



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](http://www.jse.co.za)

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

**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 23/01/2017

| 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 |           |
|--------------------|---------------|----------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|-----------|
| <b>Derivatives</b> |               |                |           |            |           |              |                |                   |            |       |              |                  |               |           |
| \$ / R             | On 23/01/2017 | Any day expiry | 13.53900  | 13.53900   |           | 13.59210     | 13.59210       |                   | 22.00      | 0.00  | 1,895,530.00 | 140              | 0.00          |           |
| \$ / R             | On 25/01/2017 | Any day expiry | 13.54140  | 13.54140   |           | 13.59210     | 13.59210       |                   | 20.44      | 0.00  | 0.00         | 0                | 0.00          |           |
| \$ / R             | On 25/01/2017 | Any day expiry | 14.10     | Put        | 565.20170 | 0.56520      | 521.87830      | 0.52188           | 565.202    | 32.72 | 0.95         | 0.00             | 0             | 1,000.00  |
| \$ / R             | On 25/01/2017 | Any day expiry | 15.89     | Call       | 0.04840   | 0.00005      | 0.10370        | 0.00010           | 0.048      | 62.63 | 0.00         | 0.00             | 0             | 1,000.00  |
| \$ / R             | On 26/01/2017 | Any day expiry | 13.54140  | 13.54140   |           | 13.59220     | 13.59220       |                   | 19.74      | 0.00  | 0.00         | 0                | 0.00          |           |
| \$ / R             | On 26/01/2017 | Any day expiry | 14.03     | Call       | 12.95410  | 0.01295      | 23.58600       | 0.02359           | 12.954     | 28.01 | 0.08         | 0.00             | 0             | 30,000.00 |
| \$ / R             | On 27/01/2017 | Any day expiry | 13.54390  | 13.54390   |           | 13.59470     | 13.59470       |                   | 19.38      | 0.00  | 0.00         | 0                | 450.00        |           |
| \$ / R             | On 27/01/2017 | Any day expiry | 13.50     | Put        | 92.22450  | 0.09222      | 92.31460       | 0.09231           | 92.225     | 19.98 | 0.43         | 0.00             | 0             | 60.00     |
| \$ / R             | On 27/01/2017 | Any day expiry | 13.80     | Put        | 296.89320 | 0.29689      | 270.28140      | 0.27028           | 296.893    | 22.92 | 0.78         | 0.00             | 0             | 1,000.00  |
| \$ / R             | On 27/01/2017 | Any day expiry | 14.41     | Call       | 5.27700   | 0.00528      | 8.22230        | 0.00822           | 5.277      | 31.41 | 0.03         | 0.00             | 0             | 1,000.00  |
| \$ / R             | On 27/01/2017 | Any day expiry | 15.00     | Call       | 1.10290   | 0.00110      | 1.58030        | 0.00158           | 1.103      | 38.77 | 0.01         | 0.00             | 0             | 60.00     |
| \$ / R             | On 30/01/2017 | Any day expiry | 13.55140  | 13.55140   |           | 13.60220     | 13.60220       |                   | 17.58      | 0.00  | 0.00         | 0                | 3,901.00      |           |
| \$ / R             | On 31/01/2017 | Any day expiry | 13.55390  | 13.55390   |           | 13.60470     | 13.60470       |                   | 17.74      | 0.00  | 0.00         | 0                | 2,339.00      |           |
| \$ / R             | On 31/01/2017 | Any day expiry | 14.15     | Put        | 612.93850 | 0.61294      | 575.99840      | 0.57600           | 612.938    | 21.16 | 0.91         | 0.00             | 0             | 210.00    |
| \$ / R             | On 31/01/2017 | Any day expiry | 15.07     | Call       | 1.21600   | 0.00122      | 3.81160        | 0.00381           | 1.216      | 28.65 | 0.01         | 0.00             | 0             | 210.00    |
| \$ / R             | On 17/02/2017 | Any day expiry | 13.59690  | 13.59690   |           | 13.64530     | 13.64530       |                   | 17.51      | 0.00  | 0.00         | 0                | 487.00        |           |

