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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 28/03/2017

| 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 29/03/2017 | Any day expiry | 12.90710 | 12.90710 | 12.74210 | 12.74210 | | 30.16 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | 13.50 | Put | 595.69200 | 0.59569 | 758.63510 | 0.75864 | 595.692 | 43.62 | 0.97 | 0.00 | 0 | 60.00 | |
| \$ / R | 15.44 | Call | 0.01700 | 0.00002 | 0.02940 | 0.00003 | 0.017 | 92.32 | 0.00 | 0.00 | 0 | 60.00 | |
| \$ / R | | On 31/03/2017 | Any day expiry | 12.90710 | 12.90710 | 12.74430 | 12.74430 | | 25.88 | 0.00 | 2,403,885.00 | 187 | 5,922.00 |
| \$ / R | | On 03/04/2017 | Any day expiry | 12.91380 | 12.91380 | 12.75090 | 12.75090 | | 22.72 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | 12.80 | Call | 215.64750 | 0.21565 | 100.89830 | 0.10090 | 215.648 | 23.12 | 0.62 | 0.00 | 0 | 10,000.00 | |
| \$ / R | 12.80 | Put | 101.84750 | 0.10185 | 149.99830 | 0.15000 | 101.848 | 23.12 | 0.38 | 0.00 | 0 | 10,000.00 | |
| \$ / R | 13.08 | Put | 255.82000 | 0.25582 | 360.90830 | 0.36091 | 255.820 | 23.93 | 0.66 | 0.00 | 0 | 15,400.00 | |
| \$ / R | 13.23 | Call | 54.22970 | 0.05423 | 16.42370 | 0.01642 | 54.230 | 24.95 | 0.23 | 0.00 | 0 | 15,400.00 | |
| \$ / R | | On 10/04/2017 | Any day expiry | 12.92930 | 12.92930 | 12.76610 | 12.76610 | | 21.82 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | 12.65 | Call | 370.86040 | 0.37086 | 238.58590 | 0.23859 | 370.860 | 20.89 | 0.72 | 0.00 | 0 | 30,000.00 | |
| \$ / R | 13.00 | Call | 181.68680 | 0.18169 | 92.95650 | 0.09296 | 181.687 | 22.05 | 0.46 | 0.00 | 0 | 30,000.00 | |
| \$ / R | 13.10 | Call | 145.61740 | 0.14562 | 69.87130 | 0.06987 | 145.617 | 22.51 | 0.39 | 148,704,241.20 | 30,000 | 80,000.00 | |
| \$ / R | 13.25 | Call | 103.15750 | 0.10316 | 44.99050 | 0.04499 | 103.158 | 23.20 | 0.30 | 0.00 | 0 | 1,850.00 | |
| \$ / R | 13.50 | Call | 56.64980 | 0.05665 | 22.24850 | 0.02225 | 56.650 | 24.35 | 0.18 | 0.00 | 0 | 1,000.00 | |
| \$ / R | 13.75 | Call | 34.15040 | 0.03415 | 12.18580 | 0.01219 | 34.150 | 26.29 | 0.11 | 0.00 | 0 | 2,100.00 | |

| 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 10/04/2017 | Any day expiry | 14.00 | Call | 23.11610 | 0.02312 | 7.04310 | 0.00704 | 23.116 | 28.76 | 0.08 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 11/04/2017 | Any day expiry | | | 12.93150 | 12.93150 | 12.76830 | 12.76830 | | 21.83 | 0.00 | 0.00 | 0 | 10.00 |
| \$ / R | On 12/04/2017 | Any day expiry | | | 12.93380 | 12.93380 | 12.77040 | 12.77040 | | 21.51 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/04/2017 | Any day expiry | 13.66 | Call | 48.49020 | 0.04849 | 17.64730 | 0.01765 | 48.490 | 25.04 | 0.15 | 0.00 | 0 | 1,269.00 |
| \$ / R | On 12/04/2017 | Any day expiry | 13.78 | Call | 38.96120 | 0.03896 | 13.26150 | 0.01326 | 38.961 | 25.94 | 0.12 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 12/04/2017 | Any day expiry | 13.95 | Put | 1,045.17340 | 1.04517 | 1,188.59380 | 1.18859 | 1,045.173 | 27.22 | 0.91 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 12/04/2017 | Any day expiry | 17.02 | Call | 0.98410 | 0.00098 | 0.03890 | 0.00004 | 0.984 | 47.83 | 0.00 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 13/04/2017 | Any day expiry | | | 12.93600 | 12.93600 | 12.77260 | 12.77260 | | 21.27 | 0.00 | 12,888.00 | 1 | 722.00 |
| \$ / R | On 13/04/2017 | Any day expiry | 13.00 | Call | 202.35300 | 0.20235 | 104.76110 | 0.10476 | 202.353 | 21.51 | 0.47 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 13/04/2017 | Any day expiry | 13.50 | Call | 72.26750 | 0.07227 | 28.16760 | 0.02817 | 72.268 | 23.89 | 0.20 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 18/04/2017 | Any day expiry | | | 12.94710 | 12.94710 | 12.78350 | 12.78350 | | 19.88 | 0.00 | 0.00 | 0 | 1,450.00 |
| \$ / R | On 20/04/2017 | Any day expiry | | | 12.95150 | 12.95150 | 12.78780 | 12.78780 | | 19.64 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 20/04/2017 | Any day expiry | 12.86 | Put | 205.76410 | 0.20576 | 245.49560 | 0.24550 | 205.764 | 19.26 | 0.43 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 21/04/2017 | Any day expiry | | | 12.95370 | 12.95370 | 12.79000 | 12.79000 | | 19.55 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 25/04/2017 | Any day expiry | | | 12.96260 | 12.96260 | 12.79860 | 12.79860 | | 18.94 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/04/2017 | Any day expiry | 13.50 | Put | 652.53320 | 0.65253 | 750.83140 | 0.75083 | 652.533 | 21.43 | 0.74 | 0.00 | 0 | 60.00 |
| \$ / R | On 25/04/2017 | Any day expiry | 13.80 | Put | 906.77380 | 0.90677 | 1,026.27880 | 1.02628 | 906.774 | 22.56 | 0.83 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 25/04/2017 | Any day expiry | 14.10 | Put | 1,178.66090 | 1.17866 | 1,313.97770 | 1.31398 | 1,178.661 | 23.58 | 0.90 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 25/04/2017 | Any day expiry | 15.06 | Call | 6.72010 | 0.00672 | 1.15910 | 0.00116 | 6.720 | 25.94 | 0.02 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 25/04/2017 | Any day expiry | 15.69 | Call | 2.54720 | 0.00255 | 0.56040 | 0.00056 | 2.547 | 28.08 | 0.01 | 0.00 | 0 | 60.00 |
| \$ / R | On 25/04/2017 | Any day expiry | 16.67 | Call | 2.24960 | 0.00225 | 0.57510 | 0.00058 | 2.250 | 35.23 | 0.01 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 28/04/2017 | Any day expiry | | | 12.96930 | 12.96930 | 12.80520 | 12.80520 | | 18.79 | 0.00 | 6,492,000.00 | 500 | 2,057.00 |
| \$ / R | On 28/04/2017 | Any day expiry | 13.00 | Call | 271.86300 | 0.27186 | 155.03960 | 0.15504 | 271.863 | 19.01 | 0.49 | 6,449,466.40 | 1,000 | 1,500.00 |
| \$ / R | On 02/05/2017 | Any day expiry | | | 12.97810 | 12.97810 | 12.81390 | 12.81390 | | 18.61 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 02/05/2017 | Any day expiry | 12.72 | Put | 170.10360 | 0.17010 | 188.27480 | 0.18827 | 170.104 | 17.67 | 0.35 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 04/05/2017 | Any day expiry | | | 12.98260 | 12.98260 | 12.81830 | 12.81830 | | 18.57 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 04/05/2017 | Any day expiry | 13.65 | Call | 119.39390 | 0.11939 | 53.28340 | 0.05328 | 119.394 | 21.21 | 0.24 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 11/05/2017 | Any day expiry | | | 12.99820 | 12.99820 | 12.83360 | 12.83360 | | 18.47 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 26/05/2017 | Any day expiry | | | 13.03150 | 13.03150 | 12.86640 | 12.86640 | | 18.07 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/05/2017 | Any day expiry | 13.50 | Put | 691.57800 | 0.69158 | 759.52460 | 0.75952 | 691.578 | 19.56 | 0.66 | 0.00 | 0 | 60.00 |
| \$ / R | On 26/05/2017 | Any day expiry | 15.97 | Call | 11.88750 | 0.01189 | 3.43090 | 0.00343 | 11.888 | 25.11 | 0.02 | 0.00 | 0 | 60.00 |
