



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/05/2017

| 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 15/05/2017 | Any day expiry | 13.18250 | 13.18250 | | 13.37240 | 13.37240 | | 12.80 | 0.00 | 131,825.00 | 10 | 0.00 |
| \$ / R | On 17/05/2017 | Any day expiry | 13.18480 | 13.18480 | | 13.37240 | 13.37240 | | 14.49 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/05/2017 | Any day expiry | 13.05 | Put | 17.20840 | 0.01721 | 14.67370 | 0.01467 | 17.208 | 16.25 | 0.19 | 0.00 | 100.00 |
| \$ / R | On 17/05/2017 | Any day expiry | 13.45 | Put | 272.13310 | 0.27213 | 135.72520 | 0.13573 | 272.133 | 19.21 | 0.92 | 0.00 | 100.00 |
| \$ / R | On 18/05/2017 | Any day expiry | 13.18480 | 13.18480 | | 13.37470 | 13.37470 | | 14.96 | 0.00 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 18/05/2017 | Any day expiry | 13.53 | Put | 353.21110 | 0.35321 | 202.26060 | 0.20226 | 353.211 | 19.78 | 0.92 | 0.00 | 20,000.00 |
| \$ / R | On 19/05/2017 | Any day expiry | 13.18710 | 13.18710 | | 13.37700 | 13.37700 | | 15.20 | 0.00 | 0.00 | 0 | 1,159.00 |
| \$ / R | On 26/05/2017 | Any day expiry | 13.20320 | 13.20320 | | 13.39320 | 13.39320 | | 14.98 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/05/2017 | Any day expiry | 13.50 | Put | 342.65310 | 0.34265 | 218.55150 | 0.21855 | 342.653 | 16.19 | 0.78 | 0.00 | 60.00 |
| \$ / R | On 26/05/2017 | Any day expiry | 15.97 | Call | 0.05800 | 0.00006 | 0.25960 | 0.00026 | 0.058 | 31.80 | 0.00 | 0.00 | 60.00 |
| \$ / R | On 30/05/2017 | Any day expiry | 13.21220 | 13.21220 | | 13.40230 | 13.40230 | | 14.57 | 0.00 | 0.00 | 0 | 1,391.00 |
| \$ / R | On 31/05/2017 | Any day expiry | 13.21450 | 13.21450 | | 13.40460 | 13.40460 | | 14.68 | 0.00 | 0.00 | 0 | 1,200.00 |
| \$ / R | On 07/06/2017 | Any day expiry | 13.23030 | 13.23030 | | 13.42070 | 13.42070 | | 14.90 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 07/06/2017 | Any day expiry | 12.75 | Put | 35.58370 | 0.03558 | 19.31250 | 0.01931 | 35.584 | 14.16 | 0.15 | 32,798,797.00 | 17,000 |
| \$ / R | On 07/06/2017 | Any day expiry | 14.50 | Call | 8.43100 | 0.00843 | 16.95610 | 0.01696 | 8.431 | 19.65 | 0.03 | 7,509,666.02 | 17,000 |
| \$ / R | On 09/06/2017 | Any day expiry | 13.23480 | 13.23480 | | 13.42520 | 13.42520 | | 15.00 | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| \$ / R | On 09/06/2017 | Any day expiry | 13.00 | Put | 105.84750 | 0.10585 | 64.71600 | 0.06472 | 105.848 | 14.74 | 0.31 | 167,981,998.00 | 40,000 | 20,000.00 |
| \$ / R | On 12/06/2017 | Any day expiry | | | 13.24160 | 13.24160 | 13.43210 | 13.43210 | | 14.83 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/06/2017 | Any day expiry | 13.20 | Put | 195.80890 | 0.19581 | 130.47630 | 0.13048 | 195.809 | 14.79 | 0.46 | 0.00 | 0 | 150.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | | | 13.25750 | 13.25750 | 13.44810 | 13.44810 | | 14.89 | 0.00 | 620,915,012.50 | 46,835 | 844,267.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 11.78 | Put | 4.11860 | 0.00412 | 3.76080 | 0.00376 | 4.119 | 17.91 | 0.02 | 0.00 | 0 | 4,500.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 12.00 | Put | 7.36160 | 0.00736 | 6.16890 | 0.00617 | 7.362 | 16.96 | 0.03 | 0.00 | 0 | 60,150.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 12.10 | Put | 9.62940 | 0.00963 | 7.75190 | 0.00775 | 9.629 | 16.54 | 0.04 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 12.25 | Put | 14.40560 | 0.01441 | 11.43380 | 0.01143 | 14.406 | 15.90 | 0.05 | 0.00 | 0 | 4,500.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 12.30 | Put | 16.47340 | 0.01647 | 13.00880 | 0.01301 | 16.473 | 15.69 | 0.06 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 12.50 | Put | 28.11070 | 0.02811 | 21.73130 | 0.02173 | 28.111 | 14.85 | 0.10 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 12.65 | Call | 651.59480 | 0.65159 | 829.88800 | 0.82989 | 651.595 | 14.46 | 0.86 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 12.71 | Put | 54.47080 | 0.05447 | 36.95900 | 0.03696 | 54.471 | 14.50 | 0.17 | 0.00 | 0 | 17,600.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 12.76 | Call | 561.94170 | 0.56194 | 729.97370 | 0.72997 | 561.942 | 14.54 | 0.81 | 0.00 | 0 | 50.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 12.80 | Put | 73.34650 | 0.07335 | 46.24870 | 0.04625 | 73.346 | 14.57 | 0.21 | 0.00 | 0 | 4,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 12.90 | Put | 99.48930 | 0.09949 | 64.26830 | 0.06427 | 99.489 | 14.64 | 0.27 | 0.00 | 0 | 3,500.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 12.92 | Call | 442.91730 | 0.44292 | 596.53040 | 0.59653 | 442.917 | 14.65 | 0.72 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 13.00 | Put | 131.58950 | 0.13159 | 87.08550 | 0.08709 | 131.590 | 14.71 | 0.33 | 0.00 | 0 | 88,455.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 13.00 | Call | 389.08950 | 0.38909 | 535.18550 | 0.53519 | 389.089 | 14.71 | 0.67 | 0.00 | 0 | 1,578.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 13.25 | Put | 240.02190 | 0.24002 | 168.31720 | 0.16832 | 240.022 | 14.89 | 0.49 | 0.00 | 0 | 100.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 13.27 | Call | 238.78970 | 0.23879 | 354.52760 | 0.35453 | 238.790 | 14.95 | 0.50 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 13.30 | Put | 268.67780 | 0.26868 | 189.05700 | 0.18906 | 268.678 | 15.05 | 0.52 | 0.00 | 0 | 1,638.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 13.34 | Call | 210.24620 | 0.21025 | 314.86530 | 0.31487 | 210.246 | 15.18 | 0.46 | 0.00 | 0 | 4,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 13.39 | Call | 191.69980 | 0.19170 | 288.40060 | 0.28840 | 191.700 | 15.34 | 0.43 | 0.00 | 0 | 4,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 13.45 | Call | 171.35700 | 0.17136 | 258.68960 | 0.25869 | 171.357 | 15.53 | 0.39 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 13.50 | Put | 398.40090 | 0.39840 | 289.46490 | 0.28946 | 398.401 | 15.69 | 0.64 | 0.00 | 0 | 100.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 13.50 | Call | 155.90090 | 0.15590 | 237.56490 | 0.23756 | 155.901 | 15.69 | 0.36 | 0.00 | 0 | 4,750.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 13.69 | Put | 540.63300 | 0.54063 | 412.16510 | 0.41217 | 540.633 | 16.30 | 0.73 | 0.00 | 0 | 250.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 13.70 | Call | 106.04610 | 0.10605 | 167.24610 | 0.16725 | 106.046 | 16.33 | 0.27 | 0.00 | 0 | 500.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 13.80 | Call | 87.19700 | 0.08720 | 139.63820 | 0.13964 | 87.197 | 16.66 | 0.23 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 13.83 | Put | 654.70440 | 0.65470 | 514.11600 | 0.51412 | 654.704 | 16.75 | 0.79 | 0.00 | 0 | 2,280.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 13.87 | Put | 688.48130 | 0.68848 | 544.79290 | 0.54479 | 688.481 | 16.88 | 0.80 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 14.00 | Call | 58.23390 | 0.05823 | 96.70730 | 0.09671 | 58.234 | 17.24 | 0.16 | 0.00 | 0 | 1,100.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 14.00 | Put | 800.73390 | 0.80073 | 648.60730 | 0.64861 | 800.734 | 17.24 | 0.84 | 0.00 | 0 | 3,800.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 14.04 | Call | 53.58220 | 0.05358 | 89.79160 | 0.08979 | 53.582 | 17.35 | 0.15 | 0.00 | 0 | 37.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 14.11 | Put | 898.79410 | 0.89879 | 740.65740 | 0.74066 | 898.794 | 17.53 | 0.87 | 0.00 | 0 | 2,850.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 14.13 | Put | 916.89590 | 0.91690 | 757.63500 | 0.75763 | 916.896 | 17.58 | 0.87 | 0.00 | 0 | 17,600.