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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/09/2017

| 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 05/09/2017 | Any day expiry | 12.98710 | 12.98710 | | 12.89450 | 12.89450 | | 11.28 | 0.00 | 0.00 | 0 | 75.00 |
| \$ / R | On 07/09/2017 | Any day expiry | 12.98710 | 12.98710 | | 12.89030 | 12.89030 | | 11.98 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 07/09/2017 | Any day expiry | 12.45 | Put | 0.28050 | 0.00028 | 4.17700 | 0.00418 | 0.281 | 17.78 | 0.00 | 0 | 500.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.01060 | 13.01060 | | 12.91360 | 12.91360 | | 11.69 | 0.00 | 745,312,221.00 | 57,285 | 858,401.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 12.00 | Put | 0.52770 | 0.00053 | 1.81540 | 0.00182 | 0.528 | 15.75 | 0.00 | 0 | 37,202.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 12.20 | Put | 1.77170 | 0.00177 | 4.82430 | 0.00482 | 1.772 | 14.90 | 0.01 | 0 | 1,000.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 12.25 | Put | 2.38270 | 0.00238 | 6.14970 | 0.00615 | 2.383 | 14.68 | 0.02 | 0 | 10,000.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 12.26 | Put | 2.52730 | 0.00253 | 6.49220 | 0.00649 | 2.527 | 14.64 | 0.02 | 0 | 5,250.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 12.50 | Put | 10.08990 | 0.01009 | 22.34290 | 0.02234 | 10.090 | 13.66 | 0.07 | 0 | 91,184.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 12.54 | Put | 12.58540 | 0.01259 | 27.08400 | 0.02708 | 12.585 | 13.51 | 0.08 | 0 | 1,000.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 12.55 | Put | 13.29210 | 0.01329 | 28.40020 | 0.02840 | 13.292 | 13.47 | 0.08 | 0 | 4,920.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 12.60 | Put | 17.40090 | 0.01740 | 35.85590 | 0.03586 | 17.401 | 13.27 | 0.11 | 0 | 190.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 12.75 | Call | 298.03180 | 0.29803 | 232.66670 | 0.23267 | 298.032 | 12.68 | 0.80 | 0 | 3,500.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 12.75 | Put | 37.43180 | 0.03743 | 69.06670 | 0.06907 | 37.432 | 12.68 | 0.20 | 0 | 26,250.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 12.80 | Put | 47.57680 | 0.04758 | 84.60600 | 0.08461 | 47.577 | 12.48 | 0.25 | 0 | 3,000.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 12.90 | Call | 185.48930 | 0.18549 | 137.42430 | 0.13742 | 185.489 | 12.08 | 0.65 | 0 | 400.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 12.96 | Put | 96.58750 | 0.09659 | 158.03920 | 0.15804 | 96.588 | 11.85 | 0.43 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.00 | Call | 124.15310 | 0.12415 | 96.75490 | 0.09675 | 124.153 | 11.69 | 0.52 | 0.00 | 0 | 4,551.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.00 | Put | 113.55310 | 0.11355 | 183.15490 | 0.18315 | 113.553 | 11.69 | 0.48 | 0.00 | 0 | 38,100.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.14 | Put | 200.43010 | 0.20043 | 283.62830 | 0.28363 | 200.430 | 12.26 | 0.66 | 0.00 | 0 | 90.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.15 | Put | 207.50750 | 0.20751 | 291.45260 | 0.29145 | 207.508 | 12.30 | 0.67 | 0.00 | 0 | 500.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.20 | Put | 244.39810 | 0.24440 | 331.66400 | 0.33166 | 244.398 | 12.50 | 0.72 | 0.00 | 0 | 5,920.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.20 | Call | 54.99810 | 0.05500 | 45.26400 | 0.04526 | 54.998 | 12.50 | 0.28 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.25 | Put | 283.55920 | 0.28356 | 373.50270 | 0.37350 | 283.559 | 12.71 | 0.76 | 2,484,758.41 | 250 | 25,000.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.35 | Put | 367.45970 | 0.36746 | 461.15290 | 0.46115 | 367.460 | 13.11 | 0.84 | 0.00 | 0 | 2,600.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.40 | Call | 22.23490 | 0.02223 | 20.16480 | 0.02016 | 22.235 | 13.32 | 0.13 | 0.00 | 0 | 100.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.40 | Put | 411.63490 | 0.41163 | 506.56480 | 0.50656 | 411.635 | 13.32 | 0.87 | 0.00 | 0 | 3,500.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.42 | Call | 20.24020 | 0.02024 | 18.57030 | 0.01857 | 20.240 | 13.40 | 0.12 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.45 | Put | 456.96380 | 0.45696 | 552.80710 | 0.55281 | 456.964 | 13.52 | 0.89 | 0.00 | 0 | 3,500.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.45 | Call | 17.56380 | 0.01756 | 16.40710 | 0.01641 | 17.564 | 13.52 | 0.11 | 0.00 | 0 | 4,375.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.48 | Call | 15.22680 | 0.01523 | 14.49210 | 0.01449 | 15.227 | 13.64 | 0.09 | 0.00 | 0 | 111.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.50 | Call | 13.83820 | 0.01384 | 13.33920 | 0.01334 | 13.838 | 13.73 | 0.09 | 0.00 | 0 | 5,980.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.63 | Put | 626.78310 | 0.62678 | 724.40260 | 0.72440 | 626.783 | 14.25 | 0.95 | 0.00 | 0 | 143,712.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.65 | Call | 6.69820 | 0.00670 | 7.42390 | 0.00742 | 6.698 | 14.34 | 0.05 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.75 | Put | 744.00100 | 0.74400 | 841.52930 | 0.84153 | 744.001 | 15.03 | 0.97 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.76 | Put | 753.83610 | 0.75384 | 851.34570 | 0.85135 | 753.836 | 15.09 | 0.97 | 0.00 | 0 | 960.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.80 | Call | 3.84140 | 0.00384 | 4.27920 | 0.00428 | 3.841 | 15.37 | 0.03 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.81 | Call | 3.70730 | 0.00371 | 4.12820 | 0.00413 | 3.707 | 15.44 | 0.03 | 0.00 | 0 | 4,920.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.90 | Call | 2.71740 | 0.00272 | 3.00270 | 0.00300 | 2.717 | 16.06 | 0.02 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.94 | Call | 2.37910 | 0.00238 | 2.61420 | 0.00261 | 2.379 | 16.34 | 0.02 | 0.00 | 0 | 1,250.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 14.00 | Call | 1.96040 | 0.00196 | 2.13110 | 0.00213 | 1.960 | 16.75 | 0.01 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 14.20 | Call | 1.08020 | 0.00108 | 1.11300 | 0.00111 | 1.080 | 18.13 | 0.01 | 0.00 | 0 | 90.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 14.22 | Put | 1,210.42190 | 1.21042 | 1,307.45100 | 1.30745 | 1,210.422 | 18.27 | 0.99 | 0.00 | 0 | 110.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 14.32 | Put | 1,310.16640 | 1.31017 | 1,407.19610 | 1.40720 | 1,310.166 | 18.91 | 0.99 | 0.00 | 0 | 110.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 14.33 | Call | 0.73930 | 0.00074 | 0.77490 | 0.00077 | 0.739 | 18.96 | 0.00 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 14.47 | Put | 1,459.85130 | 1.45985 | 1,556.93860 | 1.55694 | 1,459.851 | 19.63 | 1.00 | 0.00 | 0 | 150.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 14.50 | Call | 0.40710 | 0.00041 | 0.49990 | 0.00050 | 0.407 | 19.78 | 0.00 | 0.00 | 0 | 17,402.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 14.55 | Call | 0.34360 | 0.00034 | 0.44260 | 0.00044 | 0.344 | 20.02 | 0.00 | 0.00 | 0 | 1,084.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 14.72 | Call | 0.19710 | 0.00020 | 0.29950 | 0.00030 | 0.197 | 20.83 | 0.00 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 14.74 | Call | 0.18500 | 0.00019 | 0.28680 | 0.00029 | 0.185 | 20.93 | 0.00 | 0.00 | 0 | 4,375.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 15.00 | Call | 0.08460 | 0.00008 | 0.16960 | 0.00017 | 0.085 | 22.18 | 0.00 | 0.00 | 0 | 10,600.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 16.00 | Call | 0.06390 | 0.00006 | 0.09020 | 0.00009 | 0.064 | 30.69 | 0.00 | 0.00 | 0 | 3,680.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 16.40 | Call | 0.15640 | 0.00016 | 0.10670 | 0.00011 | 0.156 | 36.32 | 0.00 | 0.00 | 0 | 960.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 16.50 | Call | 0.18860 | 0.00019 | 0.11150 | 0.00011 | 0.189 | 37.72 | 0.00 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 16.80 | Call | 0.31040 | 0.00031 | 0.10750 | 0.00011 | 0.310 | 41.94 | 0.00 | 0.00 | 0 | 110.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 17.00 | Call | 0.28050 | 0.00028 | 0.05940 | 0.00006 | 0.281 | 43.35 | 0.00 | 0.00 | 0 | 150.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 17.03 | Call | 0.26010 | 0.00026 | 0.05430 | 0.00005 | 0.260 | 43.35 | 0.00 | 0.00 | 0 | 110.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 18.00 | Call | 0.01990 | 0.00002 | 0.00250 | 0.00000 | 0.020 | 43.35 | 0.00 | 0.00 | 0 | 3,099.00 |