| \$ / R | On 31/05/2017 | Any day expiry | | | 13.04260 | 13.04260 | 12.87720 | 12.87720 | | 17.96 | 0.00 | 0.00 | 0 | 40.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | | | 13.08460 | 13.08460 | 12.91710 | 12.91710 | | 17.31 | 0.00 | 1,895,827,694.00 | 144,890 | 544,984.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 12.00 | Put | 48.58720 | 0.04859 | 47.93350 | 0.04793 | 48.587 | 14.94 | 0.11 | 0.00 | 0 | 150.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 12.10 | Put | 63.99590 | 0.06400 | 64.43290 | 0.06443 | 63.996 | 15.11 | 0.13 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 12.25 | Put | 93.30010 | 0.09330 | 96.33200 | 0.09633 | 93.300 | 15.37 | 0.17 | 0.00 | 0 | 4,500.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 12.40 | Put | 130.83060 | 0.13083 | 138.17850 | 0.13818 | 130.831 | 15.63 | 0.22 | 2,922,353.64 | 1,000 | 0.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 12.65 | Call | 651.21190 | 0.65121 | 498.22130 | 0.49822 | 651.212 | 16.21 | 0.68 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 12.71 | Put | 241.37580 | 0.24138 | 257.84050 | 0.25784 | 241.376 | 16.36 | 0.34 | 0.00 | 0 | 17,600.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 12.76 | Call | 587.79060 | 0.58779 | 438.50360 | 0.43850 | 587.791 | 16.48 | 0.64 | 0.00 | 0 | 50.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 12.76 | Put | 263.19060 | 0.26319 | 281.40360 | 0.28140 | 263.191 | 16.48 | 0.36 | 0.00 | 0 | 50.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 12.80 | Call | 566.00880 | 0.56601 | 418.19250 | 0.41819 | 566.009 | 16.58 | 0.62 | 8,146,337.88 | 1,000 | 0.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 12.80 | Put | 281.40880 | 0.28141 | 301.09250 | 0.30109 | 281.409 | 16.58 | 0.38 | 0.00 | 0 | 4,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 12.90 | Put | 329.87520 | 0.32988 | 353.52640 | 0.35353 | 329.875 | 16.82 | 0.41 | 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 19/06/2017 | Foreign Exchange Future | 12.92 | Call | 504.66270 | 0.50466 | 362.17150 | 0.36217 | 504.663 | 16.87 | 0.58 | 45,304,831.62 | 6,000 | 33,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 13.00 | Call | 467.01490 | 0.46701 | 330.08800 | 0.33009 | 467.015 | 17.07 | 0.55 | 0.00 | 0 | 2,378.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 13.00 | Put | 382.41490 | 0.38241 | 412.98800 | 0.41299 | 382.415 | 17.07 | 0.45 | 0.00 | 0 | 4,255.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 13.10 | Call | 423.45990 | 0.42346 | 0.00000 | 0.00000 | 423.460 | 17.31 | 0.51 | 1,680,889.56 | 250 | 250.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 13.13 | Put | 456.87440 | 0.45687 | 496.48360 | 0.49648 | 456.874 | 17.40 | 0.50 | 3,260,752.02 | 500 | 0.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 13.34 | Call | 336.39900 | 0.33640 | 221.58430 | 0.22158 | 336.399 | 18.02 | 0.43 | 0.00 | 0 | 4,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 13.39 | Call | 320.65000 | 0.32065 | 208.94140 | 0.20894 | 320.650 | 18.16 | 0.41 | 0.00 | 0 | 4,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 13.45 | Call | 302.74160 | 0.30274 | 194.73140 | 0.19473 | 302.742 | 18.34 | 0.39 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 13.50 | Call | 288.60750 | 0.28861 | 183.65000 | 0.18365 | 288.608 | 18.48 | 0.38 | 7,474,469.85 | 1,500 | 5,200.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 13.69 | Put | 846.32130 | 0.84632 | 919.63450 | 0.91963 | 846.321 | 19.04 | 0.67 | 0.00 | 0 | 250.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 13.70 | Call | 238.65520 | 0.23866 | 145.01210 | 0.14501 | 238.655 | 19.07 | 0.32 | 0.00 | 0 | 500.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 13.80 | Call | 216.95860 | 0.21696 | 128.89900 | 0.12890 | 216.959 | 19.35 | 0.30 | 1,941,715.56 | 500 | 1,500.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 13.83 | Put | 956.18870 | 0.95619 | 1,037.34160 | 1.03734 | 956.189 | 19.43 | 0.71 | 0.00 | 0 | 2,280.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 13.87 | Put | 988.24980 | 0.98825 | 1,071.65250 | 1.07165 | 988.250 | 19.54 | 0.72 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 14.00 | Call | 179.18580 | 0.17919 | 102.10540 | 0.10211 | 179.186 | 19.88 | 0.25 | 0.00 | 0 | 500.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 14.00 | Put | 1,094.58580 | 1.09459 | 1,185.00540 | 1.18501 | 1,094.586 | 19.88 | 0.75 | 0.00 | 0 | 3,800.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 14.11 | Put | 1,186.89360 | 1.18689 | 1,282.88490 | 1.28288 | 1,186.894 | 20.18 | 0.77 | 0.00 | 0 | 2,850.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 14.13 | Put | 1,203.88580 | 1.20389 | 1,300.85490 | 1.30085 | 1,203.886 | 20.23 | 0.77 | 0.00 | 0 | 17,600.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 14.18 | Put | 1,246.63660 | 1.24664 | 1,345.99590 | 1.34600 | 1,246.637 | 20.36 | 0.78 | 0.00 | 0 | 1,400.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 14.23 | Put | 1,289.75090 | 1.28975 | 1,391.14720 | 1.39115 | 1,289.751 | 20.50 | 0.79 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 14.26 | Call | 140.38800 | 0.14039 | 75.36730 | 0.07537 | 140.388 | 20.58 | 0.20 | 0.00 | 0 | 3,156.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 14.33 | Put | 1,377.00680 | 1.37701 | 1,481.95890 | 1.48196 | 1,377.007 | 20.77 | 0.81 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 14.50 | Call | 111.74140 | 0.11174 | 55.89640 | 0.05590 | 111.741 | 21.16 | 0.17 | 0.00 | 0 | 42,178.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 14.89 | Put | 1,881.58800 | 1.88159 | 2,007.54700 | 2.00755 | 1,881.588 | 21.95 | 0.88 | 0.00 | 0 | 1,297.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 15.15 | Call | 59.37090 | 0.05937 | 25.37460 | 0.02537 | 59.371 | 22.48 | 0.09 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 15.40 | Call | 46.97080 | 0.04697 | 18.94010 | 0.01894 | 46.971 | 22.99 | 0.08 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 15.50 | Put | 2,458.24070 | 2.45824 | 2,599.78480 | 2.59978 | 2,458.241 | 23.19 | 0.93 | 0.00 | 0 | 150.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 15.78 | Put | 2,727.89850 | 2.72790 | 2,874.43440 | 2.87443 | 2,727.898 | 23.64 | 0.95 | 0.00 | 0 | 3,155.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 15.78 | Call | 32.49850 | 0.03250 | 11.53440 | 0.01153 | 32.498 | 23.64 | 0.05 | 0.00 | 0 | 19,880.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 15.85 | Call | 29.88560 | 0.02989 | 10.48750 | 0.01049 | 29.886 | 23.69 | 0.05 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 15.86 | Call | 29.52880 | 0.02953 | 10.34590 | 0.01035 | 29.529 | 23.69 | 0.05 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 16.00 | Call | 24.94570 | 0.02495 | 8.55520 | 0.00856 | 24.946 | 23.77 | 0.04 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 16.10 | Call | 22.09810 | 0.02210 | 7.47170 | 0.00747 | 22.098 | 23.83 | 0.04 | 0.00 | 0 | 1,400.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 16.20 | Call | 19.56470 | 0.01956 | 6.52770 | 0.00653 | 19.565 | 23.89 | 0.03 | 0.00 | 0 | 4,255.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 16.26 | Call | 18.18180 | 0.01818 | 6.02050 | 0.00602 | 18.182 | 23.93 | 0.03 | 0.00 | 0 | 2,850.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 16.73 | Call | 10.18290 | 0.01018 | 3.21420 | 0.00321 | 10.183 | 24.21 | 0.02 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 18.15 | Call | 1.30610 | 0.00131 | 0.23220 | 0.00023 | 1.306 | 24.40 | 0.00 | 0.00 | 0 | 1,297.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 18.65 | Call | 0.58850 | 0.00059 | 0.08550 | 0.00009 | 0.589 | 24.40 | 0.00 | 0.00 | 0 | 150.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 19.71 | Call | 0.10010 | 0.00010 | 0.00920 | 0.00001 | 0.100 | 24.40 | 0.00 | 0.00 | 0 | 3,155.00 |
