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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 25/10/2017

| Contract Details | Strike | Call / Put | MTM Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|--------------------|---------------|----------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| Derivatives | | | | | | | | | | | | | |
| \$ / R | On 25/10/2017 | Any day expiry | 13.91400 | 13.91400 | | 13.94600 | 13.94600 | | | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/10/2017 | Any day expiry | 13.96730 | 13.96730 | | 13.77790 | 13.77790 | | 18.24 | 0.00 | 0.00 | 0 | 38,513.00 |
| \$ / R | On 27/10/2017 | Any day expiry | 12.92 | Put | 0.00180 | 0.00000 | 0.00800 | 0.00001 | 0.002 | 26.27 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 27/10/2017 | Any day expiry | 13.39 | Call | 578.71290 | 0.57871 | 390.43610 | 0.39044 | 578.713 | 26.27 | 0.99 | 0 | 40,000.00 |
| \$ / R | On 27/10/2017 | Any day expiry | 13.50 | Put | 4.32110 | 0.00432 | 7.73760 | 0.00774 | 4.321 | 26.27 | 0.04 | 0 | 60.00 |
| \$ / R | On 27/10/2017 | Any day expiry | 13.55 | Call | 424.13330 | 0.42413 | 240.26070 | 0.24026 | 424.133 | 26.27 | 0.94 | 0 | 40,000.00 |
| \$ / R | On 27/10/2017 | Any day expiry | 13.65 | Call | 332.94130 | 0.33294 | 157.01070 | 0.15701 | 332.941 | 26.27 | 0.88 | 0 | 30,000.00 |
| \$ / R | On 27/10/2017 | Any day expiry | 13.70 | Call | 289.98670 | 0.28999 | 120.70010 | 0.12070 | 289.987 | 26.27 | 0.84 | 0 | 80,000.00 |
| \$ / R | On 27/10/2017 | Any day expiry | 14.10 | Call | 55.14910 | 0.05515 | 7.38890 | 0.00739 | 55.149 | 26.27 | 0.32 | 0 | 1,000.00 |
| \$ / R | On 27/10/2017 | Any day expiry | 17.45 | Call | 0.00000 | 0.00000 | 0.00020 | 0.00000 | 0.000 | 26.27 | 0.00 | 0 | 60.00 |
| \$ / R | On 31/10/2017 | Any day expiry | 13.97420 | | 13.97420 | | 13.78700 | 13.78700 | | 15.13 | 0.00 | 0 | 500.00 |
| \$ / R | On 03/11/2017 | Any day expiry | 13.98110 | | 13.98110 | | 13.79380 | 13.79380 | | 16.36 | 0.00 | 0 | 0.00 |
| \$ / R | On 03/11/2017 | Any day expiry | 13.35 | Put | 11.05480 | 0.01105 | 20.29530 | 0.02030 | 11.055 | 19.14 | 0.06 | 0 | 20,000.00 |
| \$ / R | On 03/11/2017 | Any day expiry | 13.55 | Put | 27.61220 | 0.02761 | 53.74560 | 0.05375 | 27.612 | 18.29 | 0.13 | 37,605,931.00 | 20,000 |
| \$ / R | On 03/11/2017 | Any day expiry | 13.80 | Put | 76.35610 | 0.07636 | 0.00000 | 0.00000 | 76.356 | 17.22 | 0.31 | 86,715,060.00 | 20,000 |
| \$ / R | On 06/11/2017 | Any day expiry | 13.98800 | | 13.98800 | | 13.80060 | 13.80060 | | 15.79 | 0.00 | 1,115,680,000.00 | 80,000 |

| 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 06/11/2017 | Any day expiry | 13.70 | Call | 347.15830 | 0.34716 | 210.54080 | 0.21054 | 347.158 | 16.44 | 0.76 | 0.00 | 0 | 40,000.00 |
| \$ / R | On 06/11/2017 | Any day expiry | 13.70 | Put | 59.15830 | 0.05916 | 109.94080 | 0.10994 | 59.158 | 16.44 | 0.24 | 0.00 | 0 | 40,000.00 |
| \$ / R | On 09/11/2017 | Any day expiry | | | 13.99500 | 13.99500 | 13.80740 | 13.80740 | | 16.04 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/11/2017 | Any day expiry | | | 14.00430 | 14.00430 | 13.81640 | 13.81640 | | 15.76 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 16/11/2017 | Any day expiry | | | 14.01130 | 14.01130 | 13.82320 | 13.82320 | | 15.90 | 0.00 | 0.00 | 0 | 300.00 |
| \$ / R | On 17/11/2017 | Any day expiry | | | 14.01360 | 14.01360 | 13.82550 | 13.82550 | | 15.95 | 0.00 | 0.00 | 0 | 1,392.00 |
| \$ / R | On 28/11/2017 | Any day expiry | | | 14.03910 | 14.03910 | 13.85030 | 13.85030 | | 16.87 | 0.00 | 0.00 | 0 | 1,990.00 |
| \$ / R | On 28/11/2017 | Any day expiry | 13.50 | Put | 79.80380 | 0.07980 | 126.94420 | 0.12694 | 79.804 | 15.94 | 0.20 | 0.00 | 0 | 60.00 |
| \$ / R | On 28/11/2017 | Any day expiry | 17.74 | Call | 1.88420 | 0.00188 | 1.70730 | 0.00171 | 1.884 | 29.18 | 0.00 | 0.00 | 0 | 60.00 |
| \$ / R | On 30/11/2017 | Any day expiry | | | 14.04360 | 14.04360 | 13.85480 | 13.85480 | | 17.34 | 0.00 | 0.00 | 0 | 2,708.00 |
| \$ / R | On 30/11/2017 | Any day expiry | 12.75 | Put | 12.61440 | 0.01261 | 16.04200 | 0.01604 | 12.614 | 17.76 | 0.04 | 0.00 | 0 | 238,000.00 |
| \$ / R | On 04/12/2017 | Any day expiry | | | 14.05270 | 14.05270 | 13.86370 | 13.86370 | | 17.71 | 0.00 | 0.00 | 0 | 24.00 |
| \$ / R | On 14/12/2017 | Any day expiry | | | 14.07550 | 14.07550 | 13.86240 | 13.86240 | | 18.43 | 0.00 | 3,340,838.40 | 241 | 241.00 |
| \$ / R | On 15/12/2017 | Any day expiry | | | 14.07780 | 14.07780 | 13.88830 | 13.88830 | | 19.06 | 0.00 | 0.00 | 0 | 1,750.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | | | 14.08460 | 14.08460 | 13.89500 | 13.89500 | | 19.09 | 0.00 | 3,231,936,823.60 | 229,466 | 981,300.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 11.75 | Put | 6.50980 | 0.00651 | 6.57730 | 0.00658 | 6.510 | 22.12 | 0.01 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 12.00 | Put | 8.97330 | 0.00897 | 9.77690 | 0.00978 | 8.973 | 20.87 | 0.02 | 0.00 | 0 | 20,141.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 12.16 | Put | 11.07870 | 0.01108 | 12.64670 | 0.01265 | 11.079 | 20.07 | 0.03 | 0.00 | 0 | 550.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 12.20 | Put | 11.68650 | 0.01169 | 13.49400 | 0.01349 | 11.687 | 19.87 | 0.03 | 0.00 | 0 | 4,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 12.21 | Put | 11.84430 | 0.01184 | 13.71490 | 0.01371 | 11.844 | 19.82 | 0.03 | 0.00 | 0 | 18,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 12.40 | Put | 15.33820 | 0.01534 | 18.71690 | 0.01872 | 15.338 | 18.88 | 0.04 | 0.00 | 0 | 114,600.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 12.50 | Put | 17.62810 | 0.01763 | 22.08710 | 0.02209 | 17.628 | 18.38 | 0.04 | 0.00 | 0 | 16,416.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 12.56 | Put | 19.18430 | 0.01918 | 26.28720 | 0.02629 | 19.184 | 18.08 | 0.05 | 0.00 | 0 | 7,100.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 12.65 | Put | 21.81470 | 0.02181 | 33.79570 | 0.03380 | 21.815 | 17.63 | 0.05 | 0.00 | 0 | 1,819.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 12.75 | Put | 27.26040 | 0.02726 | 44.05200 | 0.04405 | 27.260 | 17.43 | 0.06 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 12.76 | Put | 28.07740 | 0.02808 | 45.19980 | 0.04520 | 28.077 | 17.44 | 0.07 | 0.00 | 0 | 550.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.00 | Put | 54.17520 | 0.05418 | 80.42930 | 0.08043 | 54.175 | 17.70 | 0.11 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.10 | Put | 69.33200 | 0.06933 | 100.04900 | 0.10005 | 69.332 | 17.81 | 0.14 | 0.00 | 0 | 41,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.12 | Put | 72.70760 | 0.07271 | 104.36180 | 0.10436 | 72.708 | 17.83 | 0.14 | 0.00 | 0 | 40,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.15 | Put | 77.99930 | 0.07800 | 111.08450 | 0.11108 | 77.999 | 17.86 | 0.15 | 0.00 | 0 | 2,600.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.18 | Put | 83.56950 | 0.08357 | 118.11680 | 0.11812 | 83.570 | 17.90 | 0.16 | 0.00 | 0 | 16,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.20 | Put | 87.43980 | 0.08744 | 122.98750 | 0.12299 | 87.440 | 17.92 | 0.16 | 0.00 | 0 | 6,728.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.20 | Call | 972.03980 | 0.97204 | 817.98750 | 0.81799 | 972.040 | 17.92 | 0.84 | 0.00 | 0 | 7,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.21 | Put | 89.42380 | 0.08942 | 125.61540 | 0.12562 | 89.424 | 17.93 | 0.17 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.22 | Put | 91.44040 | 0.09144 | 128.28170 | 0.12828 | 91.440 | 17.94 | 0.17 | 0.00 | 0 | 7,100.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.25 | Call | 932.28780 | 0.93229 | 781.51190 | 0.78151 | 932.288 | 17.97 | 0.82 | 0.00 | 0 | 16,141.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.35 | Put | 120.72500 | 0.12072 | 166.50650 | 0.16651 | 120.725 | 18.08 | 0.21 | 0.00 | 0 | 52,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.40 | Put | 133.57040 | 0.13357 | 183.01360 | 0.18301 | 133.570 | 18.13 | 0.23 | 0.00 | 0 | 114,600.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.50 | Call | 747.14890 | 0.74715 | 614.11570 | 0.61412 | 747.149 | 18.27 | 0.74 | 0.00 | 0 | 11,016.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.60 | Call | 680.03620 | 0.68004 | 554.38520 | 0.55439 | 680.036 | 18.41 | 0.70 | 0.00 | 0 | 4,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.76 | Put | 256.42780 | 0.25643 | 332.51880 | 0.33252 | 256.428 | 18.63 | 0.36 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.76 | Call | 581.02780 | 0.58103 | 467.51880 | 0.46752 | 581.028 | 18.63 | 0.64 | 0.00 | 0 | 3,750.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.93 | Call | 487.26060 | 0.48726 | 387.38260 | 0.38738 | 487.261 | 18.86 | 0.57 | 0.00 | 0 | 7,100.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 14.00 | Call | 452.04950 | 0.45205 | 358.93720 | 0.35894 | 452.049 | 18.96 | 0.55 | 0.00 | 0 | 19,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|------------------|------------------|---------------|