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 14.18 | Put | 962.47770 | 0.96248 | 800.55360 | 0.80055 | 962.478 | 17.72 | 0.88 | 0.00 | 0 | 1,400.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 14.23 | Put | 1,008.49330 | 1.00849 | 844.10320 | 0.84410 | 1,008.493 | 17.85 | 0.89 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 14.25 | Call | 34.51210 | 0.03451 | 59.78840 | 0.05979 | 34.512 | 17.90 | 0.10 | 0.00 | 0 | 100.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 14.26 | Call | 33.79470 | 0.03379 | 58.61590 | 0.05862 | 33.795 | 17.93 | 0.10 | 0.00 | 0 | 3,156.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 14.33 | Put | 1,101.66940 | 1.10167 | 932.90170 | 0.93290 | 1,101.669 | 18.11 | 0.91 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 14.40 | Call | 25.17750 | 0.02518 | 44.35020 | 0.04435 | 25.178 | 18.30 | 0.08 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 14.50 | Call | 20.40950 | 0.02041 | 36.29650 | 0.03630 | 20.410 | 18.56 | 0.06 | 0.00 | 0 | 99,678.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 14.75 | Call | 12.24520 | 0.01225 | 21.95750 | 0.02196 | 12.245 | 19.26 | 0.04 | 0.00 | 0 | 2,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|----------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 14.89 | Put | 1,641.78080 | 1.64178 | 1,458.70860 | 1.45871 | 1,641.781 | 19.66 | 0.97 | 0.00 | 0 | 1,297.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 15.00 | Call | 7.48960 | 0.00749 | 13.74450 | 0.01374 | 7.490 | 19.98 | 0.02 | 0.00 | 0 | 763.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 15.10 | Call | 6.18040 | 0.00618 | 11.47650 | 0.01148 | 6.180 | 20.27 | 0.02 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 15.15 | Call | 5.62030 | 0.00562 | 10.49750 | 0.01050 | 5.620 | 20.41 | 0.02 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 15.40 | Call | 3.53450 | 0.00353 | 6.79290 | 0.00679 | 3.534 | 21.13 | 0.01 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 15.50 | Call | 2.95230 | 0.00295 | 5.73750 | 0.00574 | 2.952 | 21.42 | 0.01 | 0.00 | 0 | 55,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 15.50 | Put | 2,245.45230 | 2.24545 | 2,057.63750 | 2.05764 | 2,245.452 | 21.42 | 0.99 | 0.00 | 0 | 150.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 15.78 | Call | 1.81510 | 0.00182 | 3.63690 | 0.00364 | 1.815 | 22.23 | 0.01 | 0.00 | 0 | 19,880.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 15.78 | Put | 2,524.31510 | 2.52432 | 2,335.53690 | 2.33554 | 2,524.315 | 22.23 | 0.99 | 0.00 | 0 | 3,155.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 15.85 | Call | 1.61400 | 0.00161 | 3.25820 | 0.00326 | 1.614 | 22.43 | 0.01 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 15.86 | Call | 1.58730 | 0.00159 | 3.20780 | 0.00321 | 1.587 | 22.46 | 0.01 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 16.00 | Call | 1.48190 | 0.00148 | 2.58830 | 0.00259 | 1.482 | 23.26 | 0.01 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 16.10 | Call | 1.48220 | 0.00148 | 2.22940 | 0.00223 | 1.482 | 23.94 | 0.00 | 0.00 | 0 | 1,400.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 16.20 | Call | 1.48620 | 0.00149 | 2.06150 | 0.00206 | 1.486 | 24.62 | 0.00 | 0.00 | 0 | 4,255.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 16.26 | Call | 1.49020 | 0.00149 | 2.04940 | 0.00205 | 1.490 | 25.02 | 0.00 | 0.00 | 0 | 2,850.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 16.73 | Call | 1.55800 | 0.00156 | 2.01980 | 0.00202 | 1.558 | 28.22 | 0.00 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 18.15 | Call | 0.28800 | 0.00029 | 0.64830 | 0.00065 | 0.288 | 31.75 | 0.00 | 0.00 | 0 | 1,297.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 18.65 | Call | 0.10130 | 0.00010 | 0.24650 | 0.00025 | 0.101 | 31.75 | 0.00 | 0.00 | 0 | 150.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 19.71 | Call | 0.00980 | 0.00001 | 0.02820 | 0.00003 | 0.010 | 31.75 | 0.00 | 0.00 | 0 | 3,155.00 |
| \$ / R | On 28/06/2017 | Any day expiry | 13.27750 | | 13.27750 | 13.27750 | 13.46850 | 13.46850 | | 15.10 | 0.00 | 0.00 | 0 | 113.00 |
| \$ / R | On 28/06/2017 | Any day expiry | 13.50 | Put | 417.89580 | 0.41790 | 312.50820 | 0.31251 | 417.896 | 15.82 | 0.61 | 0.00 | 0 | 60.00 |
| \$ / R | On 28/06/2017 | Any day expiry | 16.24 | Call | 2.75550 | 0.00276 | 3.82120 | 0.00382 | 2.756 | 23.61 | 0.01 | 0.00 | 0 | 60.00 |
| \$ / R | On 30/06/2017 | Any day expiry | 13.28190 | | 13.28190 | 13.28190 | 13.47300 | 13.47300 | | 15.16 | 0.00 | 14,157,364.50 | 1,065 | 1,077.00 |
| \$ / R | On 05/07/2017 | Any day expiry | 13.29310 | | 13.29310 | 13.29310 | 13.48430 | 13.48430 | | 15.23 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 05/07/2017 | Any day expiry | 14.00 | Call | 103.65490 | 0.10365 | 152.15050 | 0.15215 | 103.655 | 17.16 | 0.22 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 07/07/2017 | Any day expiry | 13.29750 | | 13.29750 | 13.29750 | 13.48880 | 13.48880 | | 15.29 | 0.00 | 0.00 | 0 | 1,800.00 |
| \$ / R | On 10/07/2017 | Any day expiry | 13.30420 | | 13.30420 | 13.30420 | 13.49560 | 13.49560 | | 15.21 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 10/07/2017 | Any day expiry | 14.07 | Call | 105.57420 | 0.10557 | 152.66500 | 0.15267 | 105.574 | 17.24 | 0.21 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 12/07/2017 | Any day expiry | 13.30870 | | 13.30870 | 13.30870 | 13.50010 | 13.50010 | | 15.27 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/07/2017 | Any day expiry | 13.95 | Put | 774.12300 | 0.77412 | 637.86030 | 0.63786 | 774.123 | 16.98 | 0.75 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 12/07/2017 | Any day expiry | 17.98 | Call | 1.41280 | 0.00141 | 2.71590 | 0.00272 | 1.413 | 27.25 | 0.00 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/07/2017 | Any day expiry | 13.31310 | | 13.31310 | 13.31310 | 13.50460 | 13.50460 | | 15.33 | 0.00 | 14,485,608.00 | 1,080 | 1,106.00 |
| \$ / R | On 17/07/2017 | Any day expiry | 13.31980 | | 13.31980 | 13.31980 | 13.51140 | 13.51140 | | 15.26 | 0.00 | 0.00 | 0 | 202.00 |
| \$ / R | On 21/07/2017 | Any day expiry | 13.32870 | | 13.32870 | 13.32870 | 13.52040 | 13.52040 | | 15.47 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 25/07/2017 | Any day expiry | 13.33750 | | 13.33750 | 13.33750 | 13.52930 | 13.52930 | | 15.43 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/07/2017 | Any day expiry | 13.20 | Put | 291.86100 | 0.29186 | 223.47320 | 0.22347 | 291.861 | 15.27 | 0.43 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 25/07/2017 | Any day expiry | 14.30 | Call | 109.83280 | 0.10983 | 151.89130 | 0.15189 | 109.833 | 17.71 | 0.20 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 27/07/2017 | Any day expiry | 13.34200 | | 13.34200 | 13.34200 | 13.53380 | 13.53380 | | 15.47 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/07/2017 | Any day expiry | 13.50 | Put | 463.20030 | 0.46320 | 365.16220 | 0.36516 | 463.200 | 15.83 | 0.55 | 0.00 | 0 | 60.00 |
| \$ / R | On 27/07/2017 | Any day expiry | 16.53 | Call | 8.53140 | 0.00853 | 10.77660 | 0.01078 | 8.531 | 22.36 | 0.02 | 0.00 | 0 | 60.00 |
| \$ / R | On 31/07/2017 | Any day expiry | 13.35080 | | 13.35080 | 13.35080 | 13.54280 | 13.54280 | | 15.44 | 0.00 | 0.00 | 0 | 4,774.00 |