| \$ / R | On 28/06/2017 | Any day expiry | | | 13.10460 | 13.10460 | 12.93600 | 12.93600 | | 17.14 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/06/2017 | Any day expiry | 13.50 | Put | 709.22930 | 0.70923 | 770.52670 | 0.77053 | 709.229 | 18.25 | 0.61 | 0.00 | 0 | 60.00 |
| \$ / R | On 28/06/2017 | Any day expiry | 16.24 | Call | 22.96650 | 0.02297 | 8.46090 | 0.00846 | 22.967 | 23.42 | 0.04 | 0.00 | 0 | 60.00 |
| \$ / R | On 30/06/2017 | Any day expiry | | | 13.10900 | 13.10900 | 12.94030 | 12.94030 | | 17.26 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/07/2017 | Any day expiry | | | 13.13590 | 13.13590 | 12.96660 | 12.96660 | | 17.09 | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| \$ / R | On 12/07/2017 | Any day expiry | 13.95 | Put | 1,056.46700 | 1.05647 | 1,137.25730 | 1.13726 | 1,056.467 | 19.16 | 0.70 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 12/07/2017 | Any day expiry | 17.98 | Call | 2.84810 | 0.00285 | 0.75670 | 0.00076 | 2.848 | 22.52 | 0.01 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 21/07/2017 | Any day expiry | | | 13.15610 | 13.15610 | 12.98640 | 12.98640 | | 17.02 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 25/07/2017 | Any day expiry | | | 13.16510 | 13.16510 | 12.99520 | 12.99520 | | 16.96 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/07/2017 | Any day expiry | 13.20 | Put | 530.50710 | 0.53051 | 570.04460 | 0.57004 | 530.507 | 17.09 | 0.49 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 25/07/2017 | Any day expiry | 14.30 | Call | 208.52220 | 0.20852 | 131.01080 | 0.13101 | 208.522 | 19.74 | 0.25 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 27/07/2017 | Any day expiry | | | 13.16960 | 13.16960 | 12.99960 | 12.99960 | | 16.96 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/07/2017 | Any day expiry | 13.50 | Put | 726.21060 | 0.72621 | 780.76520 | 0.78077 | 726.211 | 17.81 | 0.58 | 0.00 | 0 | 60.00 |
| \$ / R | On 27/07/2017 | Any day expiry | 16.53 | Call | 38.08160 | 0.03808 | 11.00270 | 0.01100 | 38.082 | 23.47 | 0.05 | 0.00 | 0 | 60.00 |
| \$ / R | On 31/07/2017 | Any day expiry | | | 13.17860 | 13.17860 | 13.00840 | 13.00840 | | 17.02 | 0.00 | 5,002,320.00 | 380 | 2,274.00 |
| \$ / R | On 11/08/2017 | Any day expiry | | | 13.20320 | 13.20320 | 13.03250 | 13.03250 | | 16.95 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 29/08/2017 | Any day expiry | | | 13.24360 | 13.24360 | 13.07200 | 13.07200 | | 16.89 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/08/2017 | Any day expiry | 13.50 | Put | 740.51610 | 0.74052 | 789.26640 | 0.78927 | 740.516 | 17.43 | 0.54 | 0.00 | 0 | 60.00 |
| \$ / R | On 29/08/2017 | Any day expiry | 16.84 | Call | 58.58980 | 0.05859 | 29.60760 | 0.02961 | 58.590 | 23.71 | 0.07 | 0.00 | 0 | 60.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | | | 13.28850 | 13.28850 | 13.11600 | 13.11600 | | 16.85 | 0.00 | 50,987,974.50 | 3,837 | 26,613.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 12.00 | Put | 109.18410 | 0.10918 | 110.71080 | 0.11071 | 109.184 | 14.87 | 0.15 | 0.00 | 0 | 7,602.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 12.80 | Put | 359.52400 | 0.35952 | 379.67890 | 0.37968 | 359.524 | 15.90 | 0.35 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.00 | Call | 744.54070 | 0.74454 | 597.59670 | 0.59760 | 744.541 | 16.28 | 0.60 | 0.00 | 0 | 7,202.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.00 | Put | 456.04070 | 0.45604 | 481.59670 | 0.48160 | 456.041 | 16.28 | 0.40 | 0.00 | 0 | 3,099.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.14 | Put | 530.63970 | 0.53064 | 560.85230 | 0.56085 | 530.640 | 16.55 | 0.44 | 0.00 | 0 | 90.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.40 | Put | 683.87910 | 0.68388 | 725.38160 | 0.72538 | 683.879 | 17.06 | 0.50 | 0.00 | 0 | 500.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.50 | Call | 536.16310 | 0.53616 | 409.36730 | 0.40937 | 536.163 | 17.26 | 0.47 | 0.00 | 0 | 5,480.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.76 | Put | 924.27540 | 0.92428 | 980.92550 | 0.98093 | 924.275 | 17.78 | 0.59 | 0.00 | 0 | 960.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 14.20 | Call | 342.21250 | 0.34221 | 244.86580 | 0.24487 | 342.213 | 18.68 | 0.33 | 0.00 | 0 | 90.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 14.22 | Put | 1,269.46940 | 1.26947 | 1,345.41050 | 1.34541 | 1,269.469 | 18.72 | 0.68 | 0.00 | 0 | 110.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 14.32 | Put | 1,349.14230 | 1.34914 | 1,428.95220 | 1.42895 | 1,349.142 | 18.92 | 0.69 | 0.00 | 0 | 110.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 14.47 | Put | 1,471.26070 | 1.47126 | 1,555.68700 | 1.55569 | 1,471.261 | 19.23 | 0.72 | 0.00 | 0 | 150.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 14.50 | Call | 284.53680 | 0.28454 | 197.15000 | 0.19715 | 284.537 | 19.29 | 0.28 | 0.00 | 0 | 7,202.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 15.00 | Call | 207.49440 | 0.20749 | 135.69920 | 0.13570 | 207.494 | 20.14 | 0.21 | 0.00 | 0 | 600.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 16.00 | Call | 113.00150 | 0.11300 | 68.35480 | 0.06835 | 113.001 | 21.71 | 0.12 | 0.00 | 0 | 3,680.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 16.40 | Call | 92.89130 | 0.09289 | 54.01190 | 0.05401 | 92.891 | 22.51 | 0.10 | 0.00 | 0 | 960.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 16.80 | Call | 77.46730 | 0.07747 | 43.35440 | 0.04335 | 77.467 | 23.31 | 0.08 | 0.00 | 0 | 110.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 17.00 | Call | 71.12070 | 0.07112 | 39.07050 | 0.03907 | 71.121 | 23.71 | 0.08 | 0.00 | 0 | 650.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 17.03 | Call | 70.23560 | 0.07024 | 38.47870 | 0.03848 | 70.236 | 23.77 | 0.08 | 0.00 | 0 | 110.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 18.00 | Call | 36.17610 | 0.03618 | 15.37070 | 0.01537 | 36.176 | 24.30 | 0.04 | 0.00 | 0 | 3,099.00 |
| \$ / R | On 27/09/2017 | Any day expiry | | | 13.30870 | 13.30870 | 13.13570 | 13.13570 | | 16.81 | 0.00 | 0.00 | 0 | 415.00 |
| \$ / R | On 27/09/2017 | Any day expiry | 13.50 | Put | 751.10980 | 0.75111 | 795.45500 | 0.79546 | 751.110 | 17.20 | 0.52 | 0.00 | 0 | 60.00 |
| \$ / R | On 27/09/2017 | Any day expiry | 17.13 | Call | 75.69740 | 0.07570 | 40.69220 | 0.04069 | 75.697 | 23.87 | 0.08 | 0.00 | 0 | 60.00 |
| \$ / R | On 28/09/2017 | Any day expiry | | | 13.31100 | 13.31100 | 13.13790 | 13.13790 | | 16.81 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 23/10/2017 | Any day expiry | | | 13.36700 | 13.36700 | 13.19210 | 13.19210 | | 16.79 | 0.00 | 0.00 | 0 | 334.00 |
| \$ / R | On 27/10/2017 | Any day expiry | | | 13.37600 | 13.37600 | 13.20070 | 13.20070 | | 16.89 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/10/2017 | Any day expiry | 13.50 | Put | 762.26560 | 0.76227 | 805.69190 | 0.80569 | 762.266 | 17.07 | 0.50 | 0.00 | 0 | 60.00 |
| \$ / R | On 27/10/2017 | Any day expiry | 17.45 | Call | 91.06200 | 0.09106 | 49.99920 | 0.05000 | 91.062 | 23.97 | 0.09 | 0.00 | 0 | 60.00 |
| \$ / R | On 13/11/2017 | Any day expiry | | | 13.41410 | 13.41410 | 13.23750 | 13.23750 | | 16.81 | 0.00 | 0.00 | 0 | 70.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest | | |
|------------------|--------|------------|---------------|-------------------------|-------------|-----------|--------------|----------------|-------------------|------------|----------|----------------|------------------|---------------|---|------|