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 14.00 | Put | 367.44950 | 0.36745 | 463.93720 | 0.46394 | 367.449 | 18.96 | 0.45 | 0.00 | 0 | 33,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 14.40 | Call | 292.85000 | 0.29285 | 229.41980 | 0.22942 | 292.850 | 19.79 | 0.40 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 14.50 | Call | 262.18110 | 0.26218 | 204.68490 | 0.20468 | 262.181 | 20.02 | 0.37 | 0.00 | 0 | 7,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 14.50 | Put | 677.58110 | 0.67758 | 809.68490 | 0.80968 | 677.581 | 20.02 | 0.63 | 0.00 | 0 | 2,055.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 14.63 | Call | 226.75850 | 0.22676 | 176.26600 | 0.17627 | 226.758 | 20.32 | 0.33 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 14.90 | Call | 167.11440 | 0.16711 | 128.56200 | 0.12856 | 167.114 | 20.95 | 0.26 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 15.00 | Call | 149.10780 | 0.14911 | 114.34670 | 0.11435 | 149.108 | 21.18 | 0.23 | 0.00 | 0 | 5,580.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 15.11 | Call | 131.51130 | 0.13151 | 100.52680 | 0.10053 | 131.511 | 21.43 | 0.21 | 0.00 | 0 | 1,900.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 15.12 | Call | 130.01750 | 0.13002 | 99.35780 | 0.09936 | 130.018 | 21.45 | 0.21 | 0.00 | 0 | 40,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 15.50 | Call | 84.33670 | 0.08434 | 62.65430 | 0.06265 | 84.337 | 22.32 | 0.14 | 0.00 | 0 | 25,457.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 15.60 | Call | 74.49080 | 0.07449 | 55.24470 | 0.05524 | 74.491 | 22.47 | 0.13 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 16.00 | Call | 45.16170 | 0.04516 | 33.38830 | 0.03339 | 45.162 | 23.09 | 0.08 | 0.00 | 0 | 117,200.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 17.13 | Call | 12.16940 | 0.01217 | 9.01790 | 0.00902 | 12.169 | 25.22 | 0.02 | 0.00 | 0 | 18,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 17.24 | Call | 11.17650 | 0.01118 | 8.09620 | 0.00810 | 11.177 | 25.56 | 0.02 | 0.00 | 0 | 33,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 18.06 | Call | 6.40040 | 0.00640 | 3.82580 | 0.00383 | 6.400 | 28.16 | 0.01 | 0.00 | 0 | 2,055.00 |
| \$ / R | On 22/12/2017 | Any day expiry | | | 14.09380 | 14.09380 | 13.90390 | 13.90390 | | 19.33 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 22/12/2017 | Any day expiry | 13.50 | Put | 176.96970 | 0.17697 | 234.44970 | 0.23445 | 176.970 | 18.55 | 0.27 | 0.00 | 0 | 60.00 |
| \$ / R | On 22/12/2017 | Any day expiry | 18.02 | Call | 7.78340 | 0.00778 | 4.52520 | 0.00453 | 7.783 | 27.60 | 0.01 | 0.00 | 0 | 60.00 |
| \$ / R | On 27/12/2017 | Any day expiry | | | 14.10520 | 14.10520 | 13.91510 | 13.91510 | | 18.98 | 0.00 | 0.00 | 0 | 916.00 |
| \$ / R | On 02/01/2018 | Any day expiry | | | 14.11880 | 14.11880 | 13.92830 | 13.92830 | | 18.67 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 04/01/2018 | Any day expiry | | | 14.12340 | 14.12340 | 13.90920 | 13.90920 | | 18.61 | 0.00 | 3,352,117.20 | 241 | 241.00 |
| \$ / R | On 09/01/2018 | Any day expiry | | | 14.13480 | 14.13480 | 13.94380 | 13.94380 | | 17.69 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 09/01/2018 | Any day expiry | 13.20 | Put | 107.51230 | 0.10751 | 147.99070 | 0.14799 | 107.512 | 16.86 | 0.18 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 09/01/2018 | Any day expiry | 14.76 | Call | 261.33830 | 0.26134 | 206.16910 | 0.20617 | 261.338 | 19.58 | 0.33 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 09/01/2018 | Any day expiry | 14.88 | Call | 232.97550 | 0.23298 | 183.04360 | 0.18304 | 232.975 | 19.83 | 0.30 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 12/01/2018 | Any day expiry | | | 14.14160 | 14.14160 | 13.92700 | 13.92700 | | 18.46 | 0.00 | 3,356,407.00 | 241 | 241.00 |
| \$ / R | On 18/01/2018 | Any day expiry | | | 14.15530 | 14.15530 | 13.94040 | 13.94040 | | 18.24 | 0.00 | 3,359,636.40 | 241 | 241.00 |
| \$ / R | On 25/01/2018 | Any day expiry | | | 14.17130 | 14.17130 | 13.97910 | 13.97910 | | 18.06 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 31/01/2018 | Any day expiry | | | 14.18480 | 14.18480 | 13.99220 | 13.99220 | | 18.06 | 0.00 | 0.00 | 0 | 1,480.00 |
| \$ / R | On 31/01/2018 | Any day expiry | 13.25 | Put | 151.58540 | 0.15159 | 192.32470 | 0.19232 | 151.585 | 16.99 | 0.21 | 0.00 | 0 | 107,000.00 |
| \$ / R | On 31/01/2018 | Any day expiry | 13.27 | Put | 156.54180 | 0.15654 | 198.20420 | 0.19820 | 156.542 | 17.00 | 0.21 | 0.00 | 0 | 154,000.00 |
| \$ / R | On 31/01/2018 | Any day expiry | 13.30 | Put | 164.18950 | 0.16419 | 207.25170 | 0.20725 | 164.190 | 17.02 | 0.22 | 0.00 | 0 | 40,904.00 |
| \$ / R | On 31/01/2018 | Any day expiry | 13.40 | Put | 191.56070 | 0.19156 | 241.80700 | 0.24181 | 191.561 | 17.08 | 0.25 | 0.00 | 0 | 168,000.00 |
| \$ / R | On 01/02/2018 | Any day expiry | | | 14.18710 | 14.18710 | 13.99440 | 13.99440 | | 18.05 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 01/02/2018 | Any day expiry | 12.57 | Put | 50.30740 | 0.05031 | 59.01640 | 0.05902 | 50.307 | 17.34 | 0.08 | 0.00 | 0 | 242.00 |
| \$ / R | On 01/02/2018 | Any day expiry | 13.04 | Put | 107.01590 | 0.10702 | 138.92210 | 0.13892 | 107.016 | 16.85 | 0.16 | 0.00 | 0 | 234.00 |
| \$ / R | On 01/02/2018 | Any day expiry | 13.15 | Put | 129.50060 | 0.12950 | 166.01280 | 0.16601 | 129.501 | 16.92 | 0.18 | 0.00 | 0 | 3,496.00 |
| \$ / R | On 01/02/2018 | Any day expiry | 15.22 | Call | 227.65120 | 0.22765 | 185.71010 | 0.18571 | 227.651 | 19.98 | 0.27 | 0.00 | 0 | 242.00 |
| \$ / R | On 01/02/2018 | Any day expiry | 15.52 | Call | 178.55670 | 0.17856 | 144.37970 | 0.14438 | 178.557 | 20.58 | 0.22 | 0.00 | 0 | 2,723.00 |
| \$ / R | On 01/02/2018 | Any day expiry | 15.79 | Call | 142.64350 | 0.14264 | 114.66180 | 0.11466 | 142.644 | 21.04 | 0.18 | 0.00 | 0 | 234.00 |
| \$ / R | On 01/02/2018 | Any day expiry | 15.88 | Call | 132.24050 | 0.13224 | 106.24860 | 0.10625 | 132.240 | 21.19 | 0.17 | 0.00 | 0 | 773.00 |
| \$ / R | On 13/02/2018 | Any day expiry | | | 14.21380 | 14.21380 | 14.02060 | 14.02060 | | 17.88 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 15/02/2018 | Any day expiry | | | 14.21820 | 14.21820 | 14.02490 | 14.02490 | | 17.86 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | | | 14.28950 | 14.28950 | 14.09460 | 14.09460 | | 17.70 | 0.00 | 2,132,865,059.50 | 149,261 | 177,708.00 |