| \$ / R | On 11/08/2017 | Any day expiry | 13.37520 | | 13.37520 | 13.37520 | 13.56740 | 13.56740 | | 15.51 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 29/08/2017 | Any day expiry | 13.41490 | | 13.41490 | 13.41490 | 13.60780 | 13.60780 | | 15.62 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/08/2017 | Any day expiry | 13.50 | Put | 501.44020 | 0.50144 | 409.08720 | 0.40909 | 501.440 | 15.82 | 0.51 | 0.00 | 0 | 60.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| \$ / R | On 29/08/2017 | Any day expiry | 16.84 | Call | 17.20580 | 0.01721 | 24.01350 | 0.02401 | 17.206 | 21.69 | 0.03 | 0.00 | 0 | 60.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | | | 13.45890 | 13.45890 | 13.65260 | 13.65260 | | 15.74 | 0.00 | 63,404,877.90 | 4,711 | 50,370.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 12.00 | Put | 48.52800 | 0.04853 | 42.04090 | 0.04204 | 48.528 | 14.82 | 0.09 | 0.00 | 0 | 7,202.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 12.50 | Put | 123.15770 | 0.12316 | 93.60670 | 0.09361 | 123.158 | 14.76 | 0.19 | 0.00 | 0 | 1,125.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 12.80 | Put | 202.81740 | 0.20282 | 158.83350 | 0.15883 | 202.817 | 14.92 | 0.27 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.00 | Call | 734.99450 | 0.73499 | 870.37420 | 0.87037 | 734.994 | 15.17 | 0.67 | 0.00 | 0 | 4,351.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.00 | Put | 276.09450 | 0.27609 | 217.77420 | 0.21777 | 276.095 | 15.17 | 0.33 | 0.00 | 0 | 13,099.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.14 | Put | 335.75460 | 0.33575 | 268.64170 | 0.26864 | 335.755 | 15.35 | 0.38 | 0.00 | 0 | 90.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.40 | Put | 464.53510 | 0.46454 | 380.79790 | 0.38080 | 464.535 | 15.68 | 0.46 | 0.00 | 0 | 3,500.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.50 | Call | 479.96280 | 0.47996 | 582.59320 | 0.58259 | 479.963 | 15.84 | 0.51 | 0.00 | 0 | 5,980.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.63 | Call | 429.44980 | 0.42945 | 521.43650 | 0.52144 | 429.450 | 16.08 | 0.47 | 0.00 | 0 | 250.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.63 | Put | 600.54980 | 0.60055 | 498.83650 | 0.49884 | 600.550 | 16.08 | 0.53 | 2,850,250.62 | 391 | 216,962.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.75 | Put | 678.38770 | 0.67839 | 569.19840 | 0.56920 | 678.388 | 16.31 | 0.57 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.76 | Put | 685.05750 | 0.68506 | 575.29560 | 0.57530 | 685.058 | 16.33 | 0.57 | 0.00 | 0 | 960.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.80 | Call | 370.91280 | 0.37091 | 452.58220 | 0.45258 | 370.913 | 16.41 | 0.42 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 14.20 | Call | 262.38940 | 0.26239 | 323.54730 | 0.32355 | 262.389 | 17.17 | 0.32 | 0.00 | 0 | 90.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 14.22 | Put | 1,019.01820 | 1.01902 | 885.54140 | 0.88554 | 1,019.018 | 17.21 | 0.69 | 0.00 | 0 | 110.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 14.32 | Put | 1,097.81670 | 1.09782 | 959.83940 | 0.95984 | 1,097.817 | 17.40 | 0.71 | 0.00 | 0 | 110.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 14.33 | Call | 234.69920 | 0.23470 | 289.98710 | 0.28999 | 234.699 | 17.42 | 0.29 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 14.47 | Put | 1,219.37480 | 1.21937 | 1,075.37980 | 1.07538 | 1,219.375 | 17.69 | 0.74 | 0.00 | 0 | 150.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 14.50 | Call | 203.03510 | 0.20304 | 251.61670 | 0.25162 | 203.035 | 17.75 | 0.25 | 0.00 | 0 | 17,402.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 14.55 | Call | 194.61030 | 0.19461 | 241.37620 | 0.24138 | 194.610 | 17.85 | 0.24 | 0.00 | 0 | 1,125.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 14.72 | Call | 168.67230 | 0.16867 | 209.71780 | 0.20972 | 168.672 | 18.18 | 0.22 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 15.00 | Call | 131.99940 | 0.13200 | 166.88580 | 0.16689 | 131.999 | 18.64 | 0.17 | 0.00 | 0 | 600.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 16.00 | Call | 55.44300 | 0.05544 | 70.82410 | 0.07082 | 55.443 | 20.14 | 0.08 | 0.00 | 0 | 3,680.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 16.40 | Call | 38.44700 | 0.03845 | 50.97670 | 0.05098 | 38.447 | 20.58 | 0.06 | 0.00 | 0 | 960.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 16.80 | Call | 26.17350 | 0.02617 | 35.50990 | 0.03551 | 26.173 | 20.93 | 0.04 | 0.00 | 0 | 110.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 17.00 | Call | 21.61950 | 0.02162 | 29.68590 | 0.02969 | 21.619 | 21.11 | 0.03 | 0.00 | 0 | 650.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 17.03 | Call | 21.01050 | 0.02101 | 28.90260 | 0.02890 | 21.011 | 21.13 | 0.03 | 0.00 | 0 | 110.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 18.00 | Call | 7.27350 | 0.00727 | 11.48350 | 0.01148 | 7.274 | 21.55 | 0.01 | 0.00 | 0 | 3,099.00 |
| \$ / R | On 27/09/2017 | Any day expiry | | | 13.47860 | 13.47860 | 13.67280 | 13.67280 | | 15.77 | 0.00 | 0.00 | 0 | 377.00 |
| \$ / R | On 27/09/2017 | Any day expiry | 13.50 | Put | 529.78770 | 0.52979 | 438.89920 | 0.43890 | 529.788 | 15.86 | 0.49 | 0.00 | 0 | 60.00 |
| \$ / R | On 27/09/2017 | Any day expiry | 17.13 | Call | 21.07830 | 0.02108 | 29.62780 | 0.02963 | 21.078 | 20.73 | 0.03 | 0.00 | 0 | 60.00 |
| \$ / R | On 28/09/2017 | Any day expiry | | | 13.48080 | 13.48080 | 13.67500 | 13.67500 | | 15.86 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 23/10/2017 | Any day expiry | | | 13.53580 | 13.53580 | 13.73110 | 13.73110 | | 15.93 | 0.00 | 0.00 | 0 | 334.00 |
| \$ / R | On 27/10/2017 | Any day expiry | | | 13.54460 | 13.54460 | 13.74000 | 13.74000 | | 15.96 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/10/2017 | Any day expiry | 12.92 | Put | 281.59150 | 0.28159 | 225.68590 | 0.22569 | 281.592 | 15.14 | 0.30 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 27/10/2017 | Any day expiry | 13.50 | Put | 554.31140 | 0.55431 | 463.73560 | 0.46374 | 554.311 | 15.90 | 0.47 | 0.00 | 0 | 60.00 |
| \$ / R | On 27/10/2017 | Any day expiry | 14.10 | Call | 387.18310 | 0.38718 | 459.11750 | 0.45912 | 387.183 | 16.90 | 0.38 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 27/10/2017 | Any day expiry | 17.45 | Call | 36.94150 | 0.03694 | 44.05910 | 0.04406 | 36.942 | 21.65 | 0.05 | 0.00 | 0 | 60.00 |
| \$ / R | On 13/11/2017 | Any day expiry | | | 13.58190 | 13.58190 | 13.77810 | 13.77810 | | 16.02 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 28/11/2017 | Any day expiry | | | 13.61480 | 13.61480 | 13.81140 | 13.81140 | | 16.00 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/11/2017 | Any day expiry | 13.50 | Put | 574.57220 | 0.57457 | 484.88130 | 0.48488 | 574.572 | 15.87 | 0.45 | 0.00 | 0 | 60.00 |
| \$ / R | On 28/11/2017 | Any day expiry | 17.74 | Call | 55.23120 | 0.05523 | 65.35310 | 0.06535 | 55.231 | 22.16 | 0.06 | 0.00 | 0 | 60.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|----------|-------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| \$ / R | On 18/12/2017 | Foreign Exchange Future | | 13.65860 | 13.65860 | | 13.85570 | 13.85570 | | 16.05 | 0.00 | 79,411,100.40 | 5,814 | 91,221.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 11.75 | Put | 66.42670 | 0.06643 | 52.04750 | 0.05205 | 66.427 | 15.00 | 0.09 | 0.00 | 0 | 500.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 12.00 | Put | 94.68740 | 0.09469 | 75.57550 | 0.07558 | 94.687 | 14.86 | 0.12 | 0.00 | 0 | 400.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 12.21 | Put | 125.28460 | 0.12528 | 101.41830 | 0.10142 | 125.285 | 14.74 | 0.15 | 0.00 | 0 | 18,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 12.40 | Put | 162.68470 | 0.16268 | 130.43760 | 0.13044 | 162.685 | 14.75 | 0.18 | 0.00 | 0 | 114,600.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 12.50 | Put | 187.09590 | 0.18710 | 149.63750 | 0.14964 | 187.096 | 14.82 | 0.20 | 0.00 | 0 | 2,600.