| \$ / R | | | On 28/11/2017 | Any day expiry | | | 13.44780 | 13.44780 | | 13.27000 | 13.27000 | 16.85 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | 13.50 | Put | On 28/11/2017 | Any day expiry | 771.62950 | 0.77163 | 813.94540 | 0.81395 | 771.629 | 16.94 | 0.48 | 0.00 | 0 | 60.00 | | |
| \$ / R | 17.74 | Call | On 28/11/2017 | Any day expiry | 104.29550 | 0.10430 | 60.23830 | 0.06024 | 104.295 | 23.75 | 0.09 | 0.00 | 0 | 60.00 | | |
| \$ / R | | | On 18/12/2017 | Foreign Exchange Future | 13.49260 | 13.49260 | 13.31330 | 13.31330 | | 16.87 | 0.00 | 17,756,261.60 | 1,316 | 46,889.00 | | |
| \$ / R | 11.75 | Put | On 18/12/2017 | Foreign Exchange Future | 108.48280 | 0.10848 | 113.28330 | 0.11328 | 108.483 | 14.75 | 0.12 | 0.00 | 0 | 500.00 | | |
| \$ / R | 12.00 | Put | On 18/12/2017 | Foreign Exchange Future | 156.73690 | 0.15674 | 161.35430 | 0.16135 | 156.737 | 14.95 | 0.16 | 45,147,904.08 | 20,403 | 400.00 | | |
| \$ / R | 12.21 | Put | On 18/12/2017 | Foreign Exchange Future | 207.71060 | 0.20771 | 215.52190 | 0.21552 | 207.711 | 15.13 | 0.20 | 0.00 | 0 | 18,000.00 | | |
| \$ / R | 12.50 | Put | On 18/12/2017 | Foreign Exchange Future | 295.92700 | 0.29593 | 308.23080 | 0.30823 | 295.927 | 15.41 | 0.26 | 0.00 | 0 | 2,600.00 | | |
| \$ / R | 12.65 | Put | On 18/12/2017 | Foreign Exchange Future | 349.48650 | 0.34949 | 0.00000 | 0.00000 | 349.487 | 15.56 | 0.29 | 7,457,193.95 | 1,900 | 1,900.00 | | |
| \$ / R | 13.00 | Put | On 18/12/2017 | Foreign Exchange Future | 500.52480 | 0.50052 | 529.23800 | 0.52924 | 500.525 | 16.01 | 0.37 | 0.00 | 0 | 2,580.00 | | |
| \$ / R | 13.12 | Put | On 18/12/2017 | Foreign Exchange Future | 561.47760 | 0.56148 | 593.04490 | 0.59304 | 561.478 | 16.21 | 0.39 | 0.00 | 0 | 40,000.00 | | |
| \$ / R | 13.23 | Put | On 18/12/2017 | Foreign Exchange Future | 620.40570 | 0.62041 | 654.66660 | 0.65467 | 620.406 | 16.40 | 0.42 | 231,389,100.07 | 40,806 | 0.00 | | |
| \$ / R | 13.35 | Put | On 18/12/2017 | Foreign Exchange Future | 687.89980 | 0.68790 | 725.34420 | 0.72534 | 687.900 | 16.61 | 0.44 | 0.00 | 0 | 52,000.00 | | |
| \$ / R | 13.50 | Call | On 18/12/2017 | Foreign Exchange Future | 769.36910 | 0.76937 | 631.89340 | 0.63189 | 769.369 | 16.87 | 0.53 | 0.00 | 0 | 500.00 | | |
| \$ / R | 14.00 | Put | On 18/12/2017 | Foreign Exchange Future | 1,104.19730 | 1.10420 | 1,162.47420 | 1.16247 | 1,104.197 | 17.69 | 0.57 | 0.00 | 0 | 33,000.00 | | |
| \$ / R | 14.09 | Put | On 18/12/2017 | Foreign Exchange Future | 1,167.90070 | 1.16790 | 1,229.52100 | 1.22952 | 1,167.901 | 17.84 | 0.58 | 0.00 | 0 | 16,000.00 | | |
| \$ / R | 14.15 | Put | On 18/12/2017 | Foreign Exchange Future | 1,211.09580 | 1.21110 | 1,274.92080 | 1.27492 | 1,211.096 | 17.94 | 0.59 | 0.00 | 0 | 16,000.00 | | |
| \$ / R | 14.18 | Put | On 18/12/2017 | Foreign Exchange Future | 1,232.90460 | 1.23290 | 1,297.82230 | 1.29782 | 1,232.905 | 17.99 | 0.60 | 0.00 | 0 | 16,000.00 | | |
| \$ / R | 14.50 | Put | On 18/12/2017 | Foreign Exchange Future | 1,474.67920 | 1.47468 | 1,549.92140 | 1.54992 | 1,474.679 | 18.54 | 0.65 | 0.00 | 0 | 2,055.00 | | |
| \$ / R | 14.53 | Put | On 18/12/2017 | Foreign Exchange Future | 1,498.06170 | 1.49806 | 1,574.22830 | 1.57423 | 1,498.062 | 18.59 | 0.65 | 0.00 | 0 | 22,000.00 | | |
| \$ / R | 15.00 | Call | On 18/12/2017 | Foreign Exchange Future | 368.34980 | 0.36835 | 276.06490 | 0.27606 | 368.350 | 19.35 | 0.29 | 0.00 | 0 | 3,580.00 | | |
| \$ / R | 15.11 | Call | On 18/12/2017 | Foreign Exchange Future | 348.98080 | 0.34898 | 0.00000 | 0.00000 | 348.981 | 19.50 | 0.27 | 14,129,298.17 | 3,800 | 1,900.00 | | |
| \$ / R | 15.12 | Call | On 18/12/2017 | Foreign Exchange Future | 347.28060 | 0.34728 | 258.38440 | 0.25838 | 347.281 | 19.51 | 0.27 | 0.00 | 0 | 40,000.00 | | |
| \$ / R | 16.00 | Call | On 18/12/2017 | Foreign Exchange Future | 229.35070 | 0.22935 | 162.74650 | 0.16275 | 229.351 | 20.69 | 0.19 | 0.00 | 0 | 2,600.00 | | |
| \$ / R | 16.24 | Call | On 18/12/2017 | Foreign Exchange Future | 206.71690 | 0.20672 | 147.23910 | 0.14724 | 206.717 | 21.04 | 0.17 | 47,916,780.52 | 20,403 | 0.00 | | |
| \$ / R | 16.82 | Call | On 18/12/2017 | Foreign Exchange Future | 170.25390 | 0.17025 | 117.77800 | 0.11778 | 170.254 | 22.17 | 0.14 | 0.00 | 0 | 22,000.00 | | |
| \$ / R | 17.13 | Call | On 18/12/2017 | Foreign Exchange Future | 154.98960 | 0.15499 | 105.64270 | 0.10564 | 154.990 | 22.77 | 0.13 | 0.00 | 0 | 34,000.00 | | |
| \$ / R | 17.17 | Call | On 18/12/2017 | Foreign Exchange Future | 153.19750 | 0.15320 | 104.22510 | 0.10423 | 153.198 | 22.85 | 0.13 | 0.00 | 0 | 16,000.00 | | |
| \$ / R | 17.20 | Call | On 18/12/2017 | Foreign Exchange Future | 151.87660 | 0.15188 | 103.18290 | 0.10318 | 151.877 | 22.91 | 0.13 | 0.00 | 0 | 16,000.00 | | |
| \$ / R | 17.24 | Call | On 18/12/2017 | Foreign Exchange Future | 150.14890 | 0.15015 | 101.81940 | 0.10182 | 150.149 | 22.98 | 0.12 | 0.00 | 0 | 33,000.00 | | |
| \$ / R | 18.06 | Call | On 18/12/2017 | Foreign Exchange Future | 102.41440 | 0.10241 | 59.79480 | 0.05979 | 102.414 | 23.59 | 0.09 | 0.00 | 0 | 2,055.00 | | |
| \$ / R | | | On 22/12/2017 | Any day expiry | 13.50160 | 13.50160 | 13.32200 | 13.32200 | | 16.86 | 0.00 | 0.00 | 0 | 0.00 | | |
| \$ / R | 13.50 | Put | On 22/12/2017 | Any day expiry | 778.11840 | 0.77812 | 819.88790 | 0.81989 | 778.118 | 16.86 | 0.47 | 0.00 | 0 | 60.00 | | |
| \$ / R | 18.02 | Call | On 22/12/2017 | Any day expiry | 108.53390 | 0.10853 | 64.25010 | 0.06425 | 108.534 | 23.56 | 0.09 | 0.00 | 0 | 60.00 | | |
| \$ / R | | | On 13/02/2018 | Any day expiry | 13.62110 | 13.62110 | 13.43630 | 13.43630 | | 16.86 | 0.00 | 0.00 | 0 | 70.00 | | |
| \$ / R | | | On 15/02/2018 | Any day expiry | 13.62560 | 13.62560 | 13.44060 | 13.44060 | | 16.93 | 0.00 | 0.00 | 0 | 0.00 | | |
| \$ / R | | | On 19/03/2018 | Foreign Exchange Future | 13.69780 | 13.69780 | 13.50960 | 13.50960 | | 16.91 | 0.00 | 0.00 | 0 | 70.00 | | |
| \$ / R | 13.00 | Put | On 19/03/2018 | Foreign Exchange Future | 527.83490 | 0.52783 | 557.69050 | 0.55769 | 527.835 | 15.81 | 0.34 | 0.00 | 0 | 3,867.00 | | |
| \$ / R | 15.46 | Call | On 19/03/2018 | Foreign Exchange Future | 446.43260 | 0.44643 | 350.37260 | 0.35037 | 446.433 | 19.42 | 0.30 | 0.00 | 0 | 3,867.00 | | |
| \$ / R | | | On 25/04/2018 | Any day expiry | 13.78010 | 13.78010 | 13.59070 | 13.59070 | | 17.03 | 0.00 | 0.00 | 0 | 0.00 | | |
| \$ / R | 15.00 | Put | On 25/04/2018 | Any day expiry | 1,826.24280 | 1.82624 | 1,906.34630 | 1.90635 | 1,826.243 | 18.70 | 0.63 | 0.00 | 0 | 1,000.00 | | |
| \$ / R | 15.81 | Call | On 25/04/2018 | Any day expiry | 451.37770 | 0.45138 | 358.76110 | 0.35876 | 451.378 | 19.72 | 0.28 | 0.00 | 0 | 2,000.00 | | |
| \$ / R | | | On 11/05/2018 | Any day expiry | 13.81550 | 13.81550 | 13.62600 | 13.62600 | | 17.04 | 0.00 | 0.00 | 0 | 70.00 | | |
| \$ / R | | | On 15/05/2018 | Any day expiry | 13.82440 | 13.82440 | 13.63480 | 13.63480 | | 17.04 | 0.00 | 0.00 | 0 | 0.00 | | |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|----------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| \$ / R | On 18/06/2018 | Foreign Exchange Future | | 13.89970 | 13.89970 | | 13.70970 | 13.70970 | | 17.15 | 0.00 | 0.00 | 0 | 2,415.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.64 | Put | 894.19090 | 0.89419 | 940.99720 | 0.94100 | 894.191 | 16.78 | 0.42 | 0.00 | 0 | 70,530.00 |