| \$ / R | On 22/09/2017 | Any day expiry | | | 13.01900 | 13.01900 | 13.01500 | 13.01500 | | 12.60 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 22/09/2017 | Any day expiry | 12.50 | Put | 14.24620 | 0.01425 | 0.00000 | 0.00000 | 14.246 | 13.24 | 0.08 | 21,085,434.00 | 20,000 | 20,000.00 |

| 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 22/09/2017 | Any day expiry | 12.75 | Put | 50.36960 | 0.05037 | 0.00000 | 0.00000 | 50.370 | 12.92 | 0.23 | 59,608,700.00 | 20,000 | 20,000.00 |
| \$ / R | On 26/09/2017 | Any day expiry | | | 13.02750 | 13.02750 | 12.93040 | 12.93040 | | 12.84 | 0.00 | 0.00 | 0 | 75.00 |
| \$ / R | On 27/09/2017 | Any day expiry | | | 13.02960 | 13.02960 | 12.93250 | 12.93250 | | 12.97 | 0.00 | 0.00 | 0 | 1,289.00 |
| \$ / R | On 27/09/2017 | Any day expiry | 13.50 | Put | 515.25130 | 0.51525 | 605.11800 | 0.60512 | 515.251 | 14.82 | 0.83 | 0.00 | 0 | 60.00 |
| \$ / R | On 27/09/2017 | Any day expiry | 17.13 | Call | 0.19550 | 0.00020 | 0.31510 | 0.00032 | 0.196 | 33.57 | 0.00 | 0.00 | 0 | 60.00 |
| \$ / R | On 28/09/2017 | Any day expiry | | | 13.03170 | 13.03170 | 12.93450 | 12.93450 | | 13.07 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/09/2017 | Any day expiry | | | 13.03380 | 13.03380 | 12.93660 | 12.93660 | | 13.18 | 0.00 | 0.00 | 0 | 3,013.00 |
| \$ / R | On 13/10/2017 | Any day expiry | | | 13.06270 | 13.06270 | 12.96570 | 12.96570 | | 13.60 | 0.00 | 0.00 | 0 | 90.00 |
| \$ / R | On 23/10/2017 | Any day expiry | | | 13.08270 | 13.08270 | 12.98630 | 12.98630 | | 13.82 | 0.00 | 0.00 | 0 | 834.00 |
| \$ / R | On 23/10/2017 | Any day expiry | 14.00 | Call | 56.78470 | 0.05678 | 48.51520 | 0.04852 | 56.785 | 16.78 | 0.14 | 0.00 | 0 | 500.00 |
| \$ / R | On 27/10/2017 | Any day expiry | | | 13.09070 | 13.09070 | 12.99450 | 12.99450 | | 13.97 | 0.00 | 0.00 | 0 | 913.00 |
| \$ / R | On 27/10/2017 | Any day expiry | 12.92 | Put | 193.97830 | 0.19398 | 239.75470 | 0.23975 | 193.978 | 13.70 | 0.39 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 27/10/2017 | Any day expiry | 13.50 | Put | 555.86300 | 0.55586 | 631.80090 | 0.63180 | 555.863 | 15.29 | 0.69 | 0.00 | 0 | 60.00 |
| \$ / R | On 27/10/2017 | Any day expiry | 14.10 | Call | 56.56130 | 0.05656 | 48.55130 | 0.04855 | 56.561 | 17.14 | 0.13 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 27/10/2017 | Any day expiry | 17.45 | Call | 0.91620 | 0.00092 | 0.70750 | 0.00071 | 0.916 | 26.31 | 0.00 | 0.00 | 0 | 60.00 |
| \$ / R | On 09/11/2017 | Any day expiry | | | 13.11670 | 13.11670 | 13.02080 | 13.02080 | | 14.11 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/11/2017 | Any day expiry | | | 13.12470 | 13.12470 | 13.02850 | 13.02850 | | 14.11 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 28/11/2017 | Any day expiry | | | 13.15480 | 13.15480 | 13.05740 | 13.05740 | | 14.38 | 0.00 | 0.00 | 0 | 1,990.00 |
| \$ / R | On 28/11/2017 | Any day expiry | 13.50 | Put | 590.19770 | 0.59020 | 660.81770 | 0.66082 | 590.198 | 15.35 | 0.62 | 0.00 | 0 | 60.00 |
| \$ / R | On 28/11/2017 | Any day expiry | 17.74 | Call | 0.88320 | 0.00088 | 0.69480 | 0.00069 | 0.883 | 21.44 | 0.00 | 0.00 | 0 | 60.00 |
| \$ / R | On 30/11/2017 | Any day expiry | | | 13.15880 | 13.15880 | 13.06130 | 13.06130 | | 14.41 | 0.00 | 0.00 | 0 | 2,708.00 |
| \$ / R | On 15/12/2017 | Any day expiry | | | 13.18870 | 13.18870 | 13.09050 | 13.09050 | | 14.90 | 0.00 | 0.00 | 0 | 1,750.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | | | 13.19470 | 13.19470 | 13.09640 | 13.09640 | | 14.91 | 0.00 | 587,546,796.30 | 44,529 | 158,566.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 11.75 | Put | 23.42550 | 0.02343 | 26.47450 | 0.02647 | 23.426 | 13.84 | 0.05 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 12.00 | Put | 39.31040 | 0.03931 | 50.37660 | 0.05038 | 39.310 | 13.39 | 0.09 | 0.00 | 0 | 16,141.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 12.21 | Put | 67.66950 | 0.06767 | 84.89900 | 0.08490 | 67.669 | 13.56 | 0.14 | 0.00 | 0 | 18,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 12.40 | Put | 104.47260 | 0.10447 | 128.58330 | 0.12858 | 104.473 | 13.72 | 0.19 | 0.00 | 0 | 114,600.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 12.50 | Put | 128.74860 | 0.12875 | 157.60080 | 0.15760 | 128.749 | 13.80 | 0.22 | 0.00 | 0 | 11,916.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 12.65 | Put | 174.07740 | 0.17408 | 209.81970 | 0.20982 | 174.077 | 14.00 | 0.27 | 0.00 | 0 | 1,819.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.00 | Put | 318.41860 | 0.31842 | 368.10780 | 0.36811 | 318.419 | 14.58 | 0.41 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.10 | Put | 368.97230 | 0.36897 | 422.43860 | 0.42244 | 368.972 | 14.74 | 0.45 | 0.00 | 0 | 41,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.12 | Put | 379.56150 | 0.37956 | 434.24610 | 0.43425 | 379.562 | 14.77 | 0.46 | 0.00 | 0 | 40,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.18 | Put | 412.27440 | 0.41227 | 470.56720 | 0.47057 | 412.274 | 14.87 | 0.48 | 0.00 | 0 | 16,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.20 | Call | 418.18540 | 0.41819 | 379.36800 | 0.37937 | 418.185 | 14.91 | 0.51 | 0.00 | 0 | 20.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.21 | Put | 429.38920 | 0.42939 | 489.22090 | 0.48922 | 429.389 | 14.93 | 0.49 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.25 | Call | 398.07860 | 0.39808 | 360.99260 | 0.36099 | 398.079 | 15.03 | 0.50 | 0.00 | 0 | 16,141.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.35 | Put | 515.91290 | 0.51591 | 580.41300 | 0.58041 | 515.913 | 15.28 | 0.54 | 0.00 | 0 | 52,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.40 | Put | 548.49250 | 0.54849 | 614.54600 | 0.61455 | 548.493 | 15.41 | 0.56 | 0.00 | 0 | 114,600.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.50 | Call | 310.81870 | 0.31082 | 281.49530 | 0.28150 | 310.819 | 15.66 | 0.41 | 0.00 | 0 | 10,516.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.80 | Call | 231.18160 | 0.23118 | 209.17220 | 0.20917 | 231.182 | 16.41 | 0.32 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 14.00 | Put | 995.13010 | 0.99513 | 1,075.50810 | 1.07551 | 995.130 | 16.89 | 0.73 | 0.00 | 0 | 33,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 14.40 | Call | 128.97350 | 0.12897 | 117.37250 | 0.11737 | 128.974 | 17.83 | 0.19 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 14.50 | Put | 1,422.68500 | 1.42268 | 1,509.73060 | 1.50973 | 1,422.685 | 18.07 | 0.82 | 0.00 | 0 | 2,055.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 14.63 | Call | 102.97020 | 0.10297 | 93.19950 | 0.09320 | 102.970 | 18.31 | 0.16 | 0.00 | 0 | 10,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 15.00 | Call | 71.36630 | 0.07137 | 64.85970 | 0.06486 | 71.366 | 19.01 | 0.11 | 0.00 | 0 | 4,580.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 15.11 | Call | 64.13710 | 0.06414 | 58.37210 | 0.05837 | 64.137 | 19.22 | 0.10 | 0.00 | 0 | 1,900.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 15.12 | Call | 63.52030 | 0.06352 | 57.81960 | 0.05782 | 63.520 | 19.24 | 0.10 | 0.00 | 0 | 40,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 15.50 | Call | 44.34350 | 0.04434 | 40.59260 | 0.04059 | 44.344 | 19.95 | 0.07 | 0.00 | 0 | 25,457.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 16.00 | Call | 26.17680 | 0.02618 | 22.30820 | 0.02231 | 26.177 | 20.59 | 0.05 | 0.00 | 0 | 117,200.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 17.13 | Call | 4.60300 | 0.00460 | 3.95210 | 0.00395 | 4.603 | 20.37 | 0.01 | 0.00 | 0 | 18,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 17.24 | Call | 3.86040 | 0.00386 | 3.31540 | 0.00332 | 3.860 | 20.36 | 0.01 | 0.00 | 0 | 33,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 18.06 | Call | 0.99610 | 0.00100 | 0.84860 | 0.00085 | 0.996 | 20.36 | 0.00 | 0.00 | 0 | 2,055.00 |
| \$ / R | On 22/12/2017 | Any day expiry | | | 13.20260 | 13.20260 | 13.10420 | 13.10420 | | 15.04 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 22/12/2017 | Any day expiry | 13.50 | Put | 622.91990 | 0.62292 | 691.05640 | 0.69106 | 622.920 | 15.77 | 0.59 | 0.00 | 0 | 60.00 |
| \$ / R | On 22/12/2017 | Any day expiry | 18.02 | Call | 1.18950 | 0.00119 | 1.01150 | 0.00101 | 1.190 | 20.15 | 0.00 | 0.00 | 0 | 60.00 |
| \$ / R | On 27/12/2017 | Any day expiry | | | 13.21250 | 13.21250 | 13.11400 | 13.11400 | | 15.07 | 0.00 | 0.00 | 0 | 916.00 |