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 12.65 | Put | 228.21920 | 0.22822 | 184.70230 | 0.18470 | 228.219 | 14.92 | 0.23 | 0.00 | 0 | 1,819.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.00 | Put | 347.50760 | 0.34751 | 287.33120 | 0.28733 | 347.508 | 15.19 | 0.32 | 0.00 | 0 | 2,580.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.12 | Put | 398.45610 | 0.39846 | 329.55450 | 0.32955 | 398.456 | 15.35 | 0.34 | 0.00 | 0 | 40,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.18 | Put | 425.41190 | 0.42541 | 352.77760 | 0.35278 | 425.412 | 15.43 | 0.36 | 1,967,004.70 | 395 | 16,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.21 | Put | 439.25520 | 0.43926 | 0.00000 | 0.00000 | 439.255 | 15.46 | 0.37 | 343,411,405.30 | 68,000 | 34,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.35 | Put | 507.06320 | 0.50706 | 426.00290 | 0.42600 | 507.063 | 15.65 | 0.40 | 0.00 | 0 | 52,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.40 | Put | 532.53560 | 0.53254 | 449.01810 | 0.44902 | 532.536 | 15.72 | 0.41 | 0.00 | 0 | 114,600.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.50 | Call | 744.01720 | 0.74402 | 852.73140 | 0.85273 | 744.017 | 15.85 | 0.56 | 0.00 | 0 | 500.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.91 | Put | 829.80640 | 0.82981 | 720.80420 | 0.72080 | 829.806 | 16.45 | 0.53 | 0.00 | 0 | 34,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 14.00 | Put | 888.80090 | 0.88880 | 775.86200 | 0.77586 | 888.801 | 16.58 | 0.55 | 0.00 | 0 | 33,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 14.50 | Put | 1,245.84220 | 1.24584 | 1,112.54840 | 1.11255 | 1,245.842 | 17.37 | 0.65 | 0.00 | 0 | 2,055.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 15.00 | Call | 302.65660 | 0.30266 | 350.77390 | 0.35077 | 302.657 | 18.20 | 0.28 | 0.00 | 0 | 3,580.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 15.11 | Call | 282.77160 | 0.28277 | 329.66140 | 0.32966 | 282.772 | 18.33 | 0.26 | 0.00 | 0 | 1,900.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 15.12 | Call | 281.03180 | 0.28103 | 327.81740 | 0.32782 | 281.032 | 18.35 | 0.26 | 0.00 | 0 | 40,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 16.00 | Call | 165.16510 | 0.16517 | 195.08710 | 0.19509 | 165.165 | 19.42 | 0.16 | 0.00 | 0 | 117,200.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 17.13 | Call | 92.51270 | 0.09251 | 107.93780 | 0.10794 | 92.513 | 21.09 | 0.09 | 0.00 | 0 | 34,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 17.17 | Call | 90.87140 | 0.09087 | 106.02090 | 0.10602 | 90.871 | 21.16 | 0.09 | 0.00 | 0 | 16,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 17.20 | Call | 89.66570 | 0.08967 | 104.61360 | 0.10461 | 89.666 | 21.20 | 0.09 | 0.00 | 0 | 16,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 17.24 | Call | 88.09330 | 0.08809 | 102.77680 | 0.10278 | 88.093 | 21.27 | 0.09 | 0.00 | 0 | 33,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 18.06 | Call | 56.43980 | 0.05644 | 71.86940 | 0.07187 | 56.440 | 22.09 | 0.06 | 0.00 | 0 | 2,055.00 |
| \$ / R | On 22/12/2017 | Any day expiry | | | 13.66730 | 13.66730 | 13.86460 | 13.86460 | | 16.06 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 22/12/2017 | Any day expiry | 13.50 | Put | 588.17560 | 0.58818 | 500.12920 | 0.50013 | 588.176 | 15.86 | 0.44 | 0.00 | 0 | 60.00 |
| \$ / R | On 22/12/2017 | Any day expiry | 18.02 | Call | 61.54930 | 0.06155 | 77.94480 | 0.07794 | 61.549 | 22.11 | 0.06 | 0.00 | 0 | 60.00 |
| \$ / R | On 13/02/2018 | Any day expiry | | | 13.78330 | 13.78330 | 13.98200 | 13.98200 | | 16.09 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 15/02/2018 | Any day expiry | | | 13.78760 | 13.78760 | 13.98640 | 13.98640 | | 16.09 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | | | 13.85450 | 13.85450 | 14.05550 | 14.05550 | | 16.16 | 0.00 | 0.00 | 0 | 8,767.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 13.00 | Put | 392.56030 | 0.39256 | 335.56630 | 0.33557 | 392.560 | 15.12 | 0.30 | 0.00 | 0 | 3,867.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 13.38 | Put | 560.06100 | 0.56006 | 481.29460 | 0.48129 | 560.061 | 15.53 | 0.38 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 14.91 | Call | 493.38640 | 0.49339 | 557.87360 | 0.55787 | 493.386 | 17.62 | 0.35 | 0.00 | 0 | 8,395.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 15.11 | Call | 450.03580 | 0.45004 | 509.04950 | 0.50905 | 450.036 | 17.90 | 0.33 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | 15.46 | Call | 381.90960 | 0.38191 | 434.96080 | 0.43496 | 381.910 | 18.34 | 0.29 | 0.00 | 0 | 3,867.00 |
| \$ / R | On 25/04/2018 | Any day expiry | | | 13.93130 | 13.93130 | 14.13520 | 14.13520 | | 16.24 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/04/2018 | Any day expiry | 15.00 | Put | 1,612.09280 | 1.61209 | 1,475.49080 | 1.47549 | 1,612.093 | 17.62 | 0.64 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 25/04/2018 | Any day expiry | 15.81 | Call | 383.33830 | 0.38334 | 433.85110 | 0.43385 | 383.338 | 18.61 | 0.27 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 11/05/2018 | Any day expiry | | | 13.96450 | 13.96450 | 14.16970 | 14.16970 | | 16.23 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 15/05/2018 | Any day expiry | | | 13.97280 | 13.97280 | 14.17840 | 14.17840 | | 16.22 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | | | 14.04720 | 14.04720 | 14.25560 | 14.25560 | | 16.46 | 0.00 | 0.00 | 0 | 3,115.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 11.00 | Put | 23.71740 | 0.02372 | 20.31060 | 0.02031 | 23.717 | 12.96 | 0.03 | 0.00 | 0 | 750.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.05 | Put | 456.00290 | | 0.45600 | | 396.79070 | 0.39679 | 456.003 | 15.32 | 0.29 | 0.00 | 0 | 750.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.64 | Put | 728.85710 | | 0.72886 | | 641.20420 | 0.64120 | 728.857 | 15.92 | 0.40 | 0.00 | 0 | 70,530.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 16.38 | Call | 386.35700 | | 0.38636 | | 433.06460 | 0.43306 | 386.357 | 19.17 | 0.25 | 0.00 | 0 | 750.00 |
| \$ / R | On 13/08/2018 | Any day expiry | | | 14.17000 | | 14.17000 | | 14.38300 | 14.38300 | | 16.71 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 17/09/2018 | Foreign Exchange Future | | | 14.24670 | | 14.24670 | | 14.46270 | 14.46270 | | 16.88 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/11/2018 | Any day expiry | | | 14.37180 | | 14.37180 | | 14.59230 | 14.59230 | | 17.05 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 14/12/2018 | Foreign Exchange Future | | | 14.43970 | | 14.43970 | | 14.66290 | 14.66290 | | 17.17 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/02/2019 | Any day expiry | | | 14.57350 | | 14.57350 | | 14.80170 | 14.80170 | | 17.30 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 18/03/2019 | Foreign Exchange Future | | | 14.64590 | | 14.64590 | | 14.87680 | 14.87680 | | 17.39 | 0.00 | 0.00 | 0 | 1,500.00 |
| \$ / R MAXI | On 19/06/2017 | Foreign Exchange Future | | | 13.25750 | | 13.25750 | | 13.44810 | 13.44810 | | 14.89 | 0.00 | 159,090.00 | 12 | 584.00 |
| \$ / R MAXI | On 18/09/2017 | Foreign Exchange Future | | | 13.45890 | | 13.45890 | | 13.65260 | 13.65260 | | 15.74 | 0.00 | 0.00 | 0 | 22.00 |
| \$ / R MAXI | On 18/12/2017 | Foreign Exchange Future | | | 13.65860 | | 13.65860 | | 13.85570 | 13.85570 | | 16.05 | 0.00 | 0.00 | 0 | 43.00 |
| \$ / R MAXI | On 19/03/2018 | Foreign Exchange Future | | | 13.85450 | | 13.85450 | | 14.05550 | 14.05550 | | 16.16 | 0.00 | 0.00 | 0 | 3.00 |
| \$ / R MAXI | On 18/06/2018 | Foreign Exchange Future | | | 14.04720 | | 14.04720 | | 14.25560 | 14.25560 | | 16.46 | 0.00 | 0.00 | 0 | 147.00 |