| 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 | 12.00 | Put | 32.63720 | 0.03264 | 36.04980 | 0.03605 | 32.637 | 17.26 | 0.05 | 0.00 | 0 | 225,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 12.36 | Put | 54.51520 | 0.05452 | 0.00000 | 0.00000 | 54.515 | 16.76 | 0.08 | 45,145,073.95 | 41,760 | 20,880.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 12.40 | Put | 57.60370 | 0.05760 | 68.35510 | 0.06836 | 57.604 | 16.70 | 0.08 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 12.50 | Put | 66.00390 | 0.06600 | 79.40660 | 0.07941 | 66.004 | 16.56 | 0.09 | 0.00 | 0 | 26,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 12.57 | Put | 72.50180 | 0.07250 | 87.98510 | 0.08799 | 72.502 | 16.47 | 0.10 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 12.94 | Put | 120.97150 | 0.12097 | 154.87990 | 0.15488 | 120.971 | 16.15 | 0.15 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 13.00 | Put | 133.06590 | 0.13307 | 169.25870 | 0.16926 | 133.066 | 16.20 | 0.16 | 0.00 | 0 | 94,964.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 13.22 | Put | 184.72330 | 0.18472 | 229.83310 | 0.22983 | 184.723 | 16.38 | 0.21 | 0.00 | 0 | 15,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 13.25 | Put | 192.69500 | 0.19270 | 239.08190 | 0.23908 | 192.695 | 16.40 | 0.22 | 0.00 | 0 | 2,478.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 13.38 | Put | 229.93000 | 0.22993 | 281.98380 | 0.28198 | 229.930 | 16.50 | 0.25 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 13.40 | Put | 236.05240 | 0.23605 | 288.99840 | 0.28900 | 236.052 | 16.52 | 0.25 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 13.50 | Put | 268.26950 | 0.26827 | 328.28330 | 0.32828 | 268.270 | 16.60 | 0.28 | 0.00 | 0 | 17,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 13.50 | Call | 1,057.76950 | 1.05777 | 922.88330 | 0.92288 | 1,057.769 | 16.60 | 0.72 | 0.00 | 0 | 15,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 13.60 | Put | 303.20670 | 0.30321 | 370.54030 | 0.37054 | 303.207 | 16.68 | 0.30 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 13.74 | Put | 359.75370 | 0.35975 | 0.00000 | 0.00000 | 359.754 | 16.88 | 0.34 | 98,803,953.71 | 20,880 | 20,880.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 13.76 | Call | 897.79270 | 0.89779 | 778.82590 | 0.77883 | 897.793 | 16.91 | 0.66 | 0.00 | 0 | 4,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 13.91 | Put | 435.98600 | 0.43599 | 519.94040 | 0.51994 | 435.986 | 17.13 | 0.38 | 0.00 | 0 | 7,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 14.00 | Call | 769.14670 | 0.76915 | 662.95690 | 0.66296 | 769.147 | 17.26 | 0.60 | 0.00 | 0 | 767.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 14.05 | Put | 504.87020 | 0.50487 | 596.19570 | 0.59620 | 504.870 | 17.33 | 0.42 | 0.00 | 0 | 500.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 14.18 | Put | 573.62120 | 0.57362 | 672.35910 | 0.67236 | 573.621 | 17.52 | 0.45 | 0.00 | 0 | 41,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 14.45 | Call | 571.07940 | 0.57108 | 489.36440 | 0.48936 | 571.079 | 17.95 | 0.48 | 0.00 | 0 | 17,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 14.75 | Call | 467.87850 | 0.46788 | 0.00000 | 0.00000 | 467.878 | 18.45 | 0.42 | 243,840,461.04 | 41,760 | 20,880.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 14.86 | Call | 434.83500 | 0.43483 | 371.28920 | 0.37129 | 434.835 | 18.64 | 0.39 | 0.00 | 0 | 15,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 14.90 | Call | 423.41010 | 0.42341 | 361.53390 | 0.36153 | 423.410 | 18.70 | 0.38 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 14.91 | Call | 420.59900 | 0.42060 | 359.13930 | 0.35914 | 420.599 | 18.72 | 0.38 | 0.00 | 0 | 8,395.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 14.95 | Call | 409.55240 | 0.40955 | 349.71840 | 0.34972 | 409.552 | 18.79 | 0.37 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 15.00 | Call | 396.15570 | 0.39616 | 338.31620 | 0.33832 | 396.156 | 18.87 | 0.36 | 0.00 | 0 | 5,626.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 15.11 | Call | 368.74560 | 0.36875 | 314.60590 | 0.31461 | 368.746 | 19.07 | 0.34 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 15.26 | Call | 334.58050 | 0.33458 | 285.13090 | 0.28513 | 334.581 | 19.34 | 0.32 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 15.46 | Call | 294.25220 | 0.29425 | 250.45300 | 0.25045 | 294.252 | 19.71 | 0.28 | 0.00 | 0 | 3,867.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 15.50 | Call | 286.84350 | 0.28684 | 244.09700 | 0.24410 | 286.843 | 19.78 | 0.28 | 0.00 | 0 | 65,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 15.75 | Call | 244.99070 | 0.24499 | 205.85420 | 0.20585 | 244.991 | 20.23 | 0.24 | 0.00 | 0 | 15,000.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 16.00 | Call | 207.37920 | 0.20738 | 173.91330 | 0.17391 | 207.379 | 20.59 | 0.21 | 0.00 | 0 | 3,276.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 16.16 | Call | 186.56470 | 0.18656 | 156.30210 | 0.15630 | 186.565 | 20.82 | 0.19 | 0.00 | 0 | 225,000.00 |
| \$ / R | On 24/04/2018 | Any day expiry | | | 14.36970 | 14.36970 | 14.17300 | 14.17300 | | | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 25/04/2018 | Any day expiry | | | 14.37200 | 14.37200 | 14.17520 | 14.17520 | | 17.50 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/04/2018 | Any day expiry | 15.00 | Put | 1,120.60510 | 1.12061 | 1,239.56840 | 1.23957 | 1,120.605 | 18.53 | 0.60 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 25/04/2018 | Any day expiry | 15.81 | Call | 268.02720 | 0.26803 | 218.43530 | 0.21844 | 268.027 | 18.53 | 0.25 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 11/05/2018 | Any day expiry | | | 14.40750 | 14.40750 | 14.20950 | 14.20950 | | 17.51 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 15/05/2018 | Any day expiry | | | 14.41640 | 14.41640 | 14.21810 | 14.21810 | | 17.49 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | | | 14.49190 | 14.49190 | 14.29110 | 14.29110 | | 17.52 | 0.00 | 2,347,687.80 | 162 | 108,503.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 11.00 | Put | 13.14380 | 0.01314 | 10.78280 | 0.01078 | 13.144 | 16.84 | 0.02 | 0.00 | 0 | 750.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 11.50 | Put | 18.69630 | 0.01870 | 16.67100 | 0.01667 | 18.696 | 15.33 | 0.03 | 0.00 | 0 | 32,782.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 12.00 | Put | 43.44530 | 0.04345 | 49.93180 | 0.04993 | 43.445 | 15.26 | 0.05 | 0.00 | 0 | 137,000.00 |

| 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 18/06/2018 | Foreign Exchange Future | 12.40 | Put | 84.13090 | 0.08413 | 101.24620 | 0.10125 | 84.131 | 15.49 | 0.09 | 0.00 | 0 | 12,603.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 12.75 | Put | 138.82740 | 0.13883 | 170.26340 | 0.17026 | 138.827 | 15.70 | 0.14 | 0.00 | 0 | 32,782.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 12.96 | Put | 181.89310 | 0.18189 | 222.85090 | 0.22285 | 181.893 | 15.82 | 0.17 | 0.00 | 0 | 2,700.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.00 | Put | 191.04830 | 0.19105 | 233.73200 | 0.23373 | 191.048 | 15.84 | 0.18 | 0.00 | 0 | 760.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.05 | Put | 202.93130 | 0.20293 | 247.82530 | 0.24783 | 202.931 | 15.87 | 0.19 | 0.00 | 0 | 1,250.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.17 | Put | 234.53190 | 0.23453 | 283.88360 | 0.28388 | 234.532 | 15.97 | 0.21 | 0.00 | 0 | 965.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.22 | Put | 248.60560 | 0.24861 | 299.85250 | 0.29985 | 248.606 | 16.01 | 0.22 | 0.00 | 0 | 15,000.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.30 | Put | 272.25380 | 0.27225 | 326.57420 | 0.32657 | 272.254 | 16.08 | 0.23 | 0.00 | 0 | 50.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.46 | Put | 323.78460 | 0.32378 | 384.37220 | 0.38437 | 323.785 | 16.21 | 0.26 | 0.00 | 0 | 5,183.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.48 | Put | 330.62620 | 0.33063 | 392.00820 | 0.39201 | 330.626 | 16.23 | 0.27 | 0.00 | 0 | 7,420.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.64 | Put | 388.60900 | 0.38861 | 457.52530 | 0.45753 | 388.609 | 16.36 | 0.30 | 0.00 | 0 | 70,530.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.70 | Put | 411.84100 | 0.41184 | 484.89790 | 0.48490 | 411.841 | 16.41 | 0.31 | 0.00 | 0 | 184,000.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 14.71 | Call | 729.21780 | 0.72922 | 645.95060 | 0.64595 | 729.218 | 17.82 | 0.49 | 0.00 | 0 | 50.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 14.81 | Call | 693.69720 | 0.69370 | 614.16360 | 0.61416 | 693.697 | 17.96 | 0.47 | 0.00 | 0 | 500.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 15.11 | Call | 597.48920 | 0.59749 | 528.90060 | 0.52890 | 597.489 | 18.38 | 0.42 | 0.00 | 0 | 760.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 15.14 | Call | 588.67000 | 0.58867 | 521.19860 | 0.52120 | 588.670 | 18.43 | 0.41 | 0.00 | 0 | 2,700.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 15.43 | Call | 511.07280 | 0.51107 | 452.95620 | 0.45296 | 511.073 | 18.85 | 0.37 | 0.00 | 0 | 15,000.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 15.53 | Call | 487.15540 | 0.48716 | 431.85400 | 0.43185 | 487.155 | 19.01 | 0.35 | 0.00 | 0 | 965.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 16.16 | Call | 360.79370 | 0.36079 | 317.54470 | 0.31754 | 360.794 | 19.90 | 0.27 | 0.00 | 0 | 5,183.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 16.38 | Call | 324.40810 | 0.32441 | 285.16180 | 0.28516 | 324.408 | 20.17 | 0.25 | 0.00 | 0 | 750.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 16.49 | Call | 307.77460 | 0.30777 | 270.38120 | 0.27038 | 307.775 | 20.31 | 0.24 | 0.00 | 0 | 7,420.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 16.52 | Call | 303.40760 | 0.30341 | 266.50240 | 0.26650 | 303.408 | 20.35 | 0.24 | 0.00 | 0 | 32,782.00 |