| \$ / R | On 13/08/2018 | Any day expiry | | 14.02370 | 14.02370 | | 13.83320 | 13.83320 | | 17.25 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | | 14.10120 | 14.10120 | | 13.91040 | 13.91040 | | 17.33 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/11/2018 | Any day expiry | | 14.22740 | 14.22740 | | 14.03610 | 14.03610 | | 17.45 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | | 14.29600 | 14.29600 | | 14.10450 | 14.10450 | | 17.47 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/02/2019 | Any day expiry | | 14.43110 | 14.43110 | | 14.23900 | 14.23900 | | 17.55 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | | 14.50410 | 14.50410 | | 14.31170 | 14.31170 | | 17.56 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 19/06/2017 | Foreign Exchange Future | | 13.08460 | 13.08460 | | 12.91710 | 12.91710 | | 17.31 | 0.00 | 314,030.40 | 24 | 586.00 |
| \$ / R MAXI | On 18/09/2017 | Foreign Exchange Future | | 13.28850 | 13.28850 | | 13.11600 | 13.11600 | | 16.85 | 0.00 | 132,885.00 | 10 | 17.00 |
| \$ / R MAXI | On 18/12/2017 | Foreign Exchange Future | | 13.49260 | 13.49260 | | 13.31330 | 13.31330 | | 16.87 | 0.00 | 0.00 | 0 | 4.00 |
| £ / R | On 31/03/2017 | Any day expiry | | 16.14330 | 16.14330 | | 16.02570 | 16.02570 | | 24.22 | 0.00 | 193,932.00 | 12 | 270.00 |
| £ / R | On 13/04/2017 | Any day expiry | | 16.18670 | 16.18670 | | 16.06800 | 16.06800 | | 19.97 | 0.00 | 0.00 | 0 | 61.00 |
| £ / R | On 25/04/2017 | Any day expiry | | 16.22340 | 16.22340 | | 16.10480 | 16.10480 | | 18.64 | 0.00 | 0.00 | 0 | 204.00 |
| £ / R | On 28/04/2017 | Any day expiry | | 16.23410 | 16.23410 | | 16.11450 | 16.11450 | | 18.62 | 0.00 | 0.00 | 0 | 97.00 |
| £ / R | On 19/06/2017 | Foreign Exchange Future | | 16.39810 | 16.39810 | | 16.27450 | 16.27450 | | 17.32 | 0.00 | 51,932,782.70 | 3,167 | 60,516.00 |
| £ / R | On 19/06/2017 | Foreign Exchange Future | 16.50 | Call | 498.49780 | 0.49850 | 0.00000 | 0.00000 | 498.498 | 17.52 | 0.49 | 4,843,654.21 | 600 | 600.00 |
| £ / R | On 18/09/2017 | Foreign Exchange Future | | 16.69380 | 16.69380 | | 16.56520 | 16.56520 | | 17.12 | 0.00 | 166,938.00 | 10 | 1,786.00 |
| £ / R | On 18/12/2017 | Foreign Exchange Future | | 16.99470 | 16.99470 | | 16.85910 | 16.85910 | | 16.31 | 0.00 | 0.00 | 0 | 818.00 |
| ¥ / R | On 19/06/2017 | Foreign Exchange Future | | 0.11886 | 0.11886 | | 0.11735 | 0.11735 | | 18.42 | 0.00 | 0.00 | 0 | 3,804.00 |
| ¥ / R | On 18/09/2017 | Foreign Exchange Future | | 0.12121 | 0.12121 | | 0.11965 | 0.11965 | | 16.24 | 0.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On 18/12/2017 | Foreign Exchange Future | | 0.12364 | 0.12364 | | 0.12201 | 0.12201 | | 13.66 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 31/03/2017 | Any day expiry | | 14.00860 | 14.00860 | | 13.87240 | 13.87240 | | 25.27 | 0.00 | 0.00 | 0 | 9.00 |
| € / R | On 13/04/2017 | Any day expiry | | 14.05050 | 14.05050 | | 13.91280 | 13.91280 | | 20.19 | 0.00 | 0.00 | 0 | 45.00 |
| € / R | On 28/04/2017 | Any day expiry | | 14.07190 | 14.07190 | | 13.93410 | 13.93410 | | 17.83 | 0.00 | 0.00 | 0 | 5.00 |
| € / R | On 19/06/2017 | Foreign Exchange Future | | 14.25510 | 14.25510 | | 14.11310 | 14.11310 | | 16.73 | 0.00 | 44,689,738.50 | 3,135 | 116,020.00 |
| € / R | On 18/09/2017 | Foreign Exchange Future | | 14.54340 | 14.54340 | | 14.39590 | 14.39590 | | 16.16 | 0.00 | 509,019.00 | 35 | 7,478.00 |
| € / R | On 18/12/2017 | Foreign Exchange Future | | 14.83900 | 14.83900 | | 14.68360 | 14.68360 | | 16.08 | 0.00 | 0.00 | 0 | 1,495.00 |
| € / R | On 18/12/2017 | Foreign Exchange Future | 14.00 | Put | 393.88590 | 0.39389 | 388.24970 | 0.38825 | 393.886 | 15.09 | 0.30 | 0.00 | 0 | 18,000.00 |
| € / R | On 18/12/2017 | Foreign Exchange Future | 16.39 | Call | 381.89860 | 0.38190 | 287.57220 | 0.28757 | 381.899 | 18.23 | 0.29 | 0.00 | 0 | 18,000.00 |
| € / R | On 19/03/2018 | Foreign Exchange Future | | 15.14670 | 15.14670 | | 14.98100 | 14.98100 | | 16.06 | 0.00 | 0.00 | 0 | 654.00 |
| 10Y STND | On 17/12/2025 | Interest Rate Swap | | 96.97235 | 96.97235 | | 96.66459 | 96.66459 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 16/03/2026 | Interest Rate Swap | | 94.04307 | 94.04307 | | 93.72435 | 93.72435 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 15/06/2026 | Interest Rate Swap | | 92.82359 | 92.82359 | | 92.49800 | 92.49800 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 21/09/2026 | Interest Rate Swap | | 94.95225 | 94.95225 | | 94.62987 | 94.62987 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 21/12/2026 | Interest Rate Swap | | 98.66886 | 98.66886 | | 98.35255 | 98.35255 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 15/03/2027 | Interest Rate Swap | | 97.27161 | 97.27161 | | 96.94752 | 96.94752 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 21/06/2027 | Interest Rate Swap | | 99.31203 | 99.31203 | | 98.98350 | 98.98350 | | | 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 |
|------------------|---------------|-------------------------|-----------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| 1Y STND | On 15/06/2017 | Interest Rate Swap | 99.60707 | 99.60707 | 99.60707 | 99.60707 | 99.60707 | | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 21/09/2017 | Interest Rate Swap | 99.61744 | 99.61744 | 99.60944 | 99.60944 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 21/12/2017 | Interest Rate Swap | 99.84830 | 99.84830 | 99.83065 | 99.83065 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 15/03/2018 | Interest Rate Swap | 99.84185 | 99.84185 | 99.81248 | 99.81248 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 21/06/2018 | Interest Rate Swap | 100.07450 | 100.07450 | 100.03300 | 100.03300 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 18/12/2017 | Interest Rate Swap | 99.87528 | 99.87528 | 99.85759 | 99.85759 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 16/03/2018 | Interest Rate Swap | 99.12484 | 99.12484 | 99.09617 | 99.09617 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 15/06/2018 | Interest Rate Swap | 98.76021 | 98.76021 | 98.71901 | 98.71901 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 21/09/2018 | Interest Rate Swap | 98.77882 | 98.77882 | 98.72649 | 98.72649 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 21/12/2018 | Interest Rate Swap | 99.24000 | 99.24000 | 99.17000 | 99.17000 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 15/03/2019 | Interest Rate Swap | 99.71610 | 99.71610 | 99.63021 | 99.63021 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 21/06/2019 | Interest Rate Swap | 100.20119 | 100.20119 | 100.09649 | 100.09649 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 17/12/2020 | Interest Rate Swap | 97.30908 | 97.30908 | 97.12789 | 97.12789 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 16/03/2021 | Interest Rate Swap | 96.62446 | 96.62446 | 96.43092 | 96.43092 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 15/06/2021 | Interest Rate Swap | 95.90558 | 95.90558 | 95.70173 | 95.70173 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 21/09/2021 | Interest Rate Swap | 96.15733 | 96.15733 | 95.94787 | 95.94787 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 21/12/2021 | Interest Rate Swap | 98.39506 | 98.39506 | 98.18252 | 98.18252 | | | | | 0.00 | 0.00 | 0 | 51.00 |