| £ / R | On 31/05/2017 | Any day expiry | | | 17.06880 | | 17.06880 | | 17.28540 | 17.28540 | | 14.54 | 0.00 | 0.00 | 0 | 69.00 |
| £ / R | On 19/06/2017 | Foreign Exchange Future | | | 17.13330 | | 17.13330 | | 17.35100 | 17.35100 | | 14.76 | 0.00 | 81,091,908.90 | 4,733 | 54,261.00 |
| £ / R | On 19/06/2017 | Foreign Exchange Future | 16.50 | Put | 86.32560 | | 0.08633 | | 52.02710 | 0.05203 | 86.326 | 14.61 | 0.20 | 0.00 | 0 | 500.00 |
| £ / R | On 19/06/2017 | Foreign Exchange Future | 16.50 | Call | 719.62560 | | 0.71963 | | 903.02710 | 0.90303 | 719.626 | 14.61 | 0.80 | 0.00 | 0 | 600.00 |
| £ / R | On 19/06/2017 | Foreign Exchange Future | 17.50 | Call | 179.18590 | | 0.17919 | | 285.58330 | 0.28558 | 179.186 | 15.46 | 0.34 | 0.00 | 0 | 300.00 |
| £ / R | On 18/09/2017 | Foreign Exchange Future | | | 17.44150 | | 17.44150 | | 17.66310 | 17.66310 | | 15.49 | 0.00 | 1,046,490.00 | 60 | 2,097.00 |
| £ / R | On 18/12/2017 | Foreign Exchange Future | | | 17.75080 | | 17.75080 | | 17.97630 | 17.97630 | | 15.54 | 0.00 | 0.00 | 0 | 2,215.00 |
| ¥ / R | On 19/06/2017 | Foreign Exchange Future | | | 0.11682 | | 0.11682 | | 0.11888 | 0.11888 | | 16.12 | 0.00 | 0.00 | 0 | 3,315.00 |
| ¥ / R | On 18/09/2017 | Foreign Exchange Future | | | 0.11909 | | 0.11909 | | 0.12119 | 0.12119 | | 15.33 | 0.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On 18/12/2017 | Foreign Exchange Future | | | 0.12141 | | 0.12141 | | 0.12355 | 0.12355 | | 15.50 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 31/05/2017 | Any day expiry | | | 14.51330 | | 14.51330 | | 14.65360 | 14.65360 | | 13.49 | 0.00 | 0.00 | 0 | 4.00 |
| € / R | On 19/06/2017 | Foreign Exchange Future | | | 14.57400 | | 14.57400 | | 14.71510 | 14.71510 | | 14.02 | 0.00 | 53,093,082.00 | 3,643 | 73,611.00 |
| € / R | On 18/09/2017 | Foreign Exchange Future | | | 14.86580 | | 14.86580 | | 15.01000 | 15.01000 | | 14.72 | 0.00 | 0.00 | 0 | 6,675.00 |
| € / R | On 18/12/2017 | Foreign Exchange Future | | | 15.16210 | | 15.16210 | | 15.30940 | 15.30940 | | 15.07 | 0.00 | 0.00 | 0 | 4,578.00 |
| € / R | On 18/12/2017 | Foreign Exchange Future | 14.00 | Put | 222.81700 | | 0.22282 | | 196.52540 | 0.19653 | 222.817 | 14.37 | 0.22 | 0.00 | 0 | 18,000.00 |
| € / R | On 18/12/2017 | Foreign Exchange Future | 16.39 | Call | 335.56140 | | 0.33556 | | 378.02390 | 0.37802 | 335.561 | 16.61 | 0.29 | 0.00 | 0 | 18,000.00 |
| € / R | On 19/03/2018 | Foreign Exchange Future | | | 15.46130 | | 15.46130 | | 15.61290 | 15.61290 | | 15.27 | 0.00 | 0.00 | 0 | 3,169.00 |
| 10Y STND | On 17/12/2025 | Interest Rate Swap | | | 95.76534 | | 95.76534 | | 96.18748 | 96.18748 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 16/03/2026 | Interest Rate Swap | | | 92.79551 | | 92.79551 | | 93.23454 | 93.23454 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 15/06/2026 | Interest Rate Swap | | | 91.55131 | | 91.55131 | | 92.00117 | 92.00117 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 21/09/2026 | Interest Rate Swap | | | 93.68835 | | 93.68835 | | 94.13876 | 94.13876 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 21/12/2026 | Interest Rate Swap | | | 97.43030 | | 97.43030 | | 97.87549 | 97.87549 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 15/03/2027 | Interest Rate Swap | | | 96.00859 | | 96.00859 | | 96.46257 | 96.46257 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 21/06/2027 | Interest Rate Swap | | | 98.05781 | | 98.05781 | | 98.51041 | 98.51041 | | | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-----------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| 1Y STND | On 15/06/2017 | Interest Rate Swap | 99.60699 | 99.60699 | 99.60700 | 99.60700 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 21/09/2017 | Interest Rate Swap | 99.61007 | 99.61007 | 99.60980 | 99.60980 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 21/12/2017 | Interest Rate Swap | 99.81214 | 99.81214 | 99.81672 | 99.81672 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 15/03/2018 | Interest Rate Swap | 99.74984 | 99.74984 | 99.76585 | 99.76585 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 21/06/2018 | Interest Rate Swap | 99.91962 | 99.91962 | 99.95777 | 99.95777 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 18/12/2017 | Interest Rate Swap | 99.84086 | 99.84086 | 99.84537 | 99.84537 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 16/03/2018 | Interest Rate Swap | 99.03152 | 99.03152 | 99.04794 | 99.04794 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 15/06/2018 | Interest Rate Swap | 98.60801 | 98.60801 | 98.64575 | 98.64575 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 21/09/2018 | Interest Rate Swap | 98.54497 | 98.54497 | 98.60243 | 98.60243 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 21/12/2018 | Interest Rate Swap | 98.93000 | 98.93000 | 99.01000 | 99.01000 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 15/03/2019 | Interest Rate Swap | 99.33719 | 99.33719 | 99.42959 | 99.42959 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 21/06/2019 | Interest Rate Swap | 99.74581 | 99.74581 | 99.85479 | 99.85479 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 17/12/2020 | Interest Rate Swap | 96.51462 | 96.51462 | 96.71031 | 96.71031 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 16/03/2021 | Interest Rate Swap | 95.78019 | 95.78019 | 95.98584 | 95.98584 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 15/06/2021 | Interest Rate Swap | 95.01365 | 95.01365 | 95.23002 | 95.23002 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 21/09/2021 | Interest Rate Swap | 95.22376 | 95.22376 | 95.45034 | 95.45034 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 21/12/2021 | Interest Rate Swap | 97.43668 | 97.43668 | 97.67093 | 97.67093 | | | | | 0.00 | 0.00 | 0 | 51.00 |
| 5Y STND | On 15/03/2022 | Interest Rate Swap | 97.59626 | 97.59626 | 97.84130 | 97.84130 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 21/06/2022 | Interest Rate Swap | 98.81147 | 98.81147 | 99.06807 | 99.06807 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 03/08/2017 | Index Future | 543.72300 | 543.72300 | 543.07500 | 543.07500 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 02/11/2017 | Index Future | 554.12400 | 554.12400 | 553.46600 | 553.46600 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 01/02/2018 | Index Future | 564.93500 | 564.93500 | 564.26700 | 564.26700 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 03/08/2017 | Index Future | 624.83100 | 624.83100 | 623.65300 | 623.65300 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 02/11/2017 | Index Future | 636.78400 | 636.78400 | 635.58600 | 635.58600 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 01/02/2018 | Index Future | 649.20700 | 649.20700 | 647.98900 | 647.98900 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 03/08/2017 | Index Future | 563.16300 | 563.16300 | 563.91700 | 563.91700 | | | | | 0.00 | 0.00 | 0 | 633.00 |
| ALBI | On 02/11/2017 | Index Future | 573.93700 | 573.93700 | 574.70700 | 574.70700 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 01/02/2018 | Index Future | 585.13400 | 585.13400 | 585.92200 | 585.92200 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 19/06/2017 | Foreign Exchange Future | 9.83100 | 9.83100 | 9.93840 | 9.93840 | | | | 12.04 | 0.00 | 5,908,431.00 | 601 | 22,944.00 |
| AU\$ / R | On 18/09/2017 | Foreign Exchange Future | 9.96720 | 9.96720 | 10.07650 | 10.07650 | | | | 12.60 | 0.00 | 0.00 | 0 | 1,819.00 |
| AU\$ / R | On 18/12/2017 | Foreign Exchange Future | 10.10360 | 10.10360 | 10.21490 | 10.21490 | | | | 12.63 | 0.00 | 0.00 | 0 | 653.00 |
