond Future | | | 9.72971 | | 72.81490 | | 9.62430 | 73.50826 | | 12.68 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 31/03/2036 | Price Contribution | | | 6.25000 | | 6.25000 | | 6.25000 | 6.25000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R209/R186 | On 31/03/2036 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R209/R204 | On 31/03/2036 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R209/R208 | On 31/03/2036 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 03/08/2017 | Bond Future | | | 185.85133 | | 185.85133 | | 186.22653 | 186.22653 | | | 0.00 | 0.00 | 0 | 1,675.00 |
| R210 | On 02/11/2017 | Bond Future | | | 187.04245 | | 187.04245 | | 187.42653 | 187.42653 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 01/02/2018 | Bond Future | | | 190.74769 | | 190.74769 | | 191.13972 | 191.13972 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 31/03/2028 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R212 | On 03/08/2017 | Bond Future | | | 148.66558 | | 148.66558 | | 148.75333 | 148.75333 | | | 0.00 | 0.00 | 0 | 4,858.00 |
| R212 | On 02/11/2017 | Bond Future | | | 151.53823 | | 151.53823 | | 151.62906 | 151.62906 | | | 0.00 | 0.00 | 0 | 0.00 |
| R212 | On 01/02/2018 | Bond Future | | | 152.48005 | | 152.48005 | | 152.57290 | 152.57290 | | | 0.00 | 0.00 | 0 | 0.00 |
| R212 | On 31/01/2022 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 03/08/2017 | Bond Future | | | 9.33979 | | 85.26583 | | 9.24008 | 85.93161 | | 9.79 | 0.00 | 152,455,304.04 | 1,788 | 58,458.00 |
| R213 | On 02/11/2017 | Bond Future | | | 9.39034 | | 83.34399 | | 9.28731 | 84.02316 | | 10.86 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 01/02/2018 | Bond Future | | | 9.44065 | | 84.96268 | | 9.33422 | 85.65498 | | 10.37 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 28/02/2031 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R213/R186 | On 28/02/2031 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 03/08/2017 | Bond Future | | | 9.73516 | | 73.14216 | | 9.63565 | 73.83673 | | 12.54 | 0.00 | 0.00 | 0 | 37,026.00 |
| R214 | On 02/11/2017 | Bond Future | | | 9.78636 | | 71.24229 | | 9.68395 | 71.95077 | | 14.19 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 01/02/2018 | Bond Future | | | 9.83736 | | 72.62599 | | 9.73202 | 73.34815 | | 13.44 | 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 18/09/2017 | Foreign Exchange Future | | | 22,815.40000 | | 22,815.40000 | | 22,603.57000 | 22,603.57000 | | | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 18/09/2017 | Foreign Exchange Future | | | 9.53880 | | 9.53880 | | 9.46220 | 9.46220 | | 13.88 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 18/09/2017 | Foreign Exchange Future | | | 3.66270 | | 3.66270 | | 3.65300 | 3.65300 | | 13.62 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 19/03/2018 | Foreign Exchange Future | | | 3.59240 | | 3.59240 | | 3.58630 | 3.58630 | | 14.47 | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 18/09/2017 | Foreign Exchange Future | | | 1.37240 | | 1.37240 | | 1.37510 | 1.37510 | | | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 18/12/2017 | Foreign Exchange Future | | | 1.34850 | | 1.34850 | | 1.35140 | 1.35140 | | | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 19/03/2018 | Foreign Exchange Future | | | 1.33200 | | 1.33200 | | 1.33490 | 1.33490 | | | 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 |
|--------------------------------|--------|------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|------------------|------------------|---------------|
| Total for Derivatives : | | | | | | | | | | | 3,588,090,006.11 | 295,330 | 3,717,652.00 |
| Grand Total: | | | | | | | | | | | 3,588,090,006.11 | 295,330 | 3,717,652.00 |