| 5Y STND | On 15/03/2022 | Interest Rate Swap | 98.58667 | 98.58667 | 98.36704 | 98.36704 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 21/06/2022 | Interest Rate Swap | 99.82853 | 99.82853 | 99.59915 | 99.59915 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 04/05/2017 | Index Future | 530.21300 | 530.21300 | 530.06200 | 530.06200 | | | | | 0.00 | 0.00 | 0 | 1.00 |
| AL37 | On 03/08/2017 | Index Future | 540.34000 | 540.34000 | 540.19000 | 540.19000 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 02/11/2017 | Index Future | 550.94200 | 550.94200 | 550.79200 | 550.79200 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 04/05/2017 | Index Future | 611.16100 | 611.16100 | 611.51400 | 611.51400 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 03/08/2017 | Index Future | 622.83500 | 622.83500 | 623.19800 | 623.19800 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 02/11/2017 | Index Future | 635.05500 | 635.05500 | 635.43000 | 635.43000 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 04/05/2017 | Index Future | 554.74200 | 554.74200 | 554.63200 | 554.63200 | | | | | 0.00 | 0.00 | 0 | 593.00 |
| ALBI | On 03/08/2017 | Index Future | 565.33800 | 565.33800 | 565.22900 | 565.22900 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 02/11/2017 | Index Future | 576.43100 | 576.43100 | 576.32300 | 576.32300 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 19/06/2017 | Foreign Exchange Future | 9.98320 | 9.98320 | 9.82300 | 9.82300 | | | | 13.57 | 0.00 | 189,680.80 | 19 | 23,795.00 |
| AU\$ / R | On 18/09/2017 | Foreign Exchange Future | 10.12380 | 10.12380 | 9.95950 | 9.95950 | | | | 13.13 | 0.00 | 101,238.00 | 10 | 1,735.00 |
| AU\$ / R | On 18/12/2017 | Foreign Exchange Future | 10.26650 | 10.26650 | 10.09630 | 10.09630 | | | | 12.89 | 0.00 | 0.00 | 0 | 53.00 |
| CAD/ R | On 19/06/2017 | Foreign Exchange Future | 9.79680 | 9.79680 | 9.66200 | 9.66200 | | | | 14.76 | 0.00 | 0.00 | 0 | 20.00 |
| CAD/ R | On 18/09/2017 | Foreign Exchange Future | 9.96310 | 9.96310 | 9.82380 | 9.82380 | | | | 14.36 | 0.00 | 0.00 | 0 | 10.00 |
| CAD/ R | On 18/12/2017 | Foreign Exchange Future | 10.13200 | 10.13200 | 9.98720 | 9.98720 | | | | 14.02 | 0.00 | 0.00 | 0 | 0.00 |
| CHF / R | On 19/06/2017 | Foreign Exchange Future | 13.35170 | 13.35170 | 13.20060 | 13.20060 | | | | 16.68 | 0.00 | 0.00 | 0 | 1,356.00 |
| CHF / R | On 18/09/2017 | Foreign Exchange Future | 13.64070 | 13.64070 | 13.48360 | 13.48360 | | | | 16.47 | 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 |
|------------------|---------------|-------------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| CHF / R | On 18/12/2017 | Foreign Exchange Future | 13.93830 | | 13.93830 | | 13.77350 | 13.77350 | | 16.71 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 19/06/2017 | Foreign Exchange Future | 1.89420 | | 1.89420 | | 1.87310 | 1.87310 | | 16.42 | 0.00 | 0.00 | 0 | 10.00 |
| CNH / R | On 18/09/2017 | Foreign Exchange Future | 1.91140 | | 1.91140 | | 1.89030 | 1.89030 | | 15.84 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 18/12/2017 | Foreign Exchange Future | 1.92840 | | 1.92840 | | 1.90710 | 1.90710 | | 15.60 | 0.00 | 0.00 | 0 | 0.00 |
| CNH/R | On 02/05/2017 | Any day expiry | 1.88550 | | 1.88550 | | 1.86460 | 1.86460 | | 19.13 | 0.00 | 0.00 | 0 | 362.00 |
| DKK / R | On 19/06/2017 | Foreign Exchange Future | 1.92400 | | 1.92400 | | 1.90450 | 1.90450 | | 15.95 | 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 04/05/2017 | Bond Future | 10.50487 | | 77.85948 | | 10.51589 | 77.78948 | | | 0.00 | 0.00 | 0 | 9,466.00 |
| ES33 | On 03/08/2017 | Bond Future | 10.58567 | | 79.34672 | | 10.59697 | 79.27591 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 02/11/2017 | Bond Future | 10.66589 | | 77.11104 | | 10.67748 | 77.03940 | | | 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 | 10.65585 | | 81.60137 | | 10.66691 | 81.52087 | | | 0.00 | 0.00 | 0 | 8,777.00 |
| ES42 | On 03/08/2017 | Bond Future | 10.73533 | | 83.16018 | | 10.74668 | 83.07865 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 02/11/2017 | Bond Future | 10.81328 | | 80.53020 | | 10.82493 | 80.44762 | | | 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 | 552.72500 | | 552.72500 | | 552.65600 | 552.65600 | | | 0.00 | 0.00 | 0 | 400.00 |
| GOVI | On 03/08/2017 | GOVI | 563.28200 | | 563.28200 | | 563.21500 | 563.21500 | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 02/11/2017 | GOVI | 574.33400 | | 574.33400 | | 574.27000 | 574.27000 | | | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 19/06/2017 | Foreign Exchange Future | 1.68740 | | 1.68740 | | 1.66600 | 1.66600 | | 17.23 | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 18/09/2017 | Foreign Exchange Future | 1.71590 | | 1.71590 | | 1.69380 | 1.69380 | | 16.33 | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 18/12/2017 | Foreign Exchange Future | 1.74370 | | 1.74370 | | 1.72080 | 1.72080 | | 16.58 | 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 |
|------------------|---------------|------------------------|-----|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| I2025 | On 04/05/2017 | Bond Future | | 128.40777 | 128.40777 | | 129.33674 | 129.33674 | | | 0.00 | 0.00 | 0 | 3,234.00 |
| I2025 | On 03/08/2017 | Bond Future | | 129.53862 | 129.53862 | | 130.48599 | 130.48599 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 02/11/2017 | Bond Future | | 132.11027 | 132.11027 | | 133.07788 | 133.07788 | | | 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 | | 99.98341 | 99.98341 | | 100.73411 | 100.73411 | | | 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 | | 105.62674 | 105.62674 | | 106.63947 | 106.63947 | | | 0.00 | 0.00 | 0 | 5,778.00 |
| I2033 | On 03/08/2017 | Bond Future | | 107.66357 | 107.66357 | | 108.69641 | 108.69641 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 02/11/2017 | Bond Future | | 108.71072 | 108.71072 | | 109.76507 | 109.76507 | | | 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 | | 131.18413 | 131.18413 | | 133.48581 | 133.48581 | | | 0.00 | 0.00 | 0 | 20,553.00 |
| I2038 | On 03/08/2017 | Bond Future | | 132.20025 | 132.20025 | | 134.54701 | 134.54701 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 02/11/2017 | Bond Future | | 134.82472 | 134.82472 | | 137.21950 | 137.21950 | | | 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 04/05/2017 | Bond Future | | 129.68019 | 129.68019 | | 131.59147 | 131.59147 | | | 0.00 | 0.00 | 0 | 20,203.00 |
| I2046 | On 03/08/2017 | Bond Future | | 132.18087 | 132.18087 | | 134.12946 | 134.12946 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 02/11/2017 | Bond Future | | 133.20090 | 133.20090 | | 135.18943 | 135.18943 | | | 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 | | 139.12625 | 139.12625 | | 141.06472 | 141.06472 | | | 0.00 | 0.00 | 0 | 24,094.00 |
| I2050 | On 03/08/2017 | Bond Future | | 140.13031 | 140.13031 | | 142.10682 | 142.10682 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 02/11/2017 | Bond Future | | 142.91227 | 142.91227 | | 144.92965 | 144.92965 | | | 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 | | 249.71300 | 249.71300 | | 251.52900 | 251.52900 | | | 0.00 | 0.00 | 0 | 925.00 |
| IGOV | On 03/08/2017 | Index Future | | 254.52800 | 254.52800 | | 256.38100 | 256.38100 | | | 0.00 | 0.00 | 0 | 297.00 |