| \$ / R | On 02/01/2018 | Any day expiry | | | 13.22440 | 13.22440 | 13.12580 | 13.12580 | | 15.13 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 09/01/2018 | Any day expiry | | | 13.23830 | 13.23830 | 13.13950 | 13.13950 | | 15.35 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 09/01/2018 | Any day expiry | 13.20 | Put | 455.79050 | 0.45579 | 511.79570 | 0.51180 | 455.791 | 15.26 | 0.47 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 09/01/2018 | Any day expiry | 14.76 | Call | 129.92470 | 0.12992 | 118.03050 | 0.11803 | 129.925 | 18.61 | 0.17 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 09/01/2018 | Any day expiry | 14.88 | Call | 117.11370 | 0.11711 | 106.43990 | 0.10644 | 117.114 | 18.82 | 0.16 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 31/01/2018 | Any day expiry | | | 13.28200 | 13.28200 | 13.18270 | 13.18270 | | 15.71 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 31/01/2018 | Any day expiry | 13.25 | Put | 512.42890 | 0.51243 | 568.27700 | 0.56828 | 512.429 | 15.63 | 0.47 | 0.00 | 0 | 107,000.00 |
| \$ / R | On 31/01/2018 | Any day expiry | 13.27 | Put | 523.80680 | 0.52381 | 580.49670 | 0.58050 | 523.807 | 15.66 | 0.48 | 0.00 | 0 | 154,000.00 |
| \$ / R | On 31/01/2018 | Any day expiry | 13.30 | Put | 541.09680 | 0.54110 | 599.04570 | 0.59905 | 541.097 | 15.71 | 0.49 | 0.00 | 0 | 40,904.00 |
| \$ / R | On 31/01/2018 | Any day expiry | 13.40 | Put | 602.05670 | 0.60206 | 662.73030 | 0.66273 | 602.057 | 15.92 | 0.51 | 0.00 | 0 | 168,000.00 |
| \$ / R | On 01/02/2018 | Any day expiry | | | 13.28400 | 13.28400 | 13.18470 | 13.18470 | | 15.73 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 01/02/2018 | Any day expiry | 13.15 | Put | 458.78460 | 0.45878 | 510.17570 | 0.51018 | 458.785 | 15.48 | 0.44 | 0.00 | 0 | 2,723.00 |
| \$ / R | On 01/02/2018 | Any day expiry | 15.52 | Call | 98.19290 | 0.09819 | 90.00940 | 0.09001 | 98.193 | 19.88 | 0.12 | 0.00 | 0 | 2,723.00 |
| \$ / R | On 13/02/2018 | Any day expiry | | | 13.30780 | 13.30780 | 13.20820 | 13.20820 | | 15.82 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 15/02/2018 | Any day expiry | | | 13.31180 | 13.31180 | 13.21210 | 13.21210 | | 15.85 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | | | 13.37460 | 13.37460 | 13.27440 | 13.27440 | | 16.09 | 0.00 | 31,791,424.20 | 2,377 | 111,774.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 12.00 | Put | 108.28170 | 0.10828 | 123.86810 | 0.12387 | 108.282 | 14.53 | 0.14 | 0.00 | 0 | 225,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 12.40 | Put | 201.41990 | 0.20142 | 227.02040 | 0.22702 | 201.420 | 14.84 | 0.23 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 12.50 | Put | 231.16650 | 0.23117 | 259.58210 | 0.25958 | 231.167 | 14.92 | 0.25 | 0.00 | 0 | 26,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 13.00 | Put | 430.12680 | 0.43013 | 475.33160 | 0.47533 | 430.127 | 15.54 | 0.38 | 0.00 | 0 | 113,187.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 13.25 | Put | 559.33450 | 0.55933 | 611.31260 | 0.61131 | 559.334 | 15.93 | 0.44 | 0.00 | 0 | 5,600.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 13.38 | Put | 633.49400 | 0.63349 | 689.54050 | 0.68954 | 633.494 | 16.14 | 0.48 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 13.40 | Put | 645.42180 | 0.64542 | 701.94920 | 0.70195 | 645.422 | 16.17 | 0.48 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 13.50 | Call | 581.16670 | 0.58117 | 539.85790 | 0.53986 | 581.167 | 16.35 | 0.49 | 0.00 | 0 | 100.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 13.91 | Put | 981.39290 | 0.98139 | 1,048.95120 | 1.04895 | 981.393 | 17.07 | 0.60 | 0.00 | 0 | 7,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 14.00 | Call | 420.98270 | 0.42098 | 390.50710 | 0.39051 | 420.983 | 17.23 | 0.38 | 0.00 | 0 | 767.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 14.18 | Put | 1,181.59670 | 1.18160 | 1,254.53960 | 1.25454 | 1,181.597 | 17.57 | 0.65 | 0.00 | 0 | 41,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 14.91 | Call | 239.80470 | 0.23980 | 221.24480 | 0.22124 | 239.805 | 18.85 | 0.24 | 0.00 | 0 | 8,395.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 15.11 | Call | 211.18970 | 0.21119 | 194.82190 | 0.19482 | 211.190 | 19.14 | 0.21 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 15.26 | Call | 192.19680 | 0.19220 | 177.30090 | 0.17730 | 192.197 | 19.35 | 0.20 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 15.46 | Call | 169.77290 | 0.16977 | 156.63380 | 0.15663 | 169.773 | 19.63 | 0.17 | 0.00 | 0 | 3,867.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 15.50 | Call | 165.65080 | 0.16565 | 152.83690 | 0.15284 | 165.651 | 19.69 | 0.17 | 0.00 | 0 | 65,000.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|----------|------------|-------------|--------------|----------------|-------------------|------------|------------|-------------|------------------|---------------|
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 15.75 | Call | 142.32830 | 0.14233 | | 131.36790 | 0.13137 | 142.328 | 20.05 | 0.15 | 0.00 | 0 | 15,000.00 | |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 16.00 | Call | 122.70960 | 0.12271 | | 114.59450 | 0.11459 | 122.710 | 20.40 | 0.13 | 0.00 | 0 | 750.00 | |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 16.16 | Call | 113.85680 | 0.11386 | | 106.43240 | 0.10643 | 113.857 | 20.73 | 0.12 | 0.00 | 0 | 225,000.00 | |
| \$ / R | On 25/04/2018 | Any day expiry | | | 13.44600 | 13.44600 | | 13.34570 | 13.34570 | | 16.34 | 0.00 | 0.00 | 0 | 0.00 | |
| \$ / R | On 25/04/2018 | Any day expiry | 15.00 | Put | 1,847.78680 | 1.84779 | | 1,926.67470 | 1.92667 | 1,847.787 | 18.91 | 0.74 | 0.00 | 0 | 1,000.00 | |
| \$ / R | On 25/04/2018 | Any day expiry | 15.81 | Call | 188.47700 | 0.18848 | | 174.81360 | 0.17481 | 188.477 | 19.99 | 0.18 | 0.00 | 0 | 2,000.00 | |
| \$ / R | On 11/05/2018 | Any day expiry | | | 13.47680 | 13.47680 | | 13.37650 | 13.37650 | | 16.43 | 0.00 | 0.00 | 0 | 70.00 | |
| \$ / R | On 15/05/2018 | Any day expiry | | | 13.48450 | 13.48450 | | 13.38420 | 13.38420 | | 16.42 | 0.00 | 0.00 | 0 | 0.00 | |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | | | 13.55020 | 13.55020 | | 13.44910 | 13.44910 | | 16.54 | 0.00 | 0.00 | 0 | 103,550.00 | |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 11.00 | Put | 23.31330 | 0.02331 | | 30.32930 | 0.03033 | 23.313 | 13.42 | 0.04 | 0.00 | 0 | 750.00 | |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 12.96 | Put | 475.91950 | 0.47592 | | 516.61240 | 0.51661 | 475.919 | 15.66 | 0.35 | 0.00 | 0 | 2,700.00 | |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.00 | Put | 494.79320 | 0.49479 | | 536.46760 | 0.53647 | 494.793 | 15.72 | 0.36 | 0.00 | 0 | 760.00 | |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.05 | Put | 518.92980 | 0.51893 | | 561.82770 | 0.56183 | 518.930 | 15.79 | 0.37 | 0.00 | 0 | 750.00 | |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.64 | Put | 846.83360 | 0.84683 | | 902.87250 | 0.90287 | 846.834 | 16.67 | 0.49 | 0.00 | 0 | 70,530.00 | |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.70 | Put | 884.33640 | 0.88434 | | 941.48010 | 0.94148 | 884.336 | 16.76 | 0.50 | 0.00 | 0 | 184,000.00 | |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 15.11 | Call | 371.58710 | 0.37159 | | 346.72540 | 0.34673 | 371.587 | 18.89 | 0.29 | 0.00 | 0 | 760.00 | |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 15.14 | Call | 366.23500 | 0.36624 | | 341.71690 | 0.34172 | 366.235 | 18.93 | 0.28 | 0.00 | 0 | 2,700.00 | |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 16.38 | Call | 209.26520 | 0.20927 | | 196.76720 | 0.19677 | 209.265 | 20.57 | 0.17 | 0.00 | 0 | 750.00 | |
| \$ / R | On 02/07/2018 | Any day expiry | | | 13.57720 | 13.57720 | | 13.47550 | 13.47550 | | 16.62 | 0.00 | 0.00 | 0 | 605.00 | |
| \$ / R | On 20/07/2018 | Any day expiry | | | 13.61200 | 13.61200 | | 13.50940 | 13.50940 | | 16.65 | 0.00 | 0.00 | 0 | 3,170.00 | |
| \$ / R | On 13/08/2018 | Any day expiry | | | 13.65840 | 13.65840 | | 13.55460 | 13.55460 | | 16.70 | 0.00 | 0.00 | 0 | 70.00 | |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | | | 13.72710 | 13.72710 | | 13.62200 | 13.62200 | | 16.88 | 0.00 | 0.00 | 0 | 400.00 | |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 11.00 | Put | 19.32030 | 0.01932 | | 27.18050 | 0.02718 | 19.320 | 11.86 | 0.03 | 0.00 | 0 | 750.00 | |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 12.61 | Put | 387.98480 | 0.38798 | | 417.93490 | 0.41793 | 387.985 | 15.54 | 0.27 | 0.00 | 0 | 5,300.00 | |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 12.85 | Put | 480.10620 | 0.48011 | | 514.39980 | 0.51440 | 480.106 | 15.73 | 0.31 | 0.00 | 0 | 750.00 | |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 15.97 | Call | 387.05300 | 0.38705 | | 364.12550 | 0.36413 | 387.053 | 19.75 | 0.26 | 0.00 | 0 | 5,300.00 | |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 16.14 | Call | 363.52810 | 0.36353 | | 342.20020 | 0.34220 | 363.528 | 19.95 | 0.24 | 0.00 | 0 | 750.00 | |