| 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 17/02/2017 | Any day expiry          | 13.61 | Put   | 255.74010   | 0.25574   | 246.77100    | 0.24677        | 255.740           | 17.54      | 0.50  | 0.00           | 0                | 50,000.00     |
| \$ / R           | On 17/02/2017 | Any day expiry          | 14.32 | Put   | 782.04760   | 0.78205   | 752.82930    | 0.75283        | 782.048           | 19.65      | 0.84  | 0.00           | 0                | 1,500.00      |
| \$ / R           | On 17/02/2017 | Any day expiry          | 15.03 | Call  | 12.49100    | 0.01249   | 14.48070     | 0.01448        | 12.491            | 21.64      | 0.04  | 0.00           | 0                | 1,500.00      |
| \$ / R           | On 22/02/2017 | Any day expiry          |       |       | 13.60950    | 13.60950  | 13.65730     | 13.65730       |                   | 17.25      | 0.00  | 0.00           | 0                | 0.00          |
| \$ / R           | On 22/02/2017 | Any day expiry          | 13.85 | Call  | 178.57400   | 0.17857   | 210.41520    | 0.21042        | 178.574           | 18.01      | 0.38  | 0.00           | 0                | 5,000.00      |
| \$ / R           | On 23/02/2017 | Any day expiry          |       |       | 13.61210    | 13.61210  | 13.65970     | 13.65970       |                   | 17.27      | 0.00  | 0.00           | 0                | 0.00          |
| \$ / R           | On 24/02/2017 | Any day expiry          |       |       | 13.61460    | 13.61460  | 13.66210     | 13.66210       |                   | 17.35      | 0.00  | 0.00           | 0                | 3,920.00      |
| \$ / R           | On 24/02/2017 | Any day expiry          | 13.50 | Put   | 222.26710   | 0.22227   | 217.16140    | 0.21716        | 222.267           | 17.22      | 0.42  | 0.00           | 0                | 60.00         |
| \$ / R           | On 24/02/2017 | Any day expiry          | 15.20 | Call  | 16.15850    | 0.01616   | 22.82500     | 0.02283        | 16.158            | 21.66      | 0.05  | 0.00           | 0                | 60.00         |
| \$ / R           | On 27/02/2017 | Any day expiry          |       |       | 13.62220    | 13.62220  | 13.66920     | 13.66920       |                   | 17.24      | 0.00  | 0.00           | 0                | 2,815.00      |
| \$ / R           | On 28/02/2017 | Any day expiry          |       |       | 13.62470    | 13.62470  | 13.67180     | 13.67180       |                   | 17.31      | 0.00  | 27,263.00      | 2                | 712.00        |
| \$ / R           | On 01/03/2017 | Any day expiry          |       |       | 13.62730    | 13.62730  | 13.67430     | 13.67430       |                   | 17.49      | 0.00  | 0.00           | 0                | 0.00          |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future |       |       | 13.65770    | 13.65770  | 13.70500     | 13.70500       |                   | 17.59      | 0.00  | 416,040,857.40 | 30,462           | 449,595.00    |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 12.20 | Put   | 8.87710     | 0.00888   | 12.34140     | 0.01234        | 8.877             | 16.34      | 0.03  | 0.00           | 0                | 250.00        |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 12.50 | Put   | 22.16820    | 0.02217   | 25.63320     | 0.02563        | 22.168            | 16.05      | 0.06  | 0.00           | 0                | 1,500.00      |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 13.00 | Put   | 97.74620    | 0.09775   | 97.63900     | 0.09764        | 97.746            | 16.76      | 0.20  | 0.00           | 0                | 95,797.00     |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 13.03 | Put   | 105.06180   | 0.10506   | 104.76320    | 0.10476        | 105.062           | 16.80      | 0.21  | 0.00           | 0                | 1,000.00      |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 13.10 | Put   | 123.60200   | 0.12360   | 122.78640    | 0.12279        | 123.602           | 16.89      | 0.24  | 0.00           | 0                | 4,800.00      |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 13.20 | Put   | 153.80560   | 0.15381   | 152.07290    | 0.15207        | 153.806           | 17.02      | 0.28  | 0.00           | 0                | 2,000.00      |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 13.25 | Put   | 170.60150   | 0.17060   | 168.32900    | 0.16833        | 170.602           | 17.08      | 0.30  | 0.00           | 0                | 100.00        |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 13.26 | Put   | 174.09770   | 0.17410   | 171.71330    | 0.17171        | 174.098           | 17.09      | 0.31  | 0.00           | 0                | 1,000.00      |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 13.50 | Put   | 272.09960   | 0.27210   | 266.35050    | 0.26635        | 272.100           | 17.40      | 0.42  | 0.00           | 0                | 2,000.00      |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 13.65 | Call  | 354.79540   | 0.35480   | 393.69860    | 0.39370        | 354.795           | 17.59      | 0.52  | 0.00           | 0                | 2,400.00      |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 13.70 | Call  | 333.39120   | 0.33339   | 370.03760    | 0.37004        | 333.391           | 17.71      | 0.49  | 0.00           | 0                | 1,603.00      |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 13.90 | Call  | 258.56380   | 0.25856   | 291.04720    | 0.29105        | 258.564           | 18.23      | 0.41  | 0.00           | 0                | 3,700.00      |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 14.00 | Call  | 227.10480   | 0.22710   | 257.47210    | 0.25747        | 227.105           | 18.49      | 0.37  | 0.00           | 0                | 501.00        |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 14.00 | Put   | 569.40480   | 0.56940   | 552.47210    | 0.55247        | 569.405           | 18.49      | 0.63  | 0.00           | 0                | 11,320.00     |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 14.10 | Put   | 641.49970   | 0.64150   | 622.46810    | 0.62247        | 641.500           | 18.74      | 0.67  | 0.00           | 0                | 46,000.00     |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 14.30 | Call  | 152.79530   | 0.15280   | 177.01260    | 0.17701        | 152.795           | 19.26      | 0.27  | 0.00           | 0                | 200.00        |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 14.30 | Put   | 795.09530   | 0.79510   | 772.01260    | 0.77201        | 795.095           | 19.26      | 0.73  | 0.00           | 0                | 30,000.00     |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 14.40 | Call  | 133.49760   | 0.13350   | 155.99240    | 0.15599        | 133.498           | 19.50      | 0.24  | 0.00           | 0                | 7,300.00      |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 14.40 | Put   | 875.79760   | 0.87580   | 850.99240    | 0.85099        | 875.798           | 19.50      | 0.76  | 0.00           | 0                | 29,152.00     |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 14.44 | Call  | 126.38330   | 0.12638   | 148.13560    | 0.14814        | 126.383           | 19.59      | 0.23  | 0.00           | 0                | 100.00        |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 14.44 | Put   | 908.68330   | 0.90868   | 883.13560    | 0.88314        | 908.683           | 19.59      | 0.77  | 0.00           | 0                | 100.00        |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 14.50 | Call  | 116.39290   | 0.11639   | 137.05960    | 0.13706        | 116.393           | 19.73      | 0.21  | 0.00           | 0                | 23,750.00     |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 14.62 | Call  | 98.66810    | 0.09867   | 117.26580    | 0.11727        | 98.668            | 20.01      | 0.19  | 0.00           | 0                | 2,000.00      |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 14.88 | Call  | 68.91470    | 0.06891   | 83.54580     | 0.08355        | 68.915            | 20.62      | 0.14  | 0.00           | 0                | 1,000.00      |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 14.91 | Call  | 66.12130    | 0.06612   | 80.34070     | 0.08034        | 66.121            | 20.69      | 0.13  | 0.00           | 0                | 1,000.00      |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 14.96 | Call  | 61.71760    | 0.06172   | 75.27410     | 0.07527        | 61.718            | 20.80      | 0.12  | 0.00           | 0                | 3,000.00      |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 15.00 | Call  | 58.41040    | 0.05841   | 71.45370     | 0.07145        | 58.410            | 20.89      | 0.12  | 0.00           | 0                | 1,206.00      |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 15.10 | Call  | 50.22910    | 0.05023   | 62.25550     | 0.06226        | 50.229            | 21.05      | 0.10  | 0.00           | 0                | 7,300.00      |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 15.23 | Put   | 1,613.53020 | 1.61353   | 1,576.46430  | 1.57646        | 1,613.530         | 21.25      | 0.91  | 0.00           | 0                | 90.00         |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 15.36 | Put   | 1,736.10570 | 1.73611   | 1,697.46990  | 1.69747        | 1,736.106         | 21.46      | 0.93  | 0.00           | 0                | 7,160.00      |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 15.48 | Call  | 28.12470    | 0.02812   | 35.52370     | 0.03552        | 28.125            | 21.65      | 0.06  | 0.00           | 0                | 30,000.00     |