| IGOV | On 02/11/2017 | Index Future | | 259.58000 | 259.58000 | | 261.47200 | 261.47200 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/04/2017 | Jibar Tradeable Future | | 7.32000 | 92.68000 | | 7.32000 | 92.68000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/05/2017 | Jibar Tradeable Future | | 7.32000 | 92.68000 | | 7.32000 | 92.68000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/06/2017 | Jibar Tradeable Future | | 7.32000 | 92.68000 | | 7.32000 | 92.68000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/07/2017 | Jibar Tradeable Future | | 7.32000 | 92.68000 | | 7.32000 | 92.68000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 16/08/2017 | Jibar Tradeable Future | | 7.31000 | 92.69000 | | 7.31000 | 92.69000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/09/2017 | Jibar Tradeable Future | | 7.30000 | 92.70000 | | 7.30000 | 92.70000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/12/2017 | Jibar Tradeable Future | | 7.26000 | 92.74000 | | 7.26000 | 92.74000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/03/2018 | Jibar Tradeable Future | | 7.25000 | 92.75000 | | 7.25000 | 92.75000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/06/2018 | Jibar Tradeable Future | | 7.26000 | 92.74000 | | 7.26000 | 92.74000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/09/2018 | Jibar Tradeable Future | | 7.30000 | 92.70000 | | 7.30000 | 92.70000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/12/2018 | Jibar Tradeable Future | | 7.34000 | 92.66000 | | 7.34000 | 92.66000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/03/2019 | Jibar Tradeable Future | | 7.34000 | 92.66000 | | 7.34000 | 92.66000 | | | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| KES / R | On 19/06/2017 | Foreign Exchange Future | | | 0.12530 | | 0.12530 | | 0.12380 | 0.12380 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 18/09/2017 | Foreign Exchange Future | | | 0.12520 | | 0.12520 | | 0.12370 | 0.12370 | | | 0.00 | 0.00 | 0 | 1,382.00 |
| KES / R | On 18/12/2017 | Foreign Exchange Future | | | 0.12520 | | 0.12520 | | 0.12370 | 0.12370 | | | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 19/06/2017 | Foreign Exchange Future | | | 9.18710 | | 9.18710 | | 9.07700 | 9.07700 | | 13.76 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 18/09/2017 | Foreign Exchange Future | | | 9.31100 | | 9.31100 | | 9.19800 | 9.19800 | | 13.37 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 18/12/2017 | Foreign Exchange Future | | | 9.43620 | | 9.43620 | | 9.31870 | 9.31870 | | 13.41 | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 19/06/2017 | Foreign Exchange Future | | | 1.26520 | | 1.26520 | | 1.26410 | 1.26410 | | | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 18/09/2017 | Foreign Exchange Future | | | 1.28060 | | 1.28060 | | 1.27920 | 1.27920 | | | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 18/12/2017 | Foreign Exchange Future | | | 1.29480 | | 1.29480 | | 1.29390 | 1.29390 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO £ / \$ | On 19/06/2017 | Foreign Exchange Future | | | 1.25320 | | 1.25320 | | 1.25990 | 1.25990 | | | 0.00 | 0.00 | 0 | 4,098.00 |
| QUANTO £ / \$ | On 18/09/2017 | Foreign Exchange Future | | | 1.25630 | | 1.25630 | | 1.26300 | 1.26300 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO £ / \$ | On 18/12/2017 | Foreign Exchange Future | | | 1.25960 | | 1.25960 | | 1.26630 | 1.26630 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 19/06/2017 | Foreign Exchange Future | | | 1.08950 | | 1.08950 | | 1.09260 | 1.09260 | | | 0.00 | 415,099.50 | 381 | 32,944.00 |
| QUANTO € / \$ | On 18/09/2017 | Foreign Exchange Future | | | 1.09440 | | 1.09440 | | 1.09760 | 1.09760 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 18/12/2017 | Foreign Exchange Future | | | 1.09980 | | 1.09980 | | 1.10290 | 1.10290 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 04/05/2017 | Bond Future | | | 8.74988 | | 115.21395 | | 8.74018 | 115.28081 | | 7.96 | 0.00 | 140,330,591.10 | 1,218 | 111,550.00 |
| R186 | On 04/05/2017 | Bond Future | 8.44 | Call | 394.99000 | | 0.39499 | | 423.18000 | 0.42318 | 394.990 | 7.94 | 0.23 | 0.00 | 0 | 500.00 |
| R186 | On 04/05/2017 | Bond Future | 8.70 | Call | 1,019.94000 | | 1.01994 | | 1,066.76000 | 1.06676 | 1,019.940 | 8.08 | 0.46 | 0.00 | 0 | 500.00 |
| R186 | On 04/05/2017 | Bond Future | 8.94 | Put | 657.46000 | | 0.65746 | | 650.32000 | 0.65032 | 657.460 | 8.22 | 0.33 | 0.00 | 0 | 500.00 |
| R186 | On 04/05/2017 | Bond Future | 8.95 | Put | 635.66000 | | 0.63566 | | 628.92000 | 0.62892 | 635.660 | 8.23 | 0.32 | 0.00 | 0 | 5,209.00 |
| R186 | On 04/05/2017 | Bond Future | 9.20 | Put | 250.95000 | | 0.25095 | | 250.45000 | 0.25045 | 250.950 | 8.38 | 0.15 | 0.00 | 0 | 5,209.00 |
| R186 | On 03/08/2017 | Bond Future | | | 8.79117 | | 112.11186 | | 8.78095 | 112.18078 | | 8.22 | 0.00 | 0.00 | 0 | 133.00 |
| R186 | On 03/08/2017 | Bond Future | 8.85 | Put | 2,037.43000 | | 2.03743 | | 2,014.43000 | 2.01443 | 2,037.430 | 8.43 | 0.46 | 0.00 | 0 | 750.00 |
| R186 | On 03/08/2017 | Bond Future | 9.35 | Put | 893.20000 | | 0.89320 | | 883.19000 | 0.88319 | 893.200 | 8.74 | 0.25 | 0.00 | 0 | 750.00 |
| R186 | On 03/08/2017 | Bond Future | 9.50 | Put | 678.87000 | | 0.67887 | | 671.46000 | 0.67146 | 678.870 | 8.83 | 0.20 | 0.00 | 0 | 6,500.00 |
| R186 | On 02/11/2017 | Bond Future | | | 8.82505 | | 114.31209 | | 8.81429 | 114.38310 | | 8.06 | 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 | | | 299.85279 | | 299.85279 | | 301.13301 | 301.13301 | | | 0.00 | 0.00 | 0 | 1,063.00 |
| R197 | On 03/08/2017 | Bond Future | | | 298.68248 | | 298.68248 | | 299.98872 | 299.98872 | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 02/11/2017 | Bond Future | | | 304.61225 | | 304.61225 | | 305.94755 | 305.94755 | | | 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 | | | 246.83635 | | 246.83635 | | 246.84109 | 246.84109 | | | 0.00 | 0.00 | 0 | 33,747.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| R202 | On 03/08/2017 | Bond Future | | | 247.90352 | | 247.90352 | | 247.90919 | 247.90919 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 02/11/2017 | Bond Future | | | 252.82479 | | 252.82479 | | 252.83330 | 252.83330 | | | 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 | | | 8.24287 | | 99.21619 | | 8.24827 | 99.19199 | | 5.70 | 0.00 | 0.00 | 0 | 19,183.00 |
| R2023 | On 03/08/2017 | Bond Future | | | 8.26747 | | 101.11137 | | 8.27302 | 101.08735 | | 5.52 | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 02/11/2017 | Bond Future | | | 8.28775 | | 99.16389 | | 8.29346 | 99.14008 | | 4.98 | 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 | | | 7.38042 | | 101.47802 | | 7.40382 | 101.46985 | | 0.28 | 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 | | | 9.14198 | | 93.65541 | | 9.13237 | 93.72265 | | | 0.00 | 91,875,957.21 | 981 | 31,886.00 |
| R2030 | On 03/08/2017 | Bond Future | | | 9.19053 | | 91.43763 | | 9.18050 | 91.50677 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 02/11/2017 | Bond Future | | | 9.22869 | | 93.23226 | | 9.21823 | 93.30339 | | | 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 | | | 9.30098 | | 92.48144 | | 9.29644 | 92.51546 | | 11.66 | 0.00 | 0.00 | 0 | 22,637.00 |
| R2032 | On 03/08/2017 | Bond Future | | | 9.34786 | | 94.24795 | | 9.34309 | 94.28324 | | 11.59 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 02/11/2017 | Bond Future | | | 9.39088 | | 91.93871 | | 9.38588 | 91.97525 | | 11.48 | 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 | | | 9.47143 | | 96.57852 | | 9.47702 | 96.53271 | | | 0.00 | 5,311,818.60 | 55 | 8,195.00 |