| \$ / R | On 13/11/2018 | Any day expiry | | | 13.84280 | 13.84280 | | 13.73720 | 13.73720 | | 17.18 | 0.00 | 0.00 | 0 | 70.00 | |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | | | 13.90570 | 13.90570 | | 13.79990 | 13.79990 | | 17.31 | 0.00 | 0.00 | 0 | 0.00 | |
| \$ / R | On 13/02/2019 | Any day expiry | | | 14.02950 | 14.02950 | | 13.92320 | 13.92320 | | 17.57 | 0.00 | 0.00 | 0 | 70.00 | |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | | | 14.09640 | 14.09640 | | 13.98990 | 13.98990 | | 17.64 | 0.00 | 0.00 | 0 | 0.00 | |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | | | 14.27500 | 14.27500 | | 14.16780 | 14.16780 | | 17.88 | 0.00 | 0.00 | 0 | 0.00 | |
| \$ / R | On 12/06/2020 | Foreign Exchange Future | | | 15.11890 | 15.11890 | | 15.00780 | 15.00780 | | 18.94 | 0.00 | 0.00 | 0 | 0.00 | |
| \$ / R | On 28/07/2020 | Any day expiry | | | 15.22950 | 15.22950 | | 15.11790 | 15.11790 | | 19.07 | 0.00 | 0.00 | 0 | 84,000.00 | |
| \$ / R | On 14/09/2020 | Foreign Exchange Future | | | 15.34500 | 15.34500 | | 15.23280 | 15.23280 | | 19.17 | 0.00 | 0.00 | 0 | 184,000.00 | |
| \$ / R MAXI | On 18/09/2017 | Foreign Exchange Future | | | 13.01060 | 13.01060 | | 12.91360 | 12.91360 | | 11.69 | 0.00 | 871,710.20 | 67 | 234.00 | |
| \$ / R MAXI | On 18/12/2017 | Foreign Exchange Future | | | 13.19470 | 13.19470 | | 13.09640 | 13.09640 | | 14.91 | 0.00 | 461,814.50 | 35 | 546.00 | |
| \$ / R MAXI | On 19/03/2018 | Foreign Exchange Future | | | 13.37460 | 13.37460 | | 13.27440 | 13.27440 | | 16.09 | 0.00 | 0.00 | 0 | 6.00 | |
| \$ / R MAXI | On 18/06/2018 | Foreign Exchange Future | | | 13.55020 | 13.55020 | | 13.44910 | 13.44910 | | 16.54 | 0.00 | 0.00 | 0 | 172.00 | |
| \$ / R MAXI | On 14/06/2019 | Foreign Exchange Future | | | 14.27500 | 14.27500 | | 14.16780 | 14.16780 | | 17.88 | 0.00 | 0.00 | 0 | 0.00 | |
| £ / R | On 18/09/2017 | Foreign Exchange Future | | | 16.86140 | 16.86140 | | 16.75580 | 16.75580 | | 13.16 | 0.00 | 33,722.80 | 2 | 192,481.00 | |
| £ / R | On 18/09/2017 | Foreign Exchange Future | 16.70 | Call | 270.78290 | 0.27078 | | 216.42690 | 0.21643 | 270.783 | 13.62 | 0.65 | 0.00 | 0 | 700.00 | |

| 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 | 18.50 | Call | 2.44010 | | 0.00244 | | 2.49540 | 0.00250 | 2.440 | 20.41 | 0.01 | 0.00 | 0 | 300.00 |
| £ / R | On 31/10/2017 | Any day expiry | | | 17.00030 | | 17.00030 | | 16.89640 | 16.89640 | | 14.66 | 0.00 | 0.00 | 0 | 43.00 |
| £ / R | On 18/12/2017 | Foreign Exchange Future | | | 17.15210 | | 17.15210 | | 17.04440 | 17.04440 | | 15.42 | 0.00 | 48,488,986.70 | 2,827 | 5,929.00 |
| £ / R | On 19/03/2018 | Foreign Exchange Future | | | 17.44060 | | 17.44060 | | 17.33110 | 17.33110 | | 16.53 | 0.00 | 0.00 | 0 | 420.00 |
| £ / R | On 18/06/2018 | Foreign Exchange Future | | | 17.72300 | | 17.72300 | | 17.61220 | 17.61220 | | 16.72 | 0.00 | 0.00 | 0 | 3,033.00 |
| £ / R | On 17/09/2018 | Foreign Exchange Future | | | 18.00670 | | 18.00670 | | 17.89190 | 17.89190 | | 16.87 | 0.00 | 0.00 | 0 | 1,654.00 |
| £ / R | On 14/06/2019 | Foreign Exchange Future | | | 18.89370 | | 18.89370 | | 18.77780 | 18.77780 | | 17.11 | 0.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On 18/09/2017 | Foreign Exchange Future | | | 0.11878 | | 0.11878 | | 0.11727 | 0.11727 | | 24.85 | 0.00 | 0.00 | 0 | 84.00 |
| ¥ / R | On 18/12/2017 | Foreign Exchange Future | | | 0.12101 | | 0.12101 | | 0.11946 | 0.11946 | | 18.74 | 0.00 | 0.00 | 0 | 115.00 |
| ¥ / R | On 19/03/2018 | Foreign Exchange Future | | | 0.12329 | | 0.12329 | | 0.12173 | 0.12173 | | 16.72 | 0.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On 18/06/2018 | Foreign Exchange Future | | | 0.12555 | | 0.12555 | | 0.12396 | 0.12396 | | 21.97 | 0.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On 14/06/2019 | Foreign Exchange Future | | | 0.13435 | | 0.13435 | | 0.13269 | 0.13269 | | 21.21 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 18/09/2017 | Foreign Exchange Future | | | 15.50190 | | 15.50190 | | 15.35340 | 15.35340 | | 11.70 | 0.00 | 217,553,664.60 | 14,034 | 99,895.00 |
| € / R | On 18/09/2017 | Foreign Exchange Future | 15.10 | Put | 31.15920 | | 0.03116 | | 65.60590 | 0.06561 | 31.159 | 13.09 | 0.15 | 0.00 | 0 | 16,000.00 |
| € / R | On 27/09/2017 | Any day expiry | | | 15.53170 | | 15.53170 | | 15.38300 | 15.38300 | | 12.21 | 0.00 | 0.00 | 0 | 800.00 |
| € / R | On 27/10/2017 | Any day expiry | | | 15.63000 | | 15.63000 | | 15.48260 | 15.48260 | | 13.29 | 0.00 | 0.00 | 0 | 800.00 |
| € / R | On 28/11/2017 | Any day expiry | | | 15.73290 | | 15.73290 | | 15.58310 | 15.58310 | | 13.67 | 0.00 | 0.00 | 0 | 800.00 |
| € / R | On 18/12/2017 | Foreign Exchange Future | | | 15.79960 | | 15.79960 | | 15.64770 | 15.64770 | | 13.78 | 0.00 | 108,100,863.20 | 6,842 | 29,079.00 |
| € / R | On 18/12/2017 | Foreign Exchange Future | 14.00 | Put | 15.91490 | | 0.01591 | | 22.60680 | 0.02261 | 15.915 | 12.78 | 0.04 | 0.00 | 0 | 18,000.00 |
| € / R | On 18/12/2017 | Foreign Exchange Future | 16.39 | Call | 280.12070 | | 0.28012 | | 244.37070 | 0.24437 | 280.121 | 15.20 | 0.34 | 0.00 | 0 | 18,000.00 |
| € / R | On 27/12/2017 | Any day expiry | | | 15.83020 | | 15.83020 | | 15.67750 | 15.67750 | | 14.25 | 0.00 | 0.00 | 0 | 800.00 |
| € / R | On 31/01/2018 | Any day expiry | | | 15.94590 | | 15.94590 | | 15.79260 | 15.79260 | | 14.69 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 31/01/2018 | Any day expiry | 15.80 | Put | 517.16030 | | 0.51716 | | 598.70900 | 0.59871 | 517.160 | 14.52 | 0.44 | 0.00 | 0 | 193,000.00 |
| € / R | On 19/03/2018 | Foreign Exchange Future | | | 16.09990 | | 16.09990 | | 15.94540 | 15.94540 | | 14.68 | 0.00 | 0.00 | 0 | 10,307.00 |
| € / R | On 19/03/2018 | Foreign Exchange Future | 15.05 | Put | 249.23460 | | 0.24923 | | 293.30020 | 0.29330 | 249.235 | 14.12 | 0.24 | 0.00 | 0 | 5,648.00 |
| € / R | On 19/03/2018 | Foreign Exchange Future | 15.10 | Put | 264.63830 | | 0.26464 | | 309.85970 | 0.30986 | 264.638 | 14.15 | 0.25 | 0.00 | 0 | 19,510.00 |
| € / R | On 19/03/2018 | Foreign Exchange Future | 16.50 | Call | 561.75290 | | 0.56175 | | 507.77080 | 0.50777 | 561.753 | 15.64 | 0.44 | 0.00 | 0 | 643.00 |
| € / R | On 18/06/2018 | Foreign Exchange Future | | | 16.39730 | | 16.39730 | | 16.24100 | 16.24100 | | 15.25 | 0.00 | 0.00 | 0 | 1.00 |
| € / R | On 14/06/2019 | Foreign Exchange Future | | | 17.70190 | | 17.70190 | | 17.53450 | 17.53450 | | 16.85 | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 17/12/2025 | Interest Rate Swap | | | 93.73306 | | 93.73306 | | 93.87077 | 93.87077 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 16/03/2026 | Interest Rate Swap | | | 90.72266 | | 90.72266 | | 90.85134 | 90.85134 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 15/06/2026 | Interest Rate Swap | | | 89.46700 | | 89.46700 | | 89.58286 | 89.58286 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 21/09/2026 | Interest Rate Swap | | | 91.64539 | | 91.64539 | | 91.74757 | 91.74757 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 21/12/2026 | Interest Rate Swap | | | 95.44244 | | 95.44244 | | 95.53194 | 95.53194 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 15/03/2027 | Interest Rate Swap | | | 93.97824 | | 93.97824 | | 94.05907 | 94.05907 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 21/06/2027 | Interest Rate Swap | | | 96.05357 | | 96.05357 | | 96.12271 | 96.12271 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 20/09/2027 | Interest Rate Swap | | | 99.79652 | | 99.79652 | | 99.85614 | 99.85614 | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 21/09/2017 | Interest Rate Swap | | | 99.61249 | | 99.61249 | | 99.61249 | 99.61249 | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 21/12/2017 | Interest Rate Swap | | | 99.74751 | | 99.74751 | | 99.74381 | 99.74381 | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 15/03/2018 | Interest Rate Swap | | | 99.60973 | | 99.60973 | | 99.61019 | 99.61019 | | | 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 21/06/2018 | Interest Rate Swap | 99.64907 | 99.64907 | 99.65126 | 99.65126 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 20/09/2018 | Interest Rate Swap | 99.71006 | 99.71006 | 99.71483 | 99.71483 