| CAD/ R | On 19/06/2017 | Foreign Exchange Future | 9.71360 | 9.71360 | 9.80510 | 9.80510 | | | | 12.59 | 0.00 | 0.00 | 0 | 6,987.00 |
| CAD/ R | On 18/09/2017 | Foreign Exchange Future | 9.87740 | 9.87740 | 9.96970 | 9.96970 | | | | 13.29 | 0.00 | 0.00 | 0 | 0.00 |
| CAD/ R | On 18/12/2017 | Foreign Exchange Future | 10.04220 | 10.04220 | 10.13620 | 10.13620 | | | | 13.55 | 0.00 | 0.00 | 0 | 0.00 |
| CHF / R | On 19/06/2017 | Foreign Exchange Future | 13.32750 | 13.32750 | 13.43450 | 13.43450 | | | | 14.62 | 0.00 | 0.00 | 0 | 1,356.00 |
| CHF / R | On 18/09/2017 | Foreign Exchange Future | 13.60940 | 13.60940 | 13.71820 | 13.71820 | | | | 15.29 | 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 18/12/2017 | Foreign Exchange Future | | 13.89520 | 13.89520 | | 14.00680 | 14.00680 | | 15.62 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 19/06/2017 | Foreign Exchange Future | | 1.91990 | 1.91990 | | 1.94460 | 1.94460 | | 14.00 | 0.00 | 0.00 | 0 | 10.00 |
| CNH / R | On 18/09/2017 | Foreign Exchange Future | | 1.93670 | 1.93670 | | 1.96100 | 1.96100 | | 14.88 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 18/12/2017 | Foreign Exchange Future | | 1.95320 | 1.95320 | | 1.97730 | 1.97730 | | 14.86 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 19/06/2017 | Foreign Exchange Future | | 1.96440 | 1.96440 | | 1.98180 | 1.98180 | | 13.30 | 0.00 | 0.00 | 0 | 0.00 |
| E170 | On 01/08/2021 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES18 | On 20/04/2018 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES18A | On 20/04/2018 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES23 | On 25/01/2023 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES23A | On 25/01/2023 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES26 | On 25/01/2023 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES26A | On 02/04/2026 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 03/08/2017 | Bond Future | | 10.72954 | 78.45255 | | 10.69439 | 78.66956 | | | 0.00 | 0.00 | 0 | 9,466.00 |
| ES33 | On 02/11/2017 | Bond Future | | 10.82088 | 76.16131 | | 10.78446 | 76.38288 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 01/02/2018 | Bond Future | | 10.91381 | 77.64705 | | 10.87605 | 77.87337 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 15/09/2033 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33A | On 15/09/2033 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 03/08/2017 | Bond Future | | 11.01714 | 81.17680 | | 10.96140 | 81.56240 | | | 0.00 | 0.00 | 0 | 7,957.00 |
| ES42 | On 02/11/2017 | Bond Future | | 11.11052 | 78.46793 | | 11.05278 | 78.86134 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 01/02/2018 | Bond Future | | 11.20251 | 79.99866 | | 11.14274 | 80.40012 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 25/04/2042 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 03/08/2017 | GOVI | | 561.51700 | 561.51700 | | 562.18500 | 562.18500 | | | 0.00 | 5,615,170.00 | 1 | 402.00 |
| GOVI | On 02/11/2017 | GOVI | | 572.25800 | 572.25800 | | 572.94200 | 572.94200 | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 01/02/2018 | GOVI | | 583.42200 | 583.42200 | | 584.12200 | 584.12200 | | | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 19/06/2017 | Foreign Exchange Future | | 1.70350 | 1.70350 | | 1.72710 | 1.72710 | | 14.74 | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 18/09/2017 | Foreign Exchange Future | | 1.73270 | 1.73270 | | 1.75660 | 1.75660 | | 15.88 | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 18/12/2017 | Foreign Exchange Future | | 1.76110 | 1.76110 | | 1.78520 | 1.78520 | | 15.76 | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 03/08/2017 | Bond Future | | 128.99218 | 128.99218 | | 129.33373 | 129.33373 | | | 0.00 | 4,772,710.66 | 37 | 2,414.00 |
| I2025 | On 02/11/2017 | Bond Future | | 131.49451 | 131.49451 | | 131.84433 | 131.84433 | | | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-----|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| I2025 | On 01/02/2018 | Bond Future | | 132.77516 | 132.77516 | | 133.13325 | 133.13325 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 31/01/2025 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 01/02/2018 | Bond Future | | 104.01268 | 104.01268 | | 103.99364 | 103.99364 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 14/08/2015 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 03/08/2017 | Bond Future | | 106.31252 | 106.31252 | | 106.29091 | 106.29091 | | | 0.00 | 0.00 | 0 | 6,134.00 |
| I2033 | On 02/11/2017 | Bond Future | | 107.29811 | 107.29811 | | 107.27747 | 107.27747 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 01/02/2018 | Bond Future | | 109.44629 | 109.44629 | | 109.42631 | 109.42631 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 28/02/2033 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 03/08/2017 | Bond Future | | 131.34014 | 131.34014 | | 131.31318 | 131.31318 | | | 0.00 | 0.00 | 0 | 22,439.00 |
| I2038 | On 02/11/2017 | Bond Future | | 133.88790 | 133.88790 | | 133.86232 | 133.86232 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 01/02/2018 | Bond Future | | 135.04730 | 135.04730 | | 135.02264 | 135.02264 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 31/01/2038 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 03/08/2017 | Bond Future | | 127.72515 | 127.72515 | | 127.69904 | 127.69904 | | | 0.00 | 0.00 | 0 | 22,790.00 |
| I2046 | On 02/11/2017 | Bond Future | | 128.61974 | 128.61974 | | 128.59472 | 128.59472 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 01/02/2018 | Bond Future | | 131.19495 | 131.19495 | | 131.17074 | 131.17074 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 31/03/2046 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 03/08/2017 | Bond Future | | 135.75502 | 135.75502 | | 135.72708 | 135.72708 | | | 0.00 | 0.00 | 0 | 26,009.00 |
| I2050 | On 02/11/2017 | Bond Future | | 138.38866 | 138.38866 | | 138.36170 | 138.36170 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 01/02/2018 | Bond Future | | 139.46743 | 139.46743 | | 139.44143 | 139.44143 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 31/12/2050 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 03/08/2017 | Index Future | | 251.27700 | 251.27700 | | 251.24100 | 251.24100 | | | 0.00 | 5,025,540.00 | 2 | 1,296.00 |
| IGOV | On 02/11/2017 | Index Future | | 256.15200 | 256.15200 | | 256.11800 | 256.11800 | | | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 01/02/2018 | Index Future | | 261.27900 | 261.27900 | | 261.24900 | 261.24900 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/05/2017 | Jibar Tradeable Future | | 7.34000 | 92.66000 | | 7.32000 | 92.68000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/06/2017 | Jibar Tradeable Future | | 7.33000 | 92.67000 | | 7.26000 | 92.74000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/07/2017 | Jibar Tradeable Future | | 7.30000 | 92.70000 | | 7.21000 | 92.79000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 16/08/2017 | Jibar Tradeable Future | | 7.24000 | 92.76000 | | 7.19000 | 92.81000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/09/2017 | Jibar Tradeable Future | | 7.22000 | 92.78000 | | 7.15000 | 92.85000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/10/2017 | Jibar Tradeable Future | | 7.14000 | 92.86000 | | 7.13000 | 92.87000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/12/2017 | Jibar Tradeable Future | | 7.07000 | 92.93000 | | 7.08000 | 92.92000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/03/2018 | Jibar Tradeable Future | | 7.03000 | 92.97000 | | 7.07000 | 92.93000 | | | 0.00 | 0.00 | 0 | 500.00 |