| R2035 | On 03/08/2017 | Bond Future | | | 9.51949 | | 98.42338 | | 9.52518 | 98.37728 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 02/11/2017 | Bond Future | | | 9.56597 | | 95.85242 | | 9.57175 | 95.80611 | | | 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 | | | 9.54842 | | 93.03984 | | 9.55914 | 92.95228 | | 13.25 | 0.00 | 168,867,309.60 | 1,815 | 53,772.00 |
| R2037 | On 03/08/2017 | Bond Future | | | 9.60088 | | 90.55988 | | 9.61185 | 90.47131 | | 13.80 | 0.00 | 0.00 | 0 | 160.00 |
| R2037 | On 02/11/2017 | Bond Future | | | 9.64412 | | 92.33732 | | 9.65534 | 92.24759 | | 13.78 | 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 | | | 7.55895 | | 103.70162 | | 7.58026 | 103.66955 | | 1.22 | 0.00 | 17,629,275.40 | 170 | 27,189.00 |
| R204 | On 03/08/2017 | Bond Future | | | 7.52483 | | 101.64221 | | 7.54972 | 101.61022 | | 1.23 | 0.00 | 0.00 | 0 | 0.00 |
| R204 | On 02/11/2017 | Bond Future | | | 7.42056 | | 103.63694 | | 7.45061 | 103.60501 | | 0.80 | 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 | | | 9.57804 | | 97.09497 | | 9.58875 | 97.00080 | | 13.96 | 0.00 | 0.00 | 0 | 9,680.00 |
| R2040 | On 03/08/2017 | Bond Future | | | 9.62966 | | 94.44204 | | 9.64061 | 94.34682 | | 14.55 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 02/11/2017 | Bond Future | | | 9.67226 | | 96.29562 | | 9.68345 | 96.19918 | | 14.53 | 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 |

| 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| R2044 | On 04/05/2017 | Bond Future | | | 9.61249 | | 94.10022 | | 9.61811 | 94.05029 | | 14.71 | 0.00 | 0.00 | 0 | 23,791.00 |
| R2044 | On 03/08/2017 | Bond Future | | | 9.66286 | | 91.51535 | | 9.66857 | 91.46514 | | 15.35 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 02/11/2017 | Bond Future | | | 9.70449 | | 93.31155 | | 9.71030 | 93.26089 | | 15.36 | 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 | | | 9.58984 | | 93.37138 | | 9.60045 | 93.27461 | | 15.35 | 0.00 | 186,742,760.00 | 2,000 | 72,722.00 |
| R2048 | On 03/08/2017 | Bond Future | | | 9.63437 | | 95.15494 | | 9.64521 | 95.05696 | | 15.32 | 0.00 | 0.00 | 0 | 170.00 |
| R2048 | On 02/11/2017 | Bond Future | | | 9.67732 | | 92.58328 | | 9.68840 | 92.48398 | | 15.34 | 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 | | | 7.73875 | | 101.10226 | | 7.74936 | 101.07714 | | 2.17 | 0.00 | 10,110,226.00 | 100 | 76,368.00 |
| R207 | On 03/08/2017 | Bond Future | | | 7.74283 | | 99.39023 | | 7.75433 | 99.36531 | | 2.19 | 0.00 | 0.00 | 0 | 0.00 |
| R207 | On 03/08/2017 | Bond Future | 8.19 | Call | 1,154.03000 | | 1.15403 | | 1,136.75000 | 1.13675 | 1,154.030 | 2.32 | 0.76 | 0.00 | 0 | 51.00 |
| R207 | On 02/11/2017 | Bond Future | | | 7.70937 | | 101.34081 | | 7.72194 | 101.31606 | | 1.79 | 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 04/05/2017 | Bond Future | | | 7.87780 | | 96.98906 | | 7.88830 | 96.95522 | | 3.53 | 0.00 | 0.00 | 0 | 23,301.00 |
| R208 | On 03/08/2017 | Bond Future | | | 7.88719 | | 98.84170 | | 7.89828 | 98.80789 | | 3.51 | 0.00 | 0.00 | 0 | 0.00 |
| R208 | On 02/11/2017 | Bond Future | | | 7.88181 | | 97.37869 | | 7.89360 | 97.34485 | | 2.96 | 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 | | | 9.46485 | | 72.60664 | | 9.47547 | 72.53416 | | 13.68 | 0.00 | 21,781,992.00 | 300 | 62,425.00 |
| R209 | On 04/05/2017 | Bond Future | 8.93 | Call | 191.33000 | | 0.19133 | | 191.01000 | 0.19101 | 191.330 | 13.64 | 0.12 | 0.00 | 0 | 1,130.00 |
| R209 | On 04/05/2017 | Bond Future | 9.33 | Put | 1,816.60000 | | 1.81660 | | 1,877.31000 | 1.87731 | 1,816.600 | 14.00 | 0.60 | 0.00 | 0 | 1,130.00 |
| R209 | On 04/05/2017 | Bond Future | 9.63 | Put | 825.14000 | | 0.82514 | | 868.10000 | 0.86810 | 825.140 | 14.29 | 0.36 | 0.00 | 0 | 1,130.00 |
| R209 | On 03/08/2017 | Bond Future | | | 9.50930 | | 73.99356 | | 9.52015 | 73.92017 | | 13.66 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 02/11/2017 | Bond Future | | | 9.55032 | | 72.29500 | | 9.56141 | 72.22062 | | 13.71 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 02/11/2017 | Bond Future | 8.30 | Call | 462.32000 | | 0.46232 | | 456.21000 | 0.45621 | 462.320 | 13.15 | 0.13 | 0.00 | 0 | 2,800.00 |
| R209 | On 02/11/2017 | Bond Future | 9.00 | Call | 1,557.56000 | | 1.55756 | | 1,539.40000 | 1.53940 | 1,557.560 | 13.56 | 0.33 | 0.00 | 0 | 2,800.00 |
| R209 | On 02/11/2017 | Bond Future | 10.00 | Put | 1,900.87000 | | 1.90087 | | 1,932.63000 | 1.93263 | 1,900.870 | 14.40 | 0.34 | 0.00 | 0 | 3,360.00 |
| 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 |

| 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 |
|------------------|---------------|-------------------------|-----|--------------|--------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| R210 | On 04/05/2017 | Bond Future | | 185.85648 | 185.85648 | | 187.10970 | 187.10970 | | | 0.00 | 0.00 | 0 | 1,698.00 |
| R210 | On 03/08/2017 | Bond Future | | 189.44050 | 189.44050 | | 190.71868 | 190.71868 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 02/11/2017 | Bond Future | | 190.76936 | 190.76936 | | 192.07510 | 192.07510 | | | 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 | | 148.67621 | 148.67621 | | 149.48499 | 149.48499 | | | 0.00 | 0.00 | 0 | 3,268.00 |
| R212 | On 03/08/2017 | Bond Future | | 149.49335 | 149.49335 | | 150.31837 | 150.31837 | | | 0.00 | 0.00 | 0 | 0.00 |
| R212 | On 02/11/2017 | Bond Future | | 152.46128 | 152.46128 | | 153.30425 | 153.30425 | | | 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 | | 9.17891 | 84.44869 | | 9.16924 | 84.51460 | | 11.31 | 0.00 | 5,911,408.30 | 70 | 45,201.00 |
| R213 | On 03/08/2017 | Bond Future | | 9.22072 | 86.06175 | | 9.21065 | 86.12955 | | 11.27 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 02/11/2017 | Bond Future | | 9.26076 | 84.19943 | | 9.25029 | 84.26908 | | 11.22 | 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 | | 9.53417 | 72.85909 | | 9.54476 | 72.78331 | | 14.59 | 0.00 | 0.00 | 0 | 34,975.00 |
| R214 | On 03/08/2017 | Bond Future | | 9.57708 | 74.25078 | | 9.58789 | 74.17406 | | 14.59 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 02/11/2017 | Bond Future | | 9.61840 | 72.41038 | | 9.62944 | 72.33264 | | 14.61 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 28/02/2041 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R214/R209 | On 28/02/2041 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| RAIN | On 19/06/2017 | Foreign Exchange Future | | 22,178.09000 | 22,178.09000 | | 21,936.78000 | 21,936.78000 | | | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 19/06/2017 | Foreign Exchange Future | | 9.40050 | 9.40050 | | 9.27790 | 9.27790 | | 14.80 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 19/06/2017 | Foreign Exchange Future | | 3.52970 | 3.52970 | | 3.48840 | 3.48840 | | 16.67 | 0.00 | 0.00 | 0 | 19,800.00 |
| ZMW / R | On 19/06/2017 | Foreign Exchange Future | | 1.33480 | 1.33480 | | 1.31310 | 1.31310 | | | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 18/09/2017 | Foreign Exchange Future | | 1.32600 | 1.32600 | | 1.29250 | 1.29250 | | | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 18/12/2017 | Foreign Exchange Future | | 1.29570 | 1.29570 | | 1.27380 | 1.27380 | | | 0.00 | 0.00 | 0 | 0.00 |

Total for Derivatives : **3,302,458,693.93** **294,285** **2 895 100.00**

Grand Total: **3,302,458,693.93** **294,285** **2 895 100.00**