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 18/12/2017 | Interest Rate Swap | 99.77951 | 99.77951 | 99.77566 | 99.77566 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 16/03/2018 | Interest Rate Swap | 98.88691 | 98.88691 | 98.88748 | 98.88748 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 15/06/2018 | Interest Rate Swap | 98.34702 | 98.34702 | 98.34792 | 98.34792 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 21/09/2018 | Interest Rate Swap | 98.17398 | 98.17398 | 98.17909 | 98.17909 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 21/12/2018 | Interest Rate Swap | 98.43000 | 98.43000 | 98.44000 | 98.44000 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 15/03/2019 | Interest Rate Swap | 98.71513 | 98.71513 | 98.72231 | 98.72231 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 21/06/2019 | Interest Rate Swap | 98.99778 | 98.99778 | 99.00501 | 99.00501 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 20/09/2019 | Interest Rate Swap | 99.31037 | 99.31037 | 99.31243 | 99.31243 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 17/12/2020 | Interest Rate Swap | 95.12553 | 95.12553 | 95.14926 | 95.14926 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 16/03/2021 | Interest Rate Swap | 94.29529 | 94.29529 | 94.32372 | 94.32372 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 15/06/2021 | Interest Rate Swap | 93.44383 | 93.44383 | 93.47641 | 93.47641 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 21/09/2021 | Interest Rate Swap | 93.58003 | 93.58003 | 93.61515 | 93.61515 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 21/12/2021 | Interest Rate Swap | 95.74432 | 95.74432 | 95.77936 | 95.77936 | | | | | 0.00 | 0.00 | 0 | 51.00 |
| 5Y STND | On 15/03/2022 | Interest Rate Swap | 95.84121 | 95.84121 | 95.87576 | 95.87576 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 21/06/2022 | Interest Rate Swap | 97.01896 | 97.01896 | 97.05324 | 97.05324 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 20/09/2022 | Interest Rate Swap | 99.21514 | 99.21514 | 99.25238 | 99.25238 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 02/11/2017 | Index Future | 560.78200 | 560.78200 | 560.87100 | 560.87100 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 01/02/2018 | Index Future | 571.09600 | 571.09600 | 571.18400 | 571.18400 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 03/05/2018 | Index Future | 581.74500 | 581.74500 | 581.84900 | 581.84900 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 02/11/2017 | Index Future | 644.99400 | 644.99400 | 645.51100 | 645.51100 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 01/02/2018 | Index Future | 656.85800 | 656.85800 | 657.38100 | 657.38100 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 03/05/2018 | Index Future | 669.10500 | 669.10500 | 669.65600 | 669.65600 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 02/11/2017 | Index Future | 577.67400 | 577.67400 | 578.57800 | 578.57800 | | | | | 0.00 | 0.00 | 0 | 616.00 |
| ALBI | On 01/02/2018 | Index Future | 588.29900 | 588.29900 | 589.21700 | 589.21700 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 03/05/2018 | Index Future | 599.26800 | 599.26800 | 600.21900 | 600.21900 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 18/09/2017 | Foreign Exchange Future | 10.34180 | 10.34180 | 10.29680 | 10.29680 | | | | 12.25 | 0.00 | 0.00 | 0 | 25,771.00 |
| AU\$ / R | On 18/12/2017 | Foreign Exchange Future | 10.47600 | 10.47600 | 10.43060 | 10.43060 | | | | 14.13 | 0.00 | 0.00 | 0 | 6,910.00 |
| AU\$ / R | On 27/12/2017 | Any day expiry | 10.48900 | 10.48900 | 10.44360 | 10.44360 | | | | 14.28 | 0.00 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 19/03/2018 | Foreign Exchange Future | 10.60630 | 10.60630 | 10.56040 | 10.56040 | | | | 14.84 | 0.00 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 18/06/2018 | Foreign Exchange Future | 10.73210 | 10.73210 | 10.68630 | 10.68630 | | | | 14.24 | 0.00 | 0.00 | 0 | 1,500.00 |
| AU\$ / R | On 14/06/2019 | Foreign Exchange Future | 11.24170 | 11.24170 | 11.19330 | 11.19330 | | | | 14.33 | 0.00 | 0.00 | 0 | 0.00 |
| CAD/ R | On 18/09/2017 | Foreign Exchange Future | 10.47750 | 10.47750 | 10.43130 | 10.43130 | | | | 11.84 | 0.00 | 0.00 | 0 | 1,200.00 |
| CAD/ R | On 18/12/2017 | Foreign Exchange Future | 10.63280 | 10.63280 | 10.58590 | 10.58590 | | | | 13.38 | 0.00 | 0.00 | 0 | 1,000.00 |
| CAD/ R | On 19/03/2018 | Foreign Exchange Future | 10.78120 | 10.78120 | 10.73360 | 10.73360 | | | | 14.34 | 0.00 | 0.00 | 0 | 0.00 |
| CAD/ R | On 18/06/2018 | Foreign Exchange Future | 10.78220 | 10.78220 | 10.73360 | 10.73360 | | | | 14.29 | 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 |
|------------------|---------------|-------------------------|-----------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| CHF / R | On 18/09/2017 | Foreign Exchange Future | 13.62230 | 13.62230 | 13.42240 | 13.42240 | | | | 14.52 | 0.00 | 0.00 | 0 | 3,908.00 |
| CHF / R | On 18/12/2017 | Foreign Exchange Future | 13.89930 | 13.89930 | 13.69460 | 13.69460 | | | | 16.00 | 0.00 | 0.00 | 0 | 1,150.00 |
| CHF / R | On 19/03/2018 | Foreign Exchange Future | 14.17980 | 14.17980 | 13.97140 | 13.97140 | | | | 16.52 | 0.00 | 0.00 | 0 | 0.00 |
| CHF / R | On 18/06/2018 | Foreign Exchange Future | 14.45580 | 14.45580 | 14.24230 | 14.24230 | | | | 16.44 | 0.00 | 0.00 | 0 | 0.00 |
| CHF / R | On 14/06/2019 | Foreign Exchange Future | 15.46290 | 15.46290 | 15.23580 | 15.23580 | | | | 16.37 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 18/09/2017 | Foreign Exchange Future | 1.99200 | 1.99200 | 1.96730 | 1.96730 | | | | 12.74 | 0.00 | 0.00 | 0 | 10.00 |
| CNH / R | On 18/12/2017 | Foreign Exchange Future | 2.01120 | 2.01120 | 1.98540 | 1.98540 | | | | 14.59 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 19/03/2018 | Foreign Exchange Future | 2.02780 | 2.02780 | 2.00160 | 2.00160 | | | | 15.92 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 18/06/2018 | Foreign Exchange Future | 2.04340 | 2.04340 | 2.01670 | 2.01670 | | | | 15.96 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 14/06/2019 | Foreign Exchange Future | 2.02570 | 2.02570 | 1.99760 | 1.99760 | | | | 16.65 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 18/09/2017 | Foreign Exchange Future | 2.08890 | 2.08890 | 2.06840 | 2.06840 | | | | 13.95 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 18/12/2017 | Foreign Exchange Future | 2.13040 | 2.13040 | 2.10940 | 2.10940 | | | | 15.58 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 19/03/2018 | Foreign Exchange Future | 2.17090 | 2.17090 | 2.14990 | 2.14990 | | | | 16.05 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 18/06/2018 | Foreign Exchange Future | 2.21180 | 2.21180 | 2.19070 | 2.19070 | | | | 16.12 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 14/06/2019 | Foreign Exchange Future | 2.39490 | 2.39490 | 2.37070 | 2.37070 | | | | 17.06 | 0.00 | 0.00 | 0 | 0.00 |
| E170 | On 01/08/2021 | Price Contribution | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| ES18 | On 20/04/2018 | Price Contribution | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| ES18A | On 20/04/2018 | Price Contribution | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| ES23 | On 25/01/2023 | Price Contribution | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| ES23A | On 25/01/2023 | Price Contribution | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| ES26 | On 25/01/2023 | Price Contribution | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| ES26A | On 02/04/2026 | Price Contribution | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 02/11/2017 | Bond Future | 10.82369 | 76.14425 | 10.79913 | 76.29351 | | | | | 0.00 | 0.00 | 0 | 9,466.00 |
| ES33 | On 01/02/2018 | Bond Future | 10.93095 | 77.54466 | 10.90555 | 77.69647 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 03/05/2018 | Bond Future | 11.03569 | 75.19873 | 11.00904 | 75.35548 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 15/09/2033 | Price Contribution | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33A | On 15/09/2033 | Price Contribution | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 02/11/2017 | Bond Future | 11.07393 | 78.71684 | 11.04430 | 78.91941 | | | | | 0.00 | 0.00 | 0 | 7,957.00 |
| ES42 | On 01/02/2018 | Bond Future | 11.17778 | 80.16433 | 11.14714 | 80.37044 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 03/05/2018 | Bond Future | 11.28430 | 77.39742 | 11.25222 | 77.60959 | | | | | 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 |