| JIBAR FUTURE | On 20/06/2018 | Jibar Tradeable Future | | 7.03000 | 92.97000 | | 7.09000 | 92.91000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/09/2018 | Jibar Tradeable Future | | 7.05000 | 92.95000 | | 7.12000 | 92.88000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/12/2018 | Jibar Tradeable Future | | 7.10000 | 92.90000 | | 7.17000 | 92.83000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/03/2019 | Jibar Tradeable Future | | 7.16000 | 92.84000 | | 7.22000 | 92.78000 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 19/06/2017 | Foreign Exchange Future | | 0.12800 | 0.12800 | | 0.12930 | 0.12930 | | | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|------------------|------------------|---------------|
| KES / R | On 18/09/2017 | Foreign Exchange Future | | | 0.12700 | | 0.12700 | | 0.12910 | 0.12910 | | | 0.00 | 0.00 | 0 | 1,382.00 |
| KES / R | On 18/12/2017 | Foreign Exchange Future | | | 0.12640 | | 0.12640 | | 0.12890 | 0.12890 | | | 0.00 | 0.00 | 0 | 0.00 |
| NOK/R | On 19/06/2017 | Foreign Exchange Future | | | 1.55400 | | 1.55400 | | 1.56000 | 1.56000 | | 12.10 | 0.00 | 6,871,788.00 | 4,422 | 4,422.00 |
| NOK/R | On 18/09/2017 | Foreign Exchange Future | | | 1.58000 | | 1.58000 | | 1.56000 | 1.56000 | | 13.10 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 19/06/2017 | Foreign Exchange Future | | | 9.12610 | | 9.12610 | | 9.20770 | 9.20770 | | 12.82 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 18/09/2017 | Foreign Exchange Future | | | 9.24650 | | 9.24650 | | 9.32920 | 9.32920 | | 13.45 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 18/12/2017 | Foreign Exchange Future | | | 9.36630 | | 9.36630 | | 9.45060 | 9.45060 | | 13.51 | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 19/06/2017 | Foreign Exchange Future | | | 1.27750 | | 1.27750 | | 1.28680 | 1.28680 | | | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 18/09/2017 | Foreign Exchange Future | | | 1.29230 | | 1.29230 | | 1.30090 | 1.30090 | | | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 18/12/2017 | Foreign Exchange Future | | | 1.30720 | | 1.30720 | | 1.31420 | 1.31420 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO £ / \$ | On 19/06/2017 | Foreign Exchange Future | | | 1.29230 | | 1.29230 | | 1.29020 | 1.29020 | | | 0.00 | 0.00 | 0 | 5,428.00 |
| QUANTO £ / \$ | On 18/09/2017 | Foreign Exchange Future | | | 1.29590 | | 1.29590 | | 1.29380 | 1.29380 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO £ / \$ | On 18/12/2017 | Foreign Exchange Future | | | 1.29960 | | 1.29960 | | 1.29740 | 1.29740 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 19/06/2017 | Foreign Exchange Future | | | 1.09930 | | 1.09930 | | 1.09420 | 1.09420 | | | 0.00 | 0.00 | 0 | 37.00 |
| QUANTO € / \$ | On 18/09/2017 | Foreign Exchange Future | | | 1.10450 | | 1.10450 | | 1.09940 | 1.09940 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 18/12/2017 | Foreign Exchange Future | | | 1.11010 | | 1.11010 | | 1.10490 | 1.10490 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 03/08/2017 | Bond Future | | | 8.72793 | | 112.53929 | | 8.75948 | 112.32577 | | 8.02 | 0.00 | 1,693,491,235.92 | 15,048 | 86,857.00 |
| R186 | On 03/08/2017 | Bond Future | 8.85 | Put | 1,312.23000 | | 1.31223 | | 1,434.17000 | 1.43417 | 1,312.230 | 8.08 | 0.42 | 0.00 | 0 | 750.00 |
| R186 | On 03/08/2017 | Bond Future | 9.00 | Put | 944.52000 | | 0.94452 | | 1,045.90000 | 1.04590 | 944.520 | 8.17 | 0.33 | 0.00 | 0 | 2,604.00 |
| R186 | On 03/08/2017 | Bond Future | 9.35 | Put | 399.17000 | | 0.39917 | | 457.69000 | 0.45769 | 399.170 | 8.39 | 0.17 | 0.00 | 0 | 750.00 |
| R186 | On 03/08/2017 | Bond Future | 9.50 | Put | 264.91000 | | 0.26491 | | 308.88000 | 0.30888 | 264.910 | 8.48 | 0.12 | 0.00 | 0 | 6,500.00 |
| R186 | On 02/11/2017 | Bond Future | | | 8.76761 | | 114.69187 | | 8.80040 | 114.47485 | | 7.95 | 0.00 | 0.00 | 0 | 4.00 |
| R186 | On 01/02/2018 | Bond Future | | | 8.80419 | | 111.62638 | | 8.83829 | 111.40576 | | 8.25 | 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 03/08/2017 | Bond Future | | | 298.01758 | | 298.01758 | | 297.95617 | 297.95617 | | | 0.00 | 0.00 | 0 | 2,350.00 |
| R197 | On 02/11/2017 | Bond Future | | | 303.79877 | | 303.79877 | | 303.74009 | 303.74009 | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 01/02/2018 | Bond Future | | | 302.82727 | | 302.82727 | | 302.77029 | 302.77029 | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 07/12/2023 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 03/08/2017 | Bond Future | | | 244.66746 | | 244.66746 | | 244.61714 | 244.61714 | | | 0.00 | 0.00 | 0 | 30,577.00 |
| R202 | On 02/11/2017 | Bond Future | | | 249.41395 | | 249.41395 | | 249.36580 | 249.36580 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 01/02/2018 | Bond Future | | | 250.66061 | | 250.66061 | | 250.61425 | 250.61425 | | | 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 |

| 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 |
|------------------|---------------|--------------------|-----------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| R2023 | On 03/08/2017 | Bond Future | 8.11934 | 101.75497 | | 8.15102 | 101.61689 | | | 5.34 | 0.00 | 0.00 | 0 | 32,290.00 |
| R2023 | On 02/11/2017 | Bond Future | 8.14277 | 99.77085 | | 8.17615 | 99.63070 | | | 4.85 | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 01/02/2018 | Bond Future | 8.16149 | 101.71721 | | 8.19677 | 101.57488 | | | 5.00 | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 28/02/2023 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| R203 | On 15/09/2017 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 03/08/2017 | Bond Future | 9.20682 | 91.32551 | | 9.21250 | 91.28646 | | | | 0.00 | 40,183,224.40 | 440 | 32,424.00 |
| R2030 | On 02/11/2017 | Bond Future | 9.25226 | 93.07227 | | 9.25807 | 93.03290 | | | | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 01/02/2018 | Bond Future | 9.29572 | 90.88277 | | 9.30165 | 90.84318 | | | | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 31/01/2030 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 03/08/2017 | Bond Future | 9.36002 | 94.15806 | | 9.37081 | 94.07841 | | | 11.24 | 0.00 | 18,831,612.00 | 200 | 21,580.00 |
| R2032 | On 02/11/2017 | Bond Future | 9.40973 | 91.80114 | | 9.42081 | 91.72042 | | | 11.88 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 01/02/2018 | Bond Future | 9.45739 | 93.59197 | | 9.46876 | 93.51019 | | | 11.67 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 31/03/2032 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 03/08/2017 | Bond Future | 9.57722 | 97.95729 | | 9.54689 | 98.20173 | | | | 0.00 | 0.00 | 0 | 9,951.00 |
| R2035 | On 02/11/2017 | Bond Future | 9.63143 | 95.33002 | | 9.60009 | 95.57958 | | | | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 01/02/2018 | Bond Future | 9.68494 | 97.18968 | | 9.65252 | 97.44468 | | | | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 28/02/2035 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 03/08/2017 | Bond Future | 9.68167 | 89.91071 | | 9.63598 | 90.27695 | | | 13.27 | 0.00 | 0.00 | 0 | 57,179.00 |
| R2037 | On 02/11/2017 | Bond Future | 9.73299 | 91.63039 | | 9.68588 | 92.00405 | | | 13.47 | 0.00 | 0.00 | 0 | 233.00 |
| R2037 | On 01/02/2018 | Bond Future | 9.78301 | 89.16249 | | 9.73439 | 89.54396 | | | 13.86 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 31/01/2037 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| R204 | On 03/08/2017 | Bond Future | 7.40321 | 101.79869 | | 7.41427 | 101.78445 | | | 1.07 | 0.00 | 0.00 | 0 | 41,363.00 |