| \$ / R | On 02/07/2018 | Any day expiry | | | 14.52300 | 14.52300 | 14.32110 | 14.32110 | | 17.48 | 0.00 | 0.00 | 0 | 100.00 |
| \$ / R | On 20/07/2018 | Any day expiry | | | 14.56300 | 14.56300 | 14.35970 | 14.35970 | | 17.31 | 0.00 | 0.00 | 0 | 1,800.00 |
| \$ / R | On 25/07/2018 | Any day expiry | | | 14.57410 | 14.57410 | 14.37050 | 14.37050 | | 17.48 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 13/08/2018 | Any day expiry | | | 14.61640 | 14.61640 | 14.41080 | 14.41080 | | 17.37 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | | | 14.69430 | 14.69430 | 14.48520 | 14.48520 | | 17.54 | 0.00 | 0.00 | 0 | 2,462.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 11.00 | Put | 19.51110 | 0.01951 | 15.24830 | 0.01525 | 19.511 | 15.86 | 0.02 | 0.00 | 0 | 750.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 12.61 | Put | 134.09230 | 0.13409 | 164.93540 | 0.16494 | 134.092 | 14.85 | 0.12 | 0.00 | 0 | 5,300.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 12.65 | Put | 142.44100 | 0.14244 | 175.35770 | 0.17536 | 142.441 | 14.92 | 0.13 | 0.00 | 0 | 1,550.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 12.85 | Put | 189.28240 | 0.18928 | 233.45740 | 0.23346 | 189.282 | 15.27 | 0.16 | 0.00 | 0 | 750.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 13.65 | Call | 1,490.43130 | 1.49043 | 1,352.64860 | 1.35265 | 1,490.431 | 16.29 | 0.71 | 0.00 | 0 | 1,464.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 15.97 | Call | 583.44710 | 0.58345 | 526.94640 | 0.52695 | 583.447 | 19.15 | 0.36 | 0.00 | 0 | 5,300.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 16.04 | Call | 568.06780 | 0.56807 | 512.39790 | 0.51240 | 568.068 | 19.24 | 0.35 | 0.00 | 0 | 1,550.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | 16.14 | Call | 546.94020 | 0.54694 | 492.39830 | 0.49240 | 546.940 | 19.37 | 0.34 | 0.00 | 0 | 750.00 |
| \$ / R | On 25/10/2018 | Any day expiry | | | 14.77890 | 14.77890 | 14.56590 | 14.56590 | | 17.59 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 13/11/2018 | Any day expiry | | | 14.82300 | 14.82300 | 14.60830 | 14.60830 | | 17.63 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | | | 14.89580 | 14.89580 | 14.67770 | 14.67770 | | 17.82 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/02/2019 | Any day expiry | | | 15.03910 | 15.03910 | 14.81440 | 14.81440 | | 18.05 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | | | 15.11650 | 15.11650 | 14.88830 | 14.88830 | | 18.12 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2019 | Foreign Exchange Future | | | 15.32320 | 15.32320 | 15.08540 | 15.08540 | | 18.33 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/06/2020 | Foreign Exchange Future | | | 16.28640 | 16.28640 | 15.99830 | 15.99830 | | 19.61 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/07/2020 | Any day expiry | | | 16.41630 | 16.41630 | 16.12100 | 16.12100 | | 19.73 | 0.00 | 0.00 | 0 | 84,000.00 |
| \$ / R | On 14/09/2020 | Foreign Exchange Future | | | 16.55180 | 16.55180 | 16.24900 | 16.24900 | | 19.87 | 0.00 | 0.00 | 0 | 184,000.00 |

| 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 MAXI | On 18/12/2017 | | | Foreign Exchange Future | 14.08460 | 14.08460 | | 13.89500 | 13.89500 | | 19.09 | 0.00 | 1,183,106.40 | 84 | 751.00 |
| \$ / R MAXI | On 19/03/2018 | | | Foreign Exchange Future | 14.28950 | 14.28950 | | 14.09460 | 14.09460 | | 17.70 | 0.00 | 400,106.00 | 28 | 33.00 |
| \$ / R MAXI | On 18/06/2018 | | | Foreign Exchange Future | 14.49190 | 14.49190 | | 14.29110 | 14.29110 | | 17.52 | 0.00 | 0.00 | 0 | 9.00 |
| \$ / R MAXI | On 17/09/2018 | | | Foreign Exchange Future | 14.69430 | 14.69430 | | 14.48520 | 14.48520 | | 17.54 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 14/06/2019 | | | Foreign Exchange Future | 15.32320 | 15.32320 | | 15.08540 | 15.08540 | | 18.33 | 0.00 | 0.00 | 0 | 0.00 |
| £ / R | On 31/10/2017 | | | Any day expiry | 18.50900 | 18.50900 | | 18.10480 | 18.10480 | | 15.89 | 0.00 | 0.00 | 0 | 43.00 |
| £ / R | On 18/12/2017 | | | Foreign Exchange Future | 18.68040 | 18.68040 | | 18.27170 | 18.27170 | | 17.66 | 0.00 | 89,591,198.40 | 4,796 | 199,447.00 |
| £ / R | On 18/12/2017 | 18.20 | Call | Foreign Exchange Future | 769.30700 | 0.76931 | | 526.49260 | 0.52649 | 769.307 | 17.40 | 0.66 | 0.00 | 0 | 400.00 |
| £ / R | On 18/12/2017 | 19.80 | Call | Foreign Exchange Future | 174.28210 | 0.17428 | | 108.63670 | 0.10864 | 174.282 | 19.20 | 0.23 | 0.00 | 0 | 800.00 |
| £ / R | On 19/03/2018 | | | Foreign Exchange Future | 19.00920 | 19.00920 | | 18.58940 | 18.58940 | | 17.85 | 0.00 | 16,252,866.00 | 855 | 1,696.00 |
| £ / R | On 19/03/2018 | 17.00 | Put | Foreign Exchange Future | 159.71940 | 0.15972 | | 225.31470 | 0.22531 | 159.719 | 17.45 | 0.14 | 0.00 | 0 | 500.00 |
| £ / R | On 19/03/2018 | 20.14 | Call | Foreign Exchange Future | 469.84490 | 0.46984 | | 361.55790 | 0.36156 | 469.845 | 18.86 | 0.33 | 0.00 | 0 | 500.00 |
| £ / R | On 18/06/2018 | | | Foreign Exchange Future | 19.33310 | 19.33310 | | 18.90280 | 18.90280 | | 17.95 | 0.00 | 0.00 | 0 | 3,383.00 |
| £ / R | On 17/09/2018 | | | Foreign Exchange Future | 19.65860 | 19.65860 | | 19.21380 | 19.21380 | | 18.18 | 0.00 | 0.00 | 0 | 1,665.00 |
| £ / R | On 14/06/2019 | | | Foreign Exchange Future | 20.40270 | 20.40270 | | 19.92370 | 19.92370 | | 17.86 | 0.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On 18/12/2017 | | | Foreign Exchange Future | 0.12417 | 0.12417 | | 0.12220 | 0.12220 | | 24.56 | 0.00 | 0.00 | 0 | 225.00 |
| ¥ / R | On 19/03/2018 | | | Foreign Exchange Future | 0.12663 | 0.12663 | | 0.12460 | 0.12460 | | 22.80 | 0.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On 18/06/2018 | | | Foreign Exchange Future | 0.12912 | 0.12912 | | 0.12701 | 0.12701 | | 22.38 | 0.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On 14/06/2019 | | | Foreign Exchange Future | 0.14358 | 0.14358 | | 0.14081 | 0.14081 | | 21.13 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 27/10/2017 | | | Any day expiry | 16.49650 | 16.49650 | | 16.20710 | 16.20710 | | 20.63 | 0.00 | 0.00 | 0 | 800.00 |
| € / R | On 15/11/2017 | | | Any day expiry | 16.55840 | 16.55840 | | 16.27320 | 16.27320 | | 15.06 | 0.00 | 0.00 | 0 | 21.00 |
| € / R | On 28/11/2017 | | | Any day expiry | 16.60790 | 16.60790 | | 16.31940 | 16.31940 | | 15.84 | 0.00 | 0.00 | 0 | 800.00 |
| € / R | On 18/12/2017 | | | Foreign Exchange Future | 16.68010 | 16.68010 | | 16.39010 | 16.39010 | | 17.80 | 0.00 | 54,343,765.80 | 3,258 | 94,276.00 |
| € / R | On 18/12/2017 | 14.00 | Put | Foreign Exchange Future | 9.62940 | 0.00963 | | 7.51890 | 0.00752 | 9.629 | 22.20 | 0.02 | 0.00 | 0 | 18,000.00 |
| € / R | On 18/12/2017 | 16.39 | Call | Foreign Exchange Future | 603.49430 | 0.60349 | | 444.52380 | 0.44452 | 603.494 | 17.48 | 0.62 | 0.00 | 0 | 18,000.00 |
| € / R | On 27/12/2017 | | | Any day expiry | 16.71270 | 16.71270 | | 16.42190 | 16.42190 | | 17.68 | 0.00 | 0.00 | 0 | 800.00 |
| € / R | On 31/01/2018 | | | Any day expiry | 16.84690 | 16.84690 | | 16.55220 | 16.55220 | | 16.91 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 31/01/2018 | 15.80 | Put | Any day expiry | 167.60010 | 0.16760 | | 240.44760 | 0.24045 | 167.600 | 15.90 | 0.21 | 0.00 | 0 | 193,000.00 |
| € / R | On 19/03/2018 | | | Foreign Exchange Future | 17.01780 | 17.01780 | | 16.71910 | 16.71910 | | 16.73 | 0.00 | 5,105,340.00 | 300 | 13,767.00 |
| € / R | On 19/03/2018 | 15.05 | Put | Foreign Exchange Future | 84.80500 | 0.08480 | | 108.70430 | 0.10870 | 84.805 | 15.88 | 0.10 | 0.00 | 0 | 5,648.00 |
| € / R | On 19/03/2018 | 15.10 | Put | Foreign Exchange Future | 88.84740 | 0.08885 | | 116.86850 | 0.11687 | 88.847 | 15.77 | 0.11 | 0.00 | 0 | 19,510.00 |