| 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 | | 576.51500 | 576.51500 | | 577.37300 | 577.37300 | | | 0.00 | 17,295,450.00 | 3 | 671.00 |
| GOVI | On 01/02/2018 | GOVI | | 587.11900 | 587.11900 | | 587.99000 | 587.99000 | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 03/05/2018 | GOVI | | 598.06600 | 598.06600 | | 598.96900 | 598.96900 | | | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 18/09/2017 | Foreign Exchange Future | | 1.66340 | 1.66340 | | 1.65100 | 1.65100 | | 12.24 | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 18/12/2017 | Foreign Exchange Future | | 1.69110 | 1.69110 | | 1.67850 | 1.67850 | | 14.94 | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 19/03/2018 | Foreign Exchange Future | | 1.71730 | 1.71730 | | 1.70450 | 1.70450 | | 15.77 | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 18/06/2018 | Foreign Exchange Future | | 1.74220 | 1.74220 | | 1.72920 | 1.72920 | | 16.42 | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 14/06/2019 | Foreign Exchange Future | | 1.84050 | 1.84050 | | 1.82670 | 1.82670 | | 17.53 | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 02/11/2017 | Bond Future | | 129.58381 | 129.58381 | | 129.59380 | 129.59380 | | | 0.00 | 0.00 | 0 | 2,291.00 |
| I2025 | On 01/02/2018 | Bond Future | | 130.67534 | 130.67534 | | 130.68549 | 130.68549 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 03/05/2018 | Bond Future | | 133.16677 | 133.16677 | | 133.18085 | 133.18085 | | | 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 02/11/2017 | Bond Future | | 99.93003 | 99.93003 | | 99.93772 | 99.93772 | | | 0.00 | 0.00 | 0 | 1,370.00 |
| I2029 | On 01/02/2018 | Bond Future | | 101.80334 | 101.80334 | | 101.81119 | 101.81119 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 03/05/2018 | Bond Future | | 102.72720 | 102.72720 | | 102.73805 | 102.73805 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 14/08/2015 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 02/11/2017 | Bond Future | | 104.03767 | 104.03767 | | 104.11416 | 104.11416 | | | 0.00 | 0.00 | 0 | 5,174.00 |
| I2033 | On 01/02/2018 | Bond Future | | 105.98797 | 105.98797 | | 106.06598 | 106.06598 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 03/05/2018 | Bond Future | | 106.92195 | 106.92195 | | 107.00437 | 107.00437 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 28/02/2033 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 02/11/2017 | Bond Future | | 128.34432 | 128.34432 | | 128.35416 | 128.35416 | | | 0.00 | 0.00 | 0 | 19,544.00 |
| I2038 | On 01/02/2018 | Bond Future | | 129.24526 | 129.24526 | | 129.25534 | 129.25534 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 03/05/2018 | Bond Future | | 131.70950 | 131.70950 | | 131.72340 | 131.72340 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 31/01/2038 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 02/11/2017 | Bond Future | | 123.55191 | 123.55191 | | 123.56110 | 123.56110 | | | 0.00 | 0.00 | 0 | 21,292.00 |
| I2046 | On 01/02/2018 | Bond Future | | 125.86797 | 125.86797 | | 125.87748 | 125.87748 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 03/05/2018 | Bond Future | | 126.66961 | 126.66961 | | 126.68284 | 126.68284 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 31/03/2046 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 02/11/2017 | Bond Future | | 131.80731 | 131.80731 | | 131.81723 | 131.81723 | | | 0.00 | 0.00 | 0 | 22,382.00 |
| I2050 | On 01/02/2018 | Bond Future | | 132.60483 | 132.60483 | | 132.61485 | 132.61485 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 03/05/2018 | Bond Future | | 135.13316 | 135.13316 | | 135.14721 | 135.14721 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 31/12/2050 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 02/11/2017 | Index Future | | 249.90000 | 249.90000 | | 249.95800 | 249.95800 | | | 0.00 | 0.00 | 0 | 1,163.00 |
| IGOV | On 01/02/2018 | Index Future | | 254.58400 | 254.58400 | | 254.64400 | 254.64400 | | | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 03/05/2018 | Index Future | | 259.43800 | 259.43800 | | 259.50600 | 259.50600 | | | 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 20/09/2017 | Jibar Tradeable Future | 7.01000 | 92.99000 | 92.99000 | 7.01000 | 92.99000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/10/2017 | Jibar Tradeable Future | 6.90000 | 93.10000 | 93.10000 | 6.90000 | 93.10000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/11/2017 | Jibar Tradeable Future | 6.88000 | 93.12000 | 93.12000 | 6.88000 | 93.12000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/12/2017 | Jibar Tradeable Future | 6.76000 | 93.24000 | 93.24000 | 6.76000 | 93.24000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/01/2018 | Jibar Tradeable Future | 6.75000 | 93.25000 | 93.25000 | 6.75000 | 93.25000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/02/2018 | Jibar Tradeable Future | 6.67000 | 93.33000 | 93.33000 | 6.67000 | 93.33000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/03/2018 | Jibar Tradeable Future | 6.66000 | 93.34000 | 93.34000 | 6.66000 | 93.34000 | | | | 0.00 | 0.00 | 0 | 2,500.00 |
| JIBAR FUTURE | On 20/06/2018 | Jibar Tradeable Future | 6.56000 | 93.44000 | 93.44000 | 6.56000 | 93.44000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/09/2018 | Jibar Tradeable Future | 6.55000 | 93.45000 | 93.45000 | 6.55000 | 93.45000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/12/2018 | Jibar Tradeable Future | 6.58000 | 93.42000 | 93.42000 | 6.58000 | 93.42000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/03/2019 | Jibar Tradeable Future | 6.64000 | 93.36000 | 93.36000 | 6.64000 | 93.36000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/06/2019 | Jibar Tradeable Future | 6.71000 | 93.29000 | 93.29000 | 6.71000 | 93.29000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 18/09/2017 | Foreign Exchange Future | 0.12570 | 0.12570 | 0.12570 | 0.12540 | 0.12540 | | | | 0.00 | 0.00 | 0 | 1,382.00 |
| KES / R | On 18/12/2017 | Foreign Exchange Future | 0.12430 | 0.12430 | 0.12430 | 0.12490 | 0.12490 | | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 19/03/2018 | Foreign Exchange Future | 0.12480 | 0.12480 | 0.12480 | 0.12440 | 0.12440 | | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 18/06/2018 | Foreign Exchange Future | 0.12410 | 0.12410 | 0.12410 | 0.12340 | 0.12340 | | | | 0.00 | 0.00 | 0 | 1,145.00 |
| KES / R | On 14/06/2019 | Foreign Exchange Future | 0.11690 | 0.11690 | 0.11690 | 0.11290 | 0.11290 | | | | 0.00 | 0.00 | 0 | 0.00 |
| NOK/R | On 18/09/2017 | Foreign Exchange Future | 1.66990 | 1.66990 | 1.66990 | 1.65970 | 1.65970 | | | 11.47 | 0.00 | 0.00 | 0 | 0.00 |
| NOK/R | On 18/12/2017 | Foreign Exchange Future | 1.69710 | 1.69710 | 1.69710 | 1.68680 | 1.68680 | | | 13.61 | 0.00 | 0.00 | 0 | 0.00 |
| NOK/R | On 19/03/2018 | Foreign Exchange Future | 1.72350 | 1.72350 | 1.72350 | 1.71300 | 1.71300 | | | 14.22 | 0.00 | 0.00 | 0 | 0.00 |
| NOK/R | On 18/06/2018 | Foreign Exchange Future | 1.74960 | 1.74960 | 1.74960 | 1.73890 | 1.73890 | | | 14.71 | 0.00 | 0.00 | 0 | 0.00 |
| NOK/R | On 14/06/2019 | Foreign Exchange Future | 1.85920 | 1.85920 | 1.85920 | 1.84840 | 1.84840 | | | 15.20 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 18/09/2017 | Foreign Exchange Future | 9.32700 | 9.32700 | 9.32700 | 9.25800 | 9.25800 | | | 12.89 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 18/12/2017 | Foreign Exchange Future | 9.44260 | 9.44260 | 9.44260 | 9.37310 | 9.37310 | | | 14.71 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 19/03/2018 | Foreign Exchange Future | 9.55650 | 9.55650 | 9.55650 | 9.48600 | 9.48600 | | | 15.32 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 18/06/2018 | Foreign Exchange Future | 9.66680 | 9.66680 | 9.66680 | 9.59600 | 9.59600 | | | 14.63 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 14/06/2019 | Foreign Exchange Future | 10.11160 | 10.11160 | 10.11160 | 10.04070 | 10.04070 | | | 15.18 | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 18/09/2017 | Foreign Exchange Future | 1.28800 | 1.28800 | 1.28800 | 1.28160 | 1.28160 | | | | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 18/12/2017 | Foreign Exchange Future | 1.30120 | 1.30120 | 1.30120 | 1.29480 | 1.29480 | | | | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 19/03/2018 | Foreign Exchange Future | 1.31420 | 1.31420 | 1.31420 | 1.30770 | 1.30770 | | | | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 18/06/2018 | Foreign Exchange Future | 1.32840 | 1.32840 | 1.32840 | 1.32190 | 1.32190 | | | | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 14/06/2019 | Foreign Exchange Future | 1.34190 | 1.34190 | 1.34190 | 1.33560 | 1.33560 | | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO £ / \$ | On 18/09/2017 | Foreign Exchange Future | 1.29600 | 1.29600 | 1.29600 | 1.29750 | 1.29750 | | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO £ / \$ | On 18/12/2017 | Foreign Exchange Future | 1.29990 | 1.29990 | 1.29990 | 1.30150 | 1.30150 | | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO £ / \$ | On 19/03/2018 | Foreign Exchange Future | 1.30400 | 1.30400 | 1.30400 | 1.30560 | 1.30560 | | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO £ / \$ | On 18/06/2018 | Foreign Exchange Future | 1.30800 | 1.30800 | 1.30800 | 1.30950 | 1.30950 | | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 18/09/2017 | Foreign Exchange Future | 1.19150 | 1.19150 | 1.19150 | 1.18890 | 1.18890 | | | | 0.00 | 0.00 | 0 | 32.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| QUANTO € / \$ | On 18/12/2017 | Foreign Exchange Future | | | 1.19740 | | 1.19740 | | 1.19480 | 1.19480 | | | 0.00 | 0.00 | 0 | 40.00 |