| R204 | On 02/11/2017 | Bond Future | 7.31814 | 103.74587 | | 7.33126 | 103.73191 | | | 0.56 | 0.00 | 0.00 | 0 | 0.00 |
| R204 | On 01/02/2018 | Bond Future | 7.14478 | 101.72944 | | 7.16111 | 101.71578 | | | 0.81 | 0.00 | 0.00 | 0 | 0.00 |
| R204 | On 21/12/2018 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| R204/R203 | On 21/12/2018 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 06/10/2015 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 03/08/2017 | Bond Future | 9.79304 | 93.03734 | | 9.73196 | 93.55848 | | | 13.93 | 0.00 | 0.00 | 0 | 13,816.00 |
| R2040 | On 02/11/2017 | Bond Future | 9.84594 | 94.81677 | | 9.78299 | 95.34838 | | | 14.16 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 01/02/2018 | Bond Future | 9.89768 | 92.16071 | | 9.83275 | 92.70325 | | | 14.56 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 31/01/2040 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 03/08/2017 | Bond Future | 9.86272 | 89.78548 | | 9.79652 | 90.35223 | | | 14.58 | 0.00 | 0.00 | 0 | 22,344.00 |
| R2044 | On 02/11/2017 | Bond Future | 9.91537 | 91.50279 | | 9.84719 | 92.08084 | | | 14.86 | 0.00 | 0.00 | 0 | 200.00 |
| R2044 | On 01/02/2018 | Bond Future | 9.96693 | 88.90722 | | 9.89666 | 89.49704 | | | 15.27 | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-------------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| R2044 | On 31/01/2044 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 03/08/2017 | Bond Future | | | 9.83730 | | 93.35103 | | 9.77111 | 93.93244 | | 14.43 | 0.00 | 92,417,519.70 | 990 | 69,161.00 |
| R2048 | On 02/11/2017 | Bond Future | | | 9.89128 | | 90.69897 | | 9.82308 | 91.29205 | | 15.41 | 0.00 | 0.00 | 0 | 226.00 |
| R2048 | On 01/02/2018 | Bond Future | | | 9.94466 | | 92.46828 | | 9.87436 | 93.07343 | | 15.09 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 28/02/2048 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R207 | On 03/08/2017 | Bond Future | | | 7.51524 | | 99.88499 | | 7.54257 | 99.82541 | | 1.94 | 0.00 | 0.00 | 0 | 45,809.00 |
| R207 | On 03/08/2017 | Bond Future | 8.19 | Call | 1,481.55000 | | 1.48155 | 1,427.98000 | 1.42798 | 1,481.550 | | 2.01 | 0.94 | 0.00 | 0 | 51.00 |
| R207 | On 02/11/2017 | Bond Future | | | 7.47909 | | 101.79550 | | 7.50948 | 101.73534 | | 1.53 | 0.00 | 0.00 | 0 | 0.00 |
| R207 | On 01/02/2018 | Bond Future | | | 7.41575 | | 100.13926 | | 7.45004 | 100.07847 | | 1.79 | 0.00 | 0.00 | 0 | 0.00 |
| R207 | On 15/01/2020 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R207/R203 | On 15/01/2020 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R208 | On 03/08/2017 | Bond Future | | | 7.65928 | | 99.53964 | | 7.69126 | 99.44133 | | 3.21 | 0.00 | 3,483,887.40 | 35 | 32,228.00 |
| R208 | On 02/11/2017 | Bond Future | | | 7.65183 | | 98.04165 | | 7.68628 | 97.94198 | | 2.69 | 0.00 | 0.00 | 0 | 0.00 |
| R208 | On 01/02/2018 | Bond Future | | | 7.63164 | | 99.95425 | | 7.66895 | 99.85318 | | 2.93 | 0.00 | 0.00 | 0 | 0.00 |
| R208 | On 31/03/2021 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R208/R204 | On 31/03/2021 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R208/R207 | On 31/03/2021 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 03/08/2017 | Bond Future | | | 9.54299 | | 73.76603 | | 9.50757 | 74.00528 | | 13.21 | 0.00 | 4,868,557.98 | 66 | 70,969.00 |
| R209 | On 02/11/2017 | Bond Future | | | 9.59035 | | 72.02705 | | 9.55386 | 72.27125 | | 14.17 | 0.00 | 0.00 | 0 | 476.00 |
| R209 | On 02/11/2017 | Bond Future | 8.30 | Call | 306.31000 | | 0.30631 | 342.49000 | 0.34249 | 306.310 | | 13.58 | 0.10 | 0.00 | 0 | 2,800.00 |
| R209 | On 02/11/2017 | Bond Future | 9.00 | Call | 1,191.69000 | | 1.19169 | 1,285.70000 | 1.28570 | 1,191.690 | | 13.73 | 0.29 | 0.00 | 0 | 4,100.00 |
| R209 | On 02/11/2017 | Bond Future | 10.00 | Put | 1,649.52000 | | 1.64952 | 1,591.93000 | 1.59193 | 1,649.520 | | 14.40 | 0.33 | 0.00 | 0 | 3,360.00 |
| R209 | On 02/11/2017 | Bond Future | 10.60 | Put | 715.14000 | | 0.71514 | 690.06000 | 0.69006 | 715.140 | | 14.94 | 0.17 | 0.00 | 0 | 1,300.00 |
| R209 | On 01/02/2018 | Bond Future | | | 9.63580 | | 73.43213 | | 9.59820 | 73.68151 | | 13.90 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 31/03/2036 | Price Contribution | | | 6.25000 | | 6.25000 | | 6.25000 | 6.25000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R209/R186 | On 31/03/2036 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R209/R204 | On 31/03/2036 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R209/R208 | On 31/03/2036 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 03/08/2017 | Bond Future | | | 187.32485 | | 187.32485 | | 187.28683 | 187.28683 | | | 0.00 | 0.00 | 0 | 1,675.00 |
| R210 | On 02/11/2017 | Bond Future | | | 188.55875 | | 188.55875 | | 188.52237 | 188.52237 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 01/02/2018 | Bond Future | | | 192.33391 | | 192.33391 | | 192.29880 | 192.29880 | | | 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 |

| 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 03/08/2017 | Bond Future | 148.98159 | | 148.98159 | | 149.34716 | 149.34716 | | | 0.00 | 6,853,153.14 | 46 | 4,858.00 |
| R212 | On 02/11/2017 | Bond Future | 151.87175 | | 151.87175 | | 152.24629 | 152.24629 | | | 0.00 | 0.00 | 0 | 0.00 |
| R212 | On 01/02/2018 | Bond Future | 152.85227 | | 152.85227 | | 153.23581 | 153.23581 | | | 0.00 | 0.00 | 0 | 0.00 |
| R212 | On 31/01/2022 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 03/08/2017 | Bond Future | 9.23551 | | 85.96231 | | 9.24110 | 85.92476 | | 10.99 | 0.00 | 0.00 | 0 | 55,673.00 |
| R213 | On 02/11/2017 | Bond Future | 9.28229 | | 84.05645 | | 9.28799 | 84.01865 | | 11.64 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 01/02/2018 | Bond Future | 9.32791 | | 85.69628 | | 9.33373 | 85.65819 | | 11.46 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 28/02/2031 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R213/R186 | On 28/02/2031 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 03/08/2017 | Bond Future | 9.72940 | | 73.18206 | | 9.67349 | 73.57130 | | 13.94 | 0.00 | 0.00 | 0 | 35,526.00 |
| R214 | On 02/11/2017 | Bond Future | 9.78009 | | 71.28534 | | 9.72255 | 71.68237 | | 15.05 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 01/02/2018 | Bond Future | 9.83001 | | 72.67599 | | 9.77076 | 73.08116 | | 14.71 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 28/02/2041 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R214/R209 | On 28/02/2041 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| RAIN | On 19/06/2017 | Foreign Exchange Future | 22,531.24000 | | 22,531.24000 | | 22,810.01000 | 2,810.01000 | | | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 19/06/2017 | Foreign Exchange Future | 9.48360 | | 9.48360 | | 9.58180 | 9.58180 | | 13.14 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 19/06/2017 | Foreign Exchange Future | 3.69660 | | 3.69660 | | 3.73140 | 3.73140 | | 13.63 | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 19/06/2017 | Foreign Exchange Future | 1.42060 | | 1.42060 | | 1.43870 | 1.43870 | | | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 18/09/2017 | Foreign Exchange Future | 1.39110 | | 1.39110 | | 1.41110 | 1.41110 | | | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 18/12/2017 | Foreign Exchange Future | 1.36340 | | 1.36340 | | 1.38660 | 1.38660 | | | 0.00 | 0.00 | 0 | 0.00 |

Total for Derivatives : 3,372,738,311.04 232,637 3 809 986.00

Grand Total: 3,372,738,311.04 232,637 3 809 986.00