| € / R | On 19/03/2018 | 16.50 | Call | Foreign Exchange Future | 972.94380 | 0.97294 | | 798.79320 | 0.79879 | 972.944 | 16.22 | 0.64 | 0.00 | 0 | 643.00 |
| € / R | On 19/03/2018 | 17.00 | Call | Foreign Exchange Future | 724.14420 | 0.72414 | | 0.00000 | 0.00000 | 724.144 | 16.73 | 0.53 | 10,867,794.00 | 1,240 | 620.00 |
| € / R | On 18/06/2018 | | | Foreign Exchange Future | 17.35810 | 17.35810 | | 17.04920 | 17.04920 | | 16.65 | 0.00 | 433,952.50 | 25 | 226.00 |
| € / R | On 18/06/2018 | 13.75 | Put | Foreign Exchange Future | 31.14180 | 0.03114 | | 28.24510 | 0.02825 | 31.142 | 16.36 | 0.03 | 0.00 | 0 | 54,617.00 |
| € / R | On 18/06/2018 | 15.25 | Put | Foreign Exchange Future | 156.43950 | 0.15644 | | 195.72180 | 0.19572 | 156.440 | 15.49 | 0.14 | 0.00 | 0 | 54,617.00 |
| € / R | On 18/06/2018 | 20.55 | Call | Foreign Exchange Future | 235.09690 | 0.23510 | | 199.35830 | 0.19936 | 235.097 | 20.16 | 0.17 | 0.00 | 0 | 54,617.00 |
| € / R | On 17/09/2018 | | | Foreign Exchange Future | 17.70600 | 17.70600 | | 17.38350 | 17.38350 | | 16.67 | 0.00 | 0.00 | 0 | 2,544.00 |
| € / R | On 14/06/2019 | | | Foreign Exchange Future | 18.83860 | 18.83860 | | 18.47650 | 18.47650 | | 17.34 | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|-----|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| 10Y STND | On 17/12/2025 | Interest Rate Swap | | 97.67136 | 97.67136 | | 96.13167 | 96.13167 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 16/03/2026 | Interest Rate Swap | | 94.77595 | 94.77595 | | 93.18738 | 93.18738 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 15/06/2026 | Interest Rate Swap | | 93.59327 | 93.59327 | | 91.96833 | 91.96833 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 21/09/2026 | Interest Rate Swap | | 95.77024 | 95.77024 | | 94.13252 | 94.13252 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 21/12/2026 | Interest Rate Swap | | 99.54524 | 99.54524 | | 97.90498 | 97.90498 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 15/03/2027 | Interest Rate Swap | | 98.20026 | 98.20026 | | 96.50824 | 96.50824 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 21/06/2027 | Interest Rate Swap | | 100.29109 | 100.29109 | | 98.57163 | 98.57163 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 20/09/2027 | Interest Rate Swap | | 103.99986 | 103.99986 | | 102.27900 | 102.27900 | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 21/12/2017 | Interest Rate Swap | | 99.75953 | 99.75953 | | 99.75954 | 99.75954 | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 15/03/2018 | Interest Rate Swap | | 99.70081 | 99.70081 | | 99.69093 | 99.69093 | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 21/06/2018 | Interest Rate Swap | | 99.86326 | 99.86326 | | 99.83084 | 99.83084 | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 20/09/2018 | Interest Rate Swap | | 100.04798 | 100.04798 | | 99.97356 | 99.97356 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 18/12/2017 | Interest Rate Swap | | 99.79703 | 99.79703 | | 99.79703 | 99.79703 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 16/03/2018 | Interest Rate Swap | | 98.98477 | 98.98477 | | 98.97531 | 98.97531 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 15/06/2018 | Interest Rate Swap | | 98.55384 | 98.55384 | | 98.52166 | 98.52166 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 21/09/2018 | Interest Rate Swap | | 98.51669 | 98.51669 | | 98.44180 | 98.44180 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 21/12/2018 | Interest Rate Swap | | 98.96000 | 98.96000 | | 98.82000 | 98.82000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 15/03/2019 | Interest Rate Swap | | 99.40751 | 99.40751 | | 99.22013 | 99.22013 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 21/06/2019 | Interest Rate Swap | | 99.85990 | 99.85990 | | 99.61791 | 99.61791 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 20/09/2019 | Interest Rate Swap | | 100.33598 | 100.33598 | | 100.04250 | 100.04250 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 17/12/2020 | Interest Rate Swap | | 96.95057 | 96.95057 | | 96.40957 | 96.40957 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 16/03/2021 | Interest Rate Swap | | 96.28185 | 96.28185 | | 95.68787 | 95.68787 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 15/06/2021 | Interest Rate Swap | | 95.58830 | 95.58830 | | 94.93748 | 94.93748 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 21/09/2021 | Interest Rate Swap | | 95.87145 | 95.87145 | | 95.16159 | 95.16159 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 21/12/2021 | Interest Rate Swap | | 98.15329 | 98.15329 | | 97.39335 | 97.39335 | | | 0.00 | 0.00 | 0 | 51.00 |
| 5Y STND | On 15/03/2022 | Interest Rate Swap | | 98.38458 | 98.38458 | | 97.57033 | 97.57033 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 21/06/2022 | Interest Rate Swap | | 99.66778 | 99.66778 | | 98.79484 | 98.79484 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 20/09/2022 | Interest Rate Swap | | 101.94611 | 101.94611 | | 101.02858 | 101.02858 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 02/11/2017 | Index Future | | 549.73100 | 549.73100 | | 554.15100 | 554.15100 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 01/02/2018 | Index Future | | 559.82000 | 559.82000 | | 564.32000 | 564.32000 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 03/05/2018 | Index Future | | 570.19600 | 570.19600 | | 574.78200 | 574.78200 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 02/11/2017 | Index Future | | 625.33900 | 625.33900 | | 633.70100 | 633.70100 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 01/02/2018 | Index Future | | 636.81600 | 636.81600 | | 645.33000 | 645.33000 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 03/05/2018 | Index Future | | 648.61900 | 648.61900 | | 657.29400 | 657.29400 | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 02/11/2017 | Index Future | | 560.85000 | 560.85000 | | 570.33000 | 570.33000 | | | 0.00 | 347,727,000.00 | 62 | 491.00 |
| ALBI | On 01/02/2018 | Index Future | | 571.14300 | 571.14300 | | 580.79700 | 580.79700 | | | 0.00 | 354,108,660.00 | 62 | 356.00 |
| ALBI | On 03/05/2018 | Index Future | | 581.72900 | 581.72900 | | 591.56400 | 591.56400 | | | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| AU\$ / R | On 18/12/2017 | Foreign Exchange Future | 10.84480 | | 10.84480 | | 10.79570 | 10.79570 | | 16.18 | 0.00 | 13,013,760.00 | 1,200 | 10,510.00 |
| AU\$ / R | On 27/12/2017 | Any day expiry | 10.85970 | | 10.85970 | | 10.81030 | 10.81030 | | 16.31 | 0.00 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 19/03/2018 | Foreign Exchange Future | 10.99520 | | 10.99520 | | 10.94270 | 10.94270 | | 16.29 | 0.00 | 0.00 | 0 | 500.00 |
| AU\$ / R | On 18/06/2018 | Foreign Exchange Future | 11.14490 | | 11.14490 | | 11.08800 | 11.08800 | | 15.68 | 0.00 | 0.00 | 0 | 1,550.00 |
| AU\$ / R | On 17/09/2018 | Foreign Exchange Future | 11.29470 | | 11.29470 | | 11.23120 | 11.23120 | | 15.26 | 0.00 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/06/2019 | Foreign Exchange Future | 11.75710 | | 11.75710 | | 11.66750 | 11.66750 | | 15.06 | 0.00 | 0.00 | 0 | 0.00 |
| CAD/ R | On 18/12/2017 | Foreign Exchange Future | 11.01960 | | 11.01960 | | 10.96920 | 10.96920 | | 15.18 | 0.00 | 0.00 | 0 | 350.00 |
| CAD/ R | On 19/03/2018 | Foreign Exchange Future | 11.18870 | | 11.18870 | | 11.13430 | 11.13430 | | 15.39 | 0.00 | 0.00 | 0 | 0.00 |
| CAD/ R | On 18/06/2018 | Foreign Exchange Future | 11.35390 | | 11.35390 | | 11.29460 | 11.29460 | | 16.01 | 0.00 | 0.00 | 0 | 0.00 |
| CHF / R | On 18/12/2017 | Foreign Exchange Future | 14.27930 | | 14.27930 | | 14.08520 | 14.08520 | | 16.69 | 0.00 | 0.00 | 0 | 1,502.00 |
| CHF / R | On 19/03/2018 | Foreign Exchange Future | 14.58450 | | 14.58450 | | 14.38340 | 14.38340 | | 16.06 | 0.00 | 0.00 | 0 | 0.00 |
| CHF / R | On 18/06/2018 | Foreign Exchange Future | 14.89110 | | 14.89110 | | 14.68350 | 14.68350 | | 16.40 | 0.00 | 0.00 | 0 | 0.00 |