| QUANTO € / \$ | On 19/03/2018 | Foreign Exchange Future | | | 1.20380 | | 1.20380 | | 1.20120 | 1.20120 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 18/06/2018 | Foreign Exchange Future | | | 1.21010 | | 1.21010 | | 1.20760 | 1.20760 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 02/11/2017 | Bond Future | | | 8.53511 | | 116.24699 | | 8.52009 | 116.34845 | | 7.36 | 0.00 | 541,129,738.45 | 4,655 | 165,099.00 |
| R186 | On 02/11/2017 | Bond Future | 8.75 | Put | 763.55000 | | 0.76355 | | 761.47000 | 0.76147 | 763.550 | 7.36 | 0.33 | 0.00 | 0 | 3,750.00 |
| R186 | On 02/11/2017 | Bond Future | 9.00 | Put | 353.20000 | | 0.35320 | | 358.00000 | 0.35800 | 353.200 | 7.50 | 0.18 | 0.00 | 0 | 5,000.00 |
| R186 | On 01/02/2018 | Bond Future | | | 8.58101 | | 113.08489 | | 8.56540 | 113.18785 | | 7.42 | 0.00 | 0.00 | 0 | 198.00 |
| R186 | On 01/02/2018 | Bond Future | 7.75 | Call | 373.30000 | | 0.37330 | | 400.38000 | 0.40038 | 373.300 | 7.05 | 0.15 | 0.00 | 0 | 1,460.00 |
| R186 | On 01/02/2018 | Bond Future | 8.50 | Call | 1,864.73000 | | 1.86473 | | 1,934.49000 | 1.93449 | 1,864.730 | 7.32 | 0.47 | 0.00 | 0 | 1,460.00 |
| R186 | On 01/02/2018 | Bond Future | 8.75 | Put | 1,627.35000 | | 1.62735 | | 1,606.36000 | 1.60636 | 1,627.350 | 7.42 | 0.41 | 0.00 | 0 | 820.00 |
| R186 | On 01/02/2018 | Bond Future | 9.00 | Put | 1,067.62000 | | 1.06762 | | 1,055.93000 | 1.05593 | 1,067.620 | 7.56 | 0.30 | 0.00 | 0 | 6,200.00 |
| R186 | On 01/02/2018 | Bond Future | 9.25 | Put | 675.77000 | | 0.67577 | | 670.31000 | 0.67031 | 675.770 | 7.70 | 0.21 | 0.00 | 0 | 820.00 |
| R186 | On 03/05/2018 | Bond Future | | | 8.62639 | | 115.19294 | | 8.60960 | 115.30101 | | 7.29 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186/R207 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186/R208 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 02/11/2017 | Bond Future | | | 300.96883 | | 300.96883 | | 300.99278 | 300.99278 | | | 0.00 | 0.00 | 0 | 2,350.00 |
| R197 | On 01/02/2018 | Bond Future | | | 299.63698 | | 299.63698 | | 299.66132 | 299.66132 | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 03/05/2018 | Bond Future | | | 305.34979 | | 305.34979 | | 305.38309 | 305.38309 | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 07/12/2023 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 02/11/2017 | Bond Future | | | 240.63018 | | 240.63018 | | 240.64837 | 240.64837 | | | 0.00 | 0.00 | 0 | 28,758.00 |
| R202 | On 01/02/2018 | Bond Future | | | 241.43700 | | 241.43700 | | 241.45549 | 241.45549 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 03/05/2018 | Bond Future | | | 246.04022 | | 246.04022 | | 246.06589 | 246.06589 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 07/12/2033 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 02/11/2017 | Bond Future | | | 7.79724 | | 101.23615 | | 7.79221 | 101.25768 | | 4.12 | 0.00 | 1,721,014.55 | 17 | 56,463.00 |
| R2023 | On 01/02/2018 | Bond Future | | | 7.82243 | | 103.09806 | | 7.81717 | 103.11967 | | 4.47 | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 03/05/2018 | Bond Future | | | 7.83757 | | 101.09017 | | 7.83127 | 101.11499 | | 4.42 | 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 02/11/2017 | Bond Future | | | 9.11535 | | 94.00701 | | 9.09540 | 94.14431 | | | 0.00 | 3,102,231.33 | 33 | 58,368.00 |
| R2030 | On 01/02/2018 | Bond Future | | | 9.16952 | | 91.73108 | | 9.14892 | 91.87058 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 03/05/2018 | Bond Future | | | 9.22660 | | 93.44098 | | 9.20488 | 93.58570 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 31/01/2030 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 02/11/2017 | Bond Future | | | 9.35962 | | 92.16751 | | 9.33466 | 92.35078 | | 10.82 | 0.00 | 44,609,074.84 | 484 | 34,960.00 |
| R2032 | On 01/02/2018 | Bond Future | | | 9.41988 | | 93.86248 | | 9.39413 | 94.04885 | | 10.72 | 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-------------|--------------|----------------|-------------------|------------|----------------|-------------|------------------|---------------|
| R2032 | On 01/02/2018 | Bond Future | 9.20 | Call | 1,833.16000 | | 1.83316 | 1,936.24000 | 1.93624 | 1,833.160 | 10.57 | 0.41 | 0.00 | 0 | 7,500.00 | |
| R2032 | On 01/02/2018 | Bond Future | 9.30 | Call | 2,147.16000 | | 2.14716 | 2,259.21000 | 2.25921 | 2,147.160 | 10.62 | 0.46 | 0.00 | 0 | 7,800.00 | |
| R2032 | On 01/02/2018 | Bond Future | 9.40 | Call | 2,491.04000 | | 2.49104 | 2,611.70000 | 2.61170 | 2,491.040 | 10.67 | 0.50 | 0.00 | 0 | 6,800.00 | |
| R2032 | On 01/02/2018 | Bond Future | 9.45 | Call | 2,673.74000 | | 2.67374 | 2,798.53000 | 2.79853 | 2,673.740 | 10.69 | 0.53 | 0.00 | 0 | 750.00 | |
| R2032 | On 03/05/2018 | Bond Future | | | 9.47902 | | 91.45517 | 9.45205 | 91.64757 | | 11.11 | 0.00 | 0.00 | 0 | 0.00 | |
| R2032 | On 31/03/2032 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 | |
| R2035 | On 02/11/2017 | Bond Future | | | 9.62355 | | 95.39267 | 9.59357 | 95.63162 | | | 0.00 | 0.00 | 0 | 20,633.00 | |
| R2035 | On 01/02/2018 | Bond Future | | | 9.69037 | | 97.14707 | 9.65944 | 97.39016 | | | 0.00 | 0.00 | 0 | 0.00 | |
| R2035 | On 03/05/2018 | Bond Future | | | 9.75236 | | 94.45768 | 9.72009 | 94.70804 | | | 0.00 | 0.00 | 0 | 0.00 | |
| R2035 | On 28/02/2035 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 | |
| R2037 | On 02/11/2017 | Bond Future | | | 9.73113 | | 91.64509 | 9.70113 | 91.88283 | | 12.92 | 0.00 | 445,670,072.67 | 4,863 | 54,288.00 | |
| R2037 | On 01/02/2018 | Bond Future | | | 9.79415 | | 89.07544 | 9.76324 | 89.31730 | | 12.82 | 0.00 | 0.00 | 0 | 160.00 | |
| R2037 | On 03/05/2018 | Bond Future | | | 9.85957 | | 90.73578 | 9.82736 | 90.98469 | | 12.69 | 0.00 | 0.00 | 0 | 0.00 | |
| R2037 | On 31/01/2037 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 | |
| R204 | On 02/11/2017 | Bond Future | | | 6.84274 | | 104.25378 | 6.84103 | 104.25561 | | 0.29 | 0.00 | 0.00 | 0 | 46,398.00 | |
| R204 | On 01/02/2018 | Bond Future | | | 6.66386 | | 102.13304 | 6.66200 | 102.13460 | | 0.66 | 0.00 | 0.00 | 0 | 0.00 | |
| R204 | On 03/05/2018 | Bond Future | | | 6.30672 | | 104.03694 | 6.29937 | 104.04141 | | 0.49 | 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 02/11/2017 | Bond Future | | | 9.84707 | | 94.80728 | 9.81199 | 95.10286 | | 13.61 | 0.00 | 0.00 | 0 | 14,962.00 | |
| R2040 | On 01/02/2018 | Bond Future | | | 9.91156 | | 92.04541 | 9.87541 | 92.34621 | | 13.47 | 0.00 | 0.00 | 0 | 0.00 | |
| R2040 | On 03/05/2018 | Bond Future | | | 9.97834 | | 93.76113 | 9.94075 | 94.07010 | | 13.34 | 0.00 | 0.00 | 0 | 0.00 | |
| R2040 | On 31/01/2040 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 | |
| R2044 | On 02/11/2017 | Bond Future | | | 9.87077 | | 91.88020 | 9.83568 | 92.17905 | | 14.28 | 0.00 | 172,826,656.20 | 1,881 | 26,135.00 | |
| R2044 | On 01/02/2018 | Bond Future | | | 9.93318 | | 89.18968 | 9.89705 | 89.49375 | | 14.12 | 0.00 | 0.00 | 0 | 0.00 | |
| R2044 | On 03/05/2018 | Bond Future | | | 9.99768 | | 90.85219 | 9.96015 | 91.16439 | | 13.99 | 0.00 | 726,817.52 | 8 | 0.00 | |
| R2044 | On 31/01/2044 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 | |
| R2048 | On 02/11/2017 | Bond Future | | | 9.82633 | | 91.26363 | 9.79635 | 91.52641 | | 14.13 | 0.00 | 201,418,831.41 | 2,207 | 81,182.00 | |