| CHF / R | On 14/06/2019 | Foreign Exchange Future | 16.51230 | | 16.51230 | | 16.23610 | 16.23610 | | 17.49 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 18/12/2017 | Foreign Exchange Future | 2.11450 | | 2.11450 | | 2.08580 | 2.08580 | | 17.11 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 19/03/2018 | Foreign Exchange Future | 2.13230 | | 2.13230 | | 2.10360 | 2.10360 | | 17.60 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 18/06/2018 | Foreign Exchange Future | 2.15010 | | 2.15010 | | 2.12110 | 2.12110 | | 17.03 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 14/06/2019 | Foreign Exchange Future | 2.22480 | | 2.22480 | | 2.19180 | 2.19180 | | 17.33 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 18/12/2017 | Foreign Exchange Future | 2.25470 | | 2.25470 | | 2.21510 | 2.21510 | | 17.49 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 19/03/2018 | Foreign Exchange Future | 2.30110 | | 2.30110 | | 2.26010 | 2.26010 | | 17.68 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 18/06/2018 | Foreign Exchange Future | 2.34870 | | 2.34870 | | 2.30620 | 2.30620 | | 17.14 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 14/06/2019 | Foreign Exchange Future | 2.68030 | | 2.68030 | | 2.62120 | 2.62120 | | 18.27 | 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 | 11.19050 | | 73.96680 | | 10.93835 | 75.45325 | | | 0.00 | 0.00 | 0 | 6,011.00 |
| ES33 | On 01/02/2018 | Bond Future | 11.31149 | | 75.32428 | | 11.05021 | 76.83796 | | | 0.00 | 0.00 | 0 | 9,466.00 |
| ES33 | On 03/05/2018 | Bond Future | 11.43125 | | 72.92896 | | 11.16054 | 74.47091 | | | 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 |

| 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 |
|------------------|---------------|-------------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| 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 | 11.39505 | | 76.57805 | | 11.14274 | 78.24987 | | | 0.00 | 0.00 | 0 | 2,202.00 |
| ES42 | On 01/02/2018 | Bond Future | 11.51080 | | 77.98347 | | 11.24944 | 79.68593 | | | 0.00 | 0.00 | 0 | 7,957.00 |
| ES42 | On 03/05/2018 | Bond Future | 11.63093 | | 75.16749 | | 11.35984 | 76.90175 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 25/04/2042 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 02/11/2017 | GOVI | 559.50000 | | 559.50000 | | 568.84300 | 568.84300 | | | 0.00 | 16,785,000.00 | 3 | 226.00 |
| GOVI | On 01/02/2018 | GOVI | 569.76900 | | 569.76900 | | 579.28200 | 579.28200 | | | 0.00 | 0.00 | 0 | 443.00 |
| GOVI | On 03/05/2018 | GOVI | 580.32900 | | 580.32900 | | 590.02100 | 590.02100 | | | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 18/12/2017 | Foreign Exchange Future | 1.80680 | | 1.80680 | | 1.78250 | 1.78250 | | 17.30 | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 19/03/2018 | Foreign Exchange Future | 1.83650 | | 1.83650 | | 1.81180 | 1.81180 | | 17.76 | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 18/06/2018 | Foreign Exchange Future | 1.86540 | | 1.86540 | | 1.84000 | 1.84000 | | 17.23 | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 14/06/2019 | Foreign Exchange Future | 2.07000 | | 2.07000 | | 2.03490 | 2.03490 | | 18.55 | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 02/11/2017 | Bond Future | 129.82513 | | 129.82513 | | 130.44810 | 130.44810 | | | 0.00 | 58,291,483.37 | 449 | 949.00 |
| I2025 | On 01/02/2018 | Bond Future | 130.90628 | | 130.90628 | | 131.54175 | 131.54175 | | | 0.00 | 58,776,919.72 | 449 | 449.00 |
| I2025 | On 03/05/2018 | Bond Future | 133.37749 | | 133.37749 | | 134.02566 | 134.02566 | | | 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 | 99.65480 | | 99.65480 | | 99.66539 | 99.66539 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 01/02/2018 | Bond Future | 101.51427 | | 101.51427 | | 101.52570 | 101.52570 | | | 0.00 | 0.00 | 0 | 1,370.00 |
| I2029 | On 03/05/2018 | Bond Future | 102.41248 | | 102.41248 | | 102.42474 | 102.42474 | | | 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 | 104.78448 | | 104.78448 | | 104.79585 | 104.79585 | | | 0.00 | 0.00 | 0 | 5,179.00 |
| I2033 | On 01/02/2018 | Bond Future | 106.73962 | | 106.73962 | | 106.75180 | 106.75180 | | | 0.00 | 0.00 | 0 | 381.00 |
| I2033 | On 03/05/2018 | Bond Future | 107.66592 | | 107.66592 | | 107.67905 | 107.67905 | | | 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 | 127.17237 | | 127.17237 | | 127.89868 | 127.89868 | | | 0.00 | 211,106,134.20 | 1,660 | 11,730.00 |
| I2038 | On 01/02/2018 | Bond Future | 128.03617 | | 128.03617 | | 128.77712 | 128.77712 | | | 0.00 | 212,540,042.20 | 1,660 | 6,912.00 |
| I2038 | On 03/05/2018 | Bond Future | 130.45319 | | 130.45319 | | 131.20891 | 131.20891 | | | 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 | 121.99048 | | 121.99048 | | 122.73956 | 122.73956 | | | 0.00 | 0.00 | 0 | 20,032.00 |
| I2046 | On 01/02/2018 | Bond Future | 124.26657 | | 124.26657 | | 125.03065 | 125.03065 | | | 0.00 | 0.00 | 0 | 3,853.00 |
| I2046 | On 03/05/2018 | Bond Future | 125.01283 | | 125.01283 | | 125.79174 | 125.79174 | | | 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 | 131.74311 | | 131.74311 | | 131.75682 | 131.75682 | | | 0.00 | 308,937,592.95 | 2,345 | 22,106.00 |
| I2050 | On 01/02/2018 | Bond Future | 132.52228 | | 132.52228 | | 132.53729 | 132.53729 | | | 0.00 | 310,764,746.60 | 2,345 | 6,070.00 |

| 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 |
|------------------|---------------|-------------------------|-----|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| I2050 | On 03/05/2018 | Bond Future | | 135.02396 | 135.02396 | | 135.03996 | 135.03996 | | | 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 | | 249.35200 | 249.35200 | | 250.17500 | 250.17500 | | | 0.00 | 0.00 | 0 | 737.00 |
| IGOV | On 01/02/2018 | Index Future | | 254.00500 | 254.00500 | | 254.84300 | 254.84300 | | | 0.00 | 0.00 | 0 | 409.00 |
| IGOV | On 03/05/2018 | Index Future | | 258.80000 | 258.80000 | | 259.65600 | 259.65600 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/11/2017 | Jibar Tradeable Future | | 7.00000 | 93.00000 | | 7.00000 | 93.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/12/2017 | Jibar Tradeable Future | | 6.90000 | 93.10000 | | 6.90000 | 93.10000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/01/2018 | Jibar Tradeable Future | | 6.86000 | 93.14000 | | 6.86000 | 93.14000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/02/2018 | Jibar Tradeable Future | | 6.79000 | 93.21000 | | 6.79000 | 93.21000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/03/2018 | Jibar Tradeable Future | | 6.75000 | 93.25000 | | 6.75000 | 93.25000 | | | 0.00 | 0.00 | 0 | 2,500.00 |
| JIBAR FUTURE | On 18/04/2018 | Jibar Tradeable Future | | 6.70000 | 93.30000 | | 6.70000 | 93.30000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/06/2018 | Jibar Tradeable Future | | 6.67000 | 93.33000 | | 6.67000 | 93.33000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/09/2018 | Jibar Tradeable Future | | 6.67000 | 93.33000 | | 6.67000 | 93.33000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/12/2018 | Jibar Tradeable Future | | 6.69000 | 93.31000 | | 6.69000 | 93.31000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/03/2019 | Jibar Tradeable Future | | 6.73000 | 93.27000 | | 6.73000 | 93.27000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/06/2019 | Jibar Tradeable Future | | 6.80000 | 93.20000 | | 6.80000 | 93.20000 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 18/12/2017 | Foreign Exchange Future | | 0.13450 | 0.13450 | | 0.13270 | 0.13270 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 19/03/2018 | Foreign Exchange Future | | 0.13420 | 0.13420 | | 0.13170 | 0.13170 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 18/06/2018 | Foreign Exchange Future | | 0.13380 | 0.13380 | | 0.13070 | 0.13070 | | | 0.00 | 0.00 | 0 | 1,145.00 |
| KES / R | On 14/06/2019 | Foreign Exchange Future | | 0.12400 | 0.12400 | | 0.12400 | 0.12400 | | | 0.00 | 0.00 | 0 | 0.00 |
| NOK/R | On 18/12/2017 | Foreign Exchange Future | | 1.76120 | 1.76120 | | 1.74380 | 1.74380 | | 15.29 | 0.00 | 0.00 | 0 | 0.00 |
| NOK/R | On 19/03/2018 | Foreign Exchange Future | | 1.79140 | 1.79140 | | 1.77330 | 1.77330 | | 15.73 | 0.00 | 0.00 | 0 | 0.00 |
| NOK/R | On 18/06/2018 | Foreign Exchange Future | | 1.82170 | 1.82170 | | 1.80270 | 1.80270 | | 15.19 | 0.00 | 0.00 | 0 | 0.00 |
| NOK/R | On 14/06/2019 | Foreign Exchange Future | | 1.95100 | 1.95100 | | 1.92690 | 1.92690 | | 15.65 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 18/12/2017 | Foreign Exchange Future | | 9.66890 | 9.66890 | | 9.57040 | 9.57040 | | 16.93 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 19/03/2018 | Foreign Exchange Future | | 9.79690 | 9.79690 | | 9.69540 | 9.69540 | | 17.13 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 18/06/2018 | Foreign Exchange Future | | 9.92440 | 9.92440 | | 9.81960 | 9.81960 | | 16.45 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 14/06/2019 | Foreign Exchange Future | | 10.93990 | 10.93990 | | 10.78630 | 10.78630 | | 16.41 | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 18/12/2017 | Foreign Exchange Future | | 1.34210 | 1.34210 | | 1.33460 | 1.33460 | | | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 19/03/2018 | Foreign Exchange Future | | 1.35310 | 1.35310 | | 1.34890 | 1.34890 | | | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 18/06/2018 | Foreign Exchange Future | | 1.36320 | 1.36320 | | 1.36440 | 1.36440 | | | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 14/06/2019 | Foreign Exchange Future | | 1.48260 | 1.48260 | | 1.46730 | 1.46730 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO £ / \$ | On 18/12/2017 | Foreign Exchange Future | | 1.32630 | 1.32630 | | 1.31500 | 1.31500 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO £ / \$ | On 19/03/2018 | Foreign Exchange Future | | 1.33030 | 1.33030 | | 1.31890 | 1.31890 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO £ / \$ | On 18/06/2018 | Foreign Exchange Future | | 1.33410 | 1.33410 | | 1.32270 | 1.32270 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 18/12/2017 | Foreign Exchange Future | | 1.18430 | 1.18430 | | 1.17960 | 1.17960 | | | 0.00 | 0.00 | 0 | 185.00 |

| 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 19/03/2018 | Foreign Exchange Future | | | 1.19090 | | 1.19090 | | 1.18620 | 1.18620 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 18/06/2018 | Foreign Exchange Future | | | 1.19780 | | 1.19780 | | 1.19300 | 1.19300 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 02/11/2017 | Bond Future | | | 9.07124 | | 112.70380 | | 8.84237 | 114.19791 | | 7.74 | 0.00 | 461,972,876.20 | 4,099 | 105,332.00 |
| R186 | On 02/11/2017 | Bond Future | 8.60 | Put | 3,109.54000 | | 3.10954 | | 1,693.23000 | 1.69323 | 3,109.540 | 7.59 | 0.99 | 0.00 | 0 | 3,750.00 |
| R186 | On 02/11/2017 | Bond Future | 9.00 | Put | 779.93000 | | 0.77993 | | 185.44000 | 0.18544 | 779.930 | 7.74 | 0.64 | 0.00 | 0 | 5,000.00 |
| R186 | On 01/02/2018 | Bond Future | | | 9.14103 | | 109.47247 | | 8.90219 | 110.99390 | | 7.52 | 0.00 | 519,994,232.50 | 4,750 | 73,139.00 |
| R186 | On 01/02/2018 | Bond Future | 7.75 | Call | 21.53000 | | 0.02153 | | 57.06000 | 0.05706 | 21.530 | 7.14 | 0.02 | 0.00 | 0 | 1,460.00 |
| R186 | On 01/02/2018 | Bond Future | 8.50 | Call | 386.92000 | | 0.38692 | | 721.21000 | 0.72121 | 386.920 | 7.43 | 0.17 | 0.00 | 0 | 1,460.00 |
| R186 | On 01/02/2018 | Bond Future | 8.75 | Put | 3,263.74000 | | 3.26374 | | 2,270.65000 | 2.27065 | 3,263.740 | 7.52 | 0.71 | 0.00 | 0 | 820.00 |
| R186 | On 01/02/2018 | Bond Future | 9.00 | Put | 2,235.29000 | | 2.23529 | | 1,460.90000 | 1.46090 | 2,235.290 | 7.67 | 0.57 | 0.00 | 0 | 6,200.00 |
| R186 | On 01/02/2018 | Bond Future | 9.25 | Put | 1,449.31000 | | 1.44931 | | 886.54000 | 0.88654 | 1,449.310 | 7.81 | 0.43 | 0.00 | 0 | 820.00 |
| R186 | On 03/05/2018 | Bond Future | | | 9.21317 | | 111.50120 | | 8.96362 | 113.05116 | | 7.46 | 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 | | | 300.55685 | | 300.55685 | | 301.53132 | 301.53132 | | | 0.00 | 0.00 | 0 | 851.00 |
| R197 | On 01/02/2018 | Bond Future | | | 299.17543 | | 299.17543 | | 300.17007 | 300.17007 | | | 0.00 | 0.00 | 0 | 2,350.00 |
| R197 | On 03/05/2018 | Bond Future | | | 304.82319 | | 304.82319 | | 305.83831 | 305.83831 | | | 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 | | | 240.57496 | | 240.57496 | | 242.09996 | 242.09996 | | 4.24 | 0.00 | 56,294,540.64 | 234 | 25,111.00 |
| R202 | On 01/02/2018 | Bond Future | | | 241.35132 | | 241.35132 | | 242.90636 | 242.90636 | | 4.47 | 0.00 | 56,476,208.88 | 234 | 4,428.00 |
| R202 | On 03/05/2018 | Bond Future | | | 245.90756 | | 245.90756 | | 247.49348 | 247.49348 | | 4.40 | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 07/12/2033 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 02/11/2017 | Bond Future | | | 8.33532 | | 98.96574 | | 8.12079 | 99.86328 | | 4.38 | 0.00 | 336,384,550.26 | 3,399 | 44,262.00 |
| R2023 | On 01/02/2018 | Bond Future | | | 8.39445 | | 100.78203 | | 8.16675 | 101.69598 | | 4.61 | 0.00 | 0.00 | 0 | 27,259.00 |
| R2023 | On 03/05/2018 | Bond Future | | | 8.44805 | | 98.72020 | | 8.20604 | 99.65138 | | 4.54 | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 28/02/2023 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 02/11/2017 | Bond Future | | | 9.63645 | | 90.51797 | | 9.41291 | 91.99200 | | | 0.00 | 0.00 | 0 | 39,499.00 |
| R2030 | On 01/02/2018 | Bond Future | | | 9.70969 | | 88.17439 | | 9.47815 | 89.67536 | | | 0.00 | 0.00 | 0 | 21,497.00 |
| R2030 | On 03/05/2018 | Bond Future | | | 9.78767 | | 89.80827 | | 9.54770 | 91.33741 | | | 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 | | | 9.84679 | | 88.69317 | | 9.62343 | 90.26212 | | 11.28 | 0.00 | 88,693.17 | 1 | 34,877.00 |
| R2032 | On 01/02/2018 | Bond Future | | | 9.92399 | | 90.32088 | | 9.69302 | 91.91860 | | 10.79 | 0.00 | 0.00 | 0 | 24,844.00 |
| R2032 | On 01/02/2018 | Bond Future | 9.20 | Call | 414.67000 | | 0.41467 | | 762.45000 | 0.76245 | 414.670 | 10.53 | 0.16 | 0.00 | 0 | 7,500.00 |
| R2032 | On 01/02/2018 | Bond Future | 9.30 | Call | 543.74000 | | 0.54374 | | 962.89000 | 0.96289 | 543.740 | 10.57 | 0.20 | 0.00 | 0 | 7,800.00 |
| R2032 | On 01/02/2018 | Bond Future | 9.40 | Call | 700.27000 | | 0.70027 | | 1,196.25000 | 1.19625 | 700.270 | 10.62 | 0.24 | 0.00 | 0 | 6,800.00 |

| 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 | 9.45 | Call | 789.60000 | 0.78960 | 1,325.78000 | 1.32578 | 789.600 | 10.65 | 0.27 | 0.00 | 0 | 750.00 |
| R2032 | On 03/05/2018 | Bond Future | | | 10.00176 | 87.83784 | 9.76280 | 89.46538 | | 11.29 | 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 | | | 10.02709 | 92.26401 | 9.76872 | 94.24853 | | | 0.00 | 0.00 | 0 | 25,234.00 |
| R2035 | On 01/02/2018 | Bond Future | | | 10.10786 | 93.95729 | 9.84081 | 95.97820 | | | 0.00 | 0.00 | 0 | 30,857.00 |
| R2035 | On 03/05/2018 | Bond Future | | | 10.18480 | 91.19851 | 9.90894 | 93.25719 | | | 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 | | | 10.10664 | 88.75074 | 9.85817 | 90.64917 | | 13.36 | 0.00 | 0.00 | 0 | 52,748.00 |
| R2037 | On 01/02/2018 | Bond Future | | | 10.18216 | 86.12437 | 9.92568 | 88.05760 | | 12.82 | 0.00 | 0.00 | 0 | 33,389.00 |
| R2037 | On 03/05/2018 | Bond Future | | | 10.26130 | 87.72034 | 9.99650 | 89.68962 | | 12.79 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 31/01/2037 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R204 | On 02/11/2017 | Bond Future | | | 7.36510 | 103.69590 | 7.15940 | 103.91505 | | 0.32 | 0.00 | 0.00 | 0 | 42,486.00 |
| R204 | On 01/02/2018 | Bond Future | | | 7.34630 | 101.56108 | 7.07934 | 101.78421 | | 0.69 | 0.00 | 0.00 | 0 | 18,672.00 |
| R204 | On 03/05/2018 | Bond Future | | | 7.29011 | 103.44323 | 6.91199 | 103.67077 | | 0.51 | 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 | | | 10.17162 | 92.14405 | 9.91813 | 94.21321 | | 14.04 | 0.00 | 69,108,037.50 | 750 | 16,838.00 |
| R2040 | On 01/02/2018 | Bond Future | | | 10.24690 | 89.32966 | 9.98530 | 91.43674 | | 13.45 | 0.00 | 0.00 | 0 | 4,480.00 |
| R2040 | On 03/05/2018 | Bond Future | | | 10.32562 | 90.98499 | 10.05560 | 93.13136 | | 13.43 | 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 | | | 10.18640 | 89.26666 | 9.93285 | 91.35561 | | 14.73 | 0.00 | 0.00 | 0 | 21,907.00 |
| R2044 | On 01/02/2018 | Bond Future | | | 10.25911 | 86.52465 | 9.99759 | 88.65195 | | 14.10 | 0.00 | 0.00 | 0 | 13,571.00 |
| R2044 | On 03/05/2018 | Bond Future | | | 10.33501 | 88.12798 | 10.06523 | 90.29494 | | 14.08 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 31/01/2044 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 02/11/2017 | Bond Future | | | 10.13144 | 88.66488 | 9.87790 | 90.81478 | | 14.57 | 0.00 | 0.00 | 0 | 50,118.00 |