| R2048 | On 01/02/2018 | Bond Future | | | 9.88954 | | 92.94214 | 9.85867 | 93.20949 | | 13.96 | 0.00 | 0.00 | 0 | 170.00 | |
| R2048 | On 03/05/2018 | Bond Future | | | 9.94821 | | 90.23775 | 9.91612 | 90.51268 | | 14.52 | 0.00 | 0.00 | 0 | 0.00 | |
| R2048 | On 28/02/2048 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 | |
| R207 | On 02/11/2017 | Bond Future | | | 7.15743 | | 102.43508 | 7.15141 | 102.44710 | | 1.20 | 0.00 | 0.00 | 0 | 41,067.00 | |
| R207 | On 01/02/2018 | Bond Future | | | 7.11310 | | 100.67784 | 7.10641 | 100.68979 | | 1.51 | 0.00 | 0.00 | 0 | 0.00 | |
| R207 | On 03/05/2018 | Bond Future | | | 7.05439 | | 102.55457 | 7.04483 | 102.56959 | | 1.38 | 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 | |

| 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| R207/R203 | On 15/01/2020 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R208 | On 02/11/2017 | Bond Future | | | 7.36373 | | 98.87999 | | 7.35825 | 98.89602 | | 2.19 | 0.00 | 44,594,875.49 | 451 | 32,186.00 |
| R208 | On 01/02/2018 | Bond Future | | | 7.35839 | | 100.69846 | | 7.35253 | 100.71450 | | 2.58 | 0.00 | 0.00 | 0 | 0.00 |
| R208 | On 03/05/2018 | Bond Future | | | 7.34074 | | 99.17442 | | 7.33323 | 99.19353 | | 2.46 | 0.00 | 0.00 | 0 | 0.00 |
| R208 | On 31/03/2021 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R208/R204 | On 31/03/2021 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R208/R207 | On 31/03/2021 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 02/11/2017 | Bond Future | | | 9.58801 | | 72.04268 | | 9.56310 | 72.20929 | | 13.04 | 0.00 | 43,225,608.00 | 600 | 115,845.00 |
| R209 | On 02/11/2017 | Bond Future | 8.30 | Call | 8.79000 | | 0.00879 | | 12.40000 | 0.01240 | 8.790 | 12.46 | 0.01 | 0.00 | 0 | 2,800.00 |
| R209 | On 02/11/2017 | Bond Future | 9.00 | Call | 262.73000 | | 0.26273 | | 309.62000 | 0.30962 | 262.730 | 12.61 | 0.14 | 0.00 | 0 | 2,248.00 |
| R209 | On 02/11/2017 | Bond Future | 9.33 | Call | 780.17000 | | 0.78017 | | 870.87000 | 0.87087 | 780.170 | 12.80 | 0.33 | 0.00 | 0 | 1,350.00 |
| R209 | On 02/11/2017 | Bond Future | 9.58 | Put | 1,523.13000 | | 1.52313 | | 1,479.66000 | 1.47966 | 1,523.130 | 12.95 | 0.50 | 0.00 | 0 | 1,350.00 |
| R209 | On 02/11/2017 | Bond Future | 9.75 | Put | 1,021.14000 | | 1.02114 | | 995.25000 | 0.99525 | 1,021.140 | 13.04 | 0.38 | 0.00 | 0 | 6,500.00 |
| R209 | On 02/11/2017 | Bond Future | 9.88 | Put | 734.07000 | | 0.73407 | | 718.41000 | 0.71841 | 734.070 | 13.16 | 0.30 | 0.00 | 0 | 1,350.00 |
| R209 | On 02/11/2017 | Bond Future | 10.00 | Put | 529.97000 | | 0.52997 | | 521.25000 | 0.52125 | 529.970 | 13.26 | 0.23 | 0.00 | 0 | 1,138.00 |
| R209 | On 02/11/2017 | Bond Future | 10.60 | Put | 78.67000 | | 0.07867 | | 80.70000 | 0.08070 | 78.670 | 13.80 | 0.05 | 0.00 | 0 | 1,300.00 |
| R209 | On 01/02/2018 | Bond Future | | | 9.64556 | | 73.36760 | | 9.61995 | 73.53710 | | 12.82 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 01/02/2018 | Bond Future | 10.00 | Put | 1,435.75000 | | 1.43575 | | 1,401.55000 | 1.40155 | 1,435.750 | 13.04 | 0.34 | 0.00 | 0 | 7,500.00 |
| R209 | On 01/02/2018 | Bond Future | 10.10 | Put | 1,233.04000 | | 1.23304 | | 1,204.05000 | 1.20405 | 1,233.040 | 13.13 | 0.30 | 0.00 | 0 | 3,000.00 |
| R209 | On 03/05/2018 | Bond Future | | | 9.70198 | | 71.58595 | | 9.67531 | 71.76061 | | 13.34 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 31/03/2036 | Price Contribution | | | 6.25000 | | 6.25000 | | 6.25000 | 6.25000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R209/R186 | On 31/03/2036 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R209/R204 | On 31/03/2036 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R209/R208 | On 31/03/2036 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 02/11/2017 | Bond Future | | | 185.13327 | | 185.13327 | | 185.14751 | 185.14751 | | | 0.00 | 0.00 | 0 | 2,179.00 |
| R210 | On 01/02/2018 | Bond Future | | | 188.60379 | | 188.60379 | | 188.61841 | 188.61841 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 03/05/2018 | Bond Future | | | 189.77691 | | 189.77691 | | 189.79716 | 189.79716 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 31/03/2028 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R212 | On 02/11/2017 | Bond Future | | | 151.10954 | | 151.10954 | | 151.12173 | 151.12173 | | | 0.00 | 0.00 | 0 | 4,247.00 |
| R212 | On 01/02/2018 | Bond Future | | | 151.90401 | | 151.90401 | | 151.91641 | 151.91641 | | | 0.00 | 0.00 | 0 | 0.00 |
| R212 | On 03/05/2018 | Bond Future | | | 154.80019 | | 154.80019 | | 154.81716 | 154.81716 | | | 0.00 | 0.00 | 0 | 0.00 |
| R212 | On 31/01/2022 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 02/11/2017 | Bond Future | | | 9.21781 | | 84.48568 | | 9.20304 | 84.58443 | | 10.59 | 0.00 | 1,774,199.28 | 21 | 63,283.00 |

| 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 |
|------------------|---------------|-------------------------|--------------|--------------|------------|--------------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| R213 | On 01/02/2018 | Bond Future | 9.27564 | | 86.03947 | | 9.26042 | 86.13976 | | 10.50 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 03/05/2018 | Bond Future | 9.32851 | | 84.09388 | | 9.31243 | 84.19841 | | 10.88 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 28/02/2031 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R213/R186 | On 28/02/2031 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 02/11/2017 | Bond Future | 9.74468 | | 71.52924 | | 9.71470 | 71.73682 | | 13.84 | 0.00 | 49,998,938.76 | 699 | 44,034.00 |
| R214 | On 01/02/2018 | Bond Future | 9.80526 | | 72.84478 | | 9.77443 | 73.05595 | | 13.57 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 03/05/2018 | Bond Future | 9.86134 | | 70.90672 | | 9.82933 | 71.12387 | | 14.15 | 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 | 23,256.54000 | 23,256.54000 | | 23,020.76000 | 23,020.76000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| RAIN | On 18/12/2017 | Foreign Exchange Future | 23,629.32000 | 23,629.32000 | | 23,386.02000 | 23,386.02000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| RAIN | On 19/03/2018 | Foreign Exchange Future | 23,996.12000 | 23,996.12000 | | 23,748.85000 | 23,748.85000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 18/09/2017 | Foreign Exchange Future | 9.58860 | 9.58860 | | 9.51470 | 9.51470 | | | 11.33 | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 18/12/2017 | Foreign Exchange Future | 9.73450 | 9.73450 | | 9.65920 | 9.65920 | | | 13.49 | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 19/03/2018 | Foreign Exchange Future | 9.87910 | 9.87910 | | 9.80160 | 9.80160 | | | 14.48 | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 18/06/2018 | Foreign Exchange Future | 10.01840 | 10.01840 | | 9.94100 | 9.94100 | | | 14.42 | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 14/06/2019 | Foreign Exchange Future | 10.58730 | 10.58730 | | 10.50310 | 10.50310 | | | 15.31 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 18/09/2017 | Foreign Exchange Future | 3.78040 | 3.78040 | | 3.75920 | 3.75920 | | | 10.46 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 18/12/2017 | Foreign Exchange Future | 3.73720 | 3.73720 | | 3.71820 | 3.71820 | | | 12.34 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 19/03/2018 | Foreign Exchange Future | 3.69540 | 3.69540 | | 3.67670 | 3.67670 | | | 13.59 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 18/06/2018 | Foreign Exchange Future | 3.65660 | 3.65660 | | 3.63830 | 3.63830 | | | 14.54 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 14/06/2019 | Foreign Exchange Future | 3.53940 | 3.53940 | | 3.51920 | 3.51920 | | | 15.18 | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 18/09/2017 | Foreign Exchange Future | 1.42260 | 1.42260 | | 1.40680 | 1.40680 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 18/12/2017 | Foreign Exchange Future | 1.39690 | 1.39690 | | 1.38160 | 1.38160 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 19/03/2018 | Foreign Exchange Future | 1.37440 | 1.37440 | | 1.35950 | 1.35950 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 18/06/2018 | Foreign Exchange Future | 1.35280 | 1.35280 | | 1.33830 | 1.33830 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 14/06/2019 | Foreign Exchange Future | 1.24270 | 1.24270 | | 1.22970 | 1.22970 | | | | 0.00 | 0.00 | 0 | 0.00 |

Total for Derivatives : **3,391,433,604.41** **184,170** **6 094 566.00**

Grand Total: **3,391,433,604.41** **184,170** **6 094 566.00**