| R2048 | On 01/02/2018 | Bond Future | | | 10.20467 | 90.29207 | 9.94313 | 92.48137 | | 13.94 | 0.00 | 175,979,244.43 | 1,949 | 89,105.00 |
| R2048 | On 03/05/2018 | Bond Future | | | 10.27411 | 87.52884 | 10.00452 | 89.75895 | | 14.61 | 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 | | | 7.69817 | 101.36286 | 7.49127 | 101.77138 | | 1.30 | 0.00 | 0.00 | 0 | 31,167.00 |
| R207 | On 01/02/2018 | Bond Future | | | 7.73111 | 99.58205 | 7.49547 | 99.99802 | | 1.58 | 0.00 | 0.00 | 0 | 13,157.00 |
| R207 | On 03/05/2018 | Bond Future | | | 7.77741 | 101.42746 | 7.50417 | 101.85142 | | 1.42 | 0.00 | 0.00 | 0 | 0.00 |
| R207 | On 15/01/2020 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R207/R203 | On 15/01/2020 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-------------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| R208 | On 02/11/2017 | Bond Future | | | 7.94949 | | 97.18464 | | 7.73907 | 97.78951 | | 2.37 | 0.00 | 0.00 | 0 | 33,095.00 |
| R208 | On 01/02/2018 | Bond Future | | | 7.99765 | | 98.96820 | | 7.76848 | 99.58416 | | 2.73 | 0.00 | 0.00 | 0 | 30,712.00 |
| R208 | On 03/05/2018 | Bond Future | | | 8.04554 | | 97.40124 | | 7.79426 | 98.02887 | | 2.57 | 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 | | | 9.98115 | | 69.48840 | | 9.72755 | 71.11999 | | 13.47 | 0.00 | 10,770,702.00 | 155 | 106,120.00 |
| R209 | On 02/11/2017 | Bond Future | 8.30 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | 12.89 | 0.00 | 0.00 | 0 | 2,800.00 |
| R209 | On 02/11/2017 | Bond Future | 9.00 | Call | 0.00000 | | 0.00000 | | 0.17000 | 0.00017 | 0.000 | 13.04 | 0.00 | 0.00 | 0 | 2,248.00 |
| R209 | On 02/11/2017 | Bond Future | 9.33 | Call | 0.41000 | | 0.00041 | | 22.46000 | 0.02246 | 0.410 | 13.23 | 0.00 | 0.00 | 0 | 1,350.00 |
| R209 | On 02/11/2017 | Bond Future | 9.58 | Put | 2,624.94000 | | 2.62494 | 1,209.48000 | 1.20948 | 2,624.940 | 13.38 | 0.97 | 0.00 | 0.00 | 0 | 1,350.00 |
| R209 | On 02/11/2017 | Bond Future | 9.75 | Put | 1,588.71000 | | 1.58871 | 528.08000 | 0.52808 | 1,588.710 | 13.47 | 0.85 | 0.00 | 0.00 | 0 | 6,500.00 |
| R209 | On 02/11/2017 | Bond Future | 9.88 | Put | 940.13000 | | 0.94013 | 231.37000 | 0.23137 | 940.130 | 13.59 | 0.67 | 0.00 | 0.00 | 0 | 1,350.00 |
| R209 | On 02/11/2017 | Bond Future | 10.00 | Put | 504.28000 | | 0.50428 | 91.79000 | 0.09179 | 504.280 | 13.70 | 0.46 | 0.00 | 0.00 | 0 | 1,138.00 |
| R209 | On 02/11/2017 | Bond Future | 10.60 | Put | 1.87000 | | 0.00187 | 0.08000 | 0.00008 | 1.870 | 14.23 | 0.00 | 0.00 | 0.00 | 0 | 1,300.00 |
| R209 | On 01/02/2018 | Bond Future | | | 10.05085 | | 70.76372 | | 9.78964 | 72.42519 | | 12.79 | 0.00 | 0.00 | 0 | 79,728.00 |
| R209 | On 01/02/2018 | Bond Future | 9.32 | Call | 394.25000 | | 0.39425 | 756.46000 | 0.75646 | 394.250 | 12.55 | 0.17 | 0.00 | 0.00 | 0 | 157.00 |
| R209 | On 01/02/2018 | Bond Future | 9.33 | Call | 405.26000 | | 0.40526 | 774.51000 | 0.77451 | 405.260 | 12.56 | 0.17 | 0.00 | 0.00 | 0 | 220.00 |
| R209 | On 01/02/2018 | Bond Future | 9.59 | Put | 3,749.45000 | | 3.74945 | 2,660.90000 | 2.66090 | 3,749.450 | 12.70 | 0.72 | 0.00 | 0.00 | 0 | 377.00 |
| R209 | On 01/02/2018 | Bond Future | 9.85 | Put | 2,613.71000 | | 2.61371 | 1,752.07000 | 1.75207 | 2,613.710 | 12.88 | 0.59 | 0.00 | 0.00 | 0 | 7,500.00 |
| R209 | On 01/02/2018 | Bond Future | 9.88 | Put | 2,500.48000 | | 2.50048 | 1,665.04000 | 1.66504 | 2,500.480 | 12.91 | 0.58 | 0.00 | 0.00 | 0 | 220.00 |
| R209 | On 01/02/2018 | Bond Future | 9.89 | Put | 2,463.46000 | | 2.46346 | 1,636.63000 | 1.63663 | 2,463.460 | 12.92 | 0.57 | 0.00 | 0.00 | 0 | 157.00 |
| R209 | On 01/02/2018 | Bond Future | 10.00 | Put | 2,081.81000 | | 2.08181 | 1,349.26000 | 1.34926 | 2,081.810 | 13.02 | 0.51 | 0.00 | 0.00 | 0 | 7,500.00 |
| R209 | On 01/02/2018 | Bond Future | 10.10 | Put | 1,773.54000 | | 1.77354 | 1,123.96000 | 1.12396 | 1,773.540 | 13.11 | 0.46 | 0.00 | 0.00 | 0 | 3,000.00 |
| R209 | On 03/05/2018 | Bond Future | | | 10.12066 | | 68.92594 | | 9.85151 | 70.61842 | | 13.43 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 03/05/2018 | Bond Future | 10.00 | Put | 3,113.67000 | | 3.11367 | 2,312.90000 | 2.31290 | 3,113.670 | 13.65 | 0.52 | 0.00 | 0.00 | 0 | 5,000.00 |
| 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 | | | 184.78461 | | 184.78461 | | 184.80467 | 184.80467 | | | 0.00 | 0.00 | 0 | 1,480.00 |
| R210 | On 01/02/2018 | Bond Future | | | 188.23251 | | 188.23251 | | 188.25422 | 188.25422 | | | 0.00 | 0.00 | 0 | 699.00 |
| R210 | On 03/05/2018 | Bond Future | | | 189.36086 | | 189.36086 | | 189.38400 | 189.38400 | | | 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 | | | 150.77853 | | 150.77853 | | 151.03723 | 151.03723 | | | 0.00 | 0.00 | 0 | 2,517.00 |
| R212 | On 01/02/2018 | Bond Future | | | 151.54821 | | 151.54821 | | 151.81269 | 151.81269 | | | 0.00 | 0.00 | 0 | 1,566.00 |

| 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 |
|------------------|---------------|-------------------------|--------------|--------------|------------|--------------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| R212 | On 03/05/2018 | Bond Future | 154.40906 | | 154.40906 | | 154.67948 | 154.67948 | | | 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 | 9.72665 | | 81.17998 | | 9.50324 | 82.60857 | | 11.07 | 0.00 | 0.00 | 0 | 50,507.00 |
| R213 | On 01/02/2018 | Bond Future | 9.80219 | | 82.66980 | | 9.57115 | 84.12466 | | 10.59 | 0.00 | 0.00 | 0 | 20,001.00 |
| R213 | On 03/05/2018 | Bond Future | 9.87396 | | 80.65265 | | 9.63515 | 82.13464 | | 11.07 | 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 | 10.09129 | | 69.19990 | | 9.83774 | 70.89118 | | 14.25 | 0.00 | 0.00 | 0 | 34,088.00 |
| R214 | On 01/02/2018 | Bond Future | 10.16273 | | 70.46985 | | 9.90149 | 72.19222 | | 13.50 | 0.00 | 0.00 | 0 | 13,642.00 |
| R214 | On 03/05/2018 | Bond Future | 10.23042 | | 68.48012 | | 9.96146 | 70.23454 | | 14.20 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 28/02/2041 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R214/R209 | On 28/02/2041 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| RAIN | On 18/12/2017 | Foreign Exchange Future | 24,936.31000 | 24,936.31000 | | 24,533.17000 | 24,533.17000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| RAIN | On 19/03/2018 | Foreign Exchange Future | 25,345.10000 | 25,345.10000 | | 24,932.52000 | 24,932.52000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 18/12/2017 | Foreign Exchange Future | 10.35520 | 10.35520 | | 10.20150 | 10.20150 | | | 15.98 | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 19/03/2018 | Foreign Exchange Future | 10.51700 | 10.51700 | | 10.36020 | 10.36020 | | | 16.08 | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 18/06/2018 | Foreign Exchange Future | 10.68060 | 10.68060 | | 10.51740 | 10.51740 | | | 15.69 | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 14/06/2019 | Foreign Exchange Future | 11.87130 | 11.87130 | | 11.65100 | 11.65100 | | | 16.39 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 18/12/2017 | Foreign Exchange Future | 3.71190 | 3.71190 | | 3.65960 | 3.65960 | | | 13.83 | 0.00 | 0.00 | 0 | 4,775.00 |
| TRY / R | On 19/03/2018 | Foreign Exchange Future | 3.66820 | 3.66820 | | 3.61650 | 3.61650 | | | 13.99 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 18/06/2018 | Foreign Exchange Future | 3.62500 | 3.62500 | | 3.57530 | 3.57530 | | | 14.60 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 14/06/2019 | Foreign Exchange Future | 3.66600 | 3.66600 | | 3.57820 | 3.57820 | | | 15.95 | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 18/12/2017 | Foreign Exchange Future | 1.40320 | 1.40320 | | 1.39960 | 1.39960 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 19/03/2018 | Foreign Exchange Future | 1.38620 | 1.38620 | | 1.38180 | 1.38180 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 18/06/2018 | Foreign Exchange Future | 1.37200 | 1.37200 | | 1.36730 | 1.36730 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 14/06/2019 | Foreign Exchange Future | 1.21640 | 1.21640 | | 1.21640 | 1.21640 | | | | 0.00 | 0.00 | 0 | 0.00 |

Total for Derivatives : **10,765,647,603.32** **640,645** **7 261 803.00**

Grand Total: **10,765,647,603.32** **640,645** **7 261 803.00**