| 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 13/03/2017 | Foreign Exchange Future | 15.50 | Call  | 27.27400    | 0.02727   | 34.47820     | 0.03448        | 27.274            | 21.68      | 0.06  | 0.00         | 0                | 1,000.00      |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 15.70 | Put   | 2,062.35110 | 2.06235   | 2,020.54070  | 2.02054        | 2,062.351         | 21.99      | 0.95  | 0.00         | 0                | 6,370.00      |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 15.74 | Put   | 2,101.15360 | 2.10115   | 2,059.04690  | 2.05905        | 2,101.154         | 22.05      | 0.96  | 0.00         | 0                | 3,200.00      |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 15.80 | Call  | 17.19010    | 0.01719   | 21.96620     | 0.02197        | 17.190            | 22.15      | 0.04  | 0.00         | 0                | 180.00        |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 16.00 | Call  | 12.63770    | 0.01264   | 16.23190     | 0.01623        | 12.638            | 22.46      | 0.03  | 0.00         | 0                | 11,320.00     |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 16.22 | Call  | 9.02080     | 0.00902   | 11.62940     | 0.01163        | 9.021             | 22.80      | 0.02  | 0.00         | 0                | 29,152.00     |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 16.50 | Call  | 6.54730     | 0.00655   | 8.01950      | 0.00802        | 6.547             | 23.58      | 0.02  | 0.00         | 0                | 1,000.00      |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 16.75 | Put   | 3,098.21810 | 3.09822   | 3,052.20280  | 3.05220        | 3,098.218         | 24.82      | 0.99  | 0.00         | 0                | 1,800.00      |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 17.00 | Call  | 5.44190     | 0.00544   | 6.58100      | 0.00658        | 5.442             | 26.06      | 0.01  | 0.00         | 0                | 18,186.00     |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 17.31 | Call  | 5.00680     | 0.00501   | 6.00700      | 0.00601        | 5.007             | 27.60      | 0.01  | 0.00         | 0                | 46,000.00     |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 18.43 | Call  | 1.57750     | 0.00158   | 2.08060      | 0.00208        | 1.578             | 29.79      | 0.00  | 0.00         | 0                | 90.00         |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 18.44 | Call  | 1.55210     | 0.00155   | 2.04840      | 0.00205        | 1.552             | 29.79      | 0.00  | 0.00         | 0                | 7,160.00      |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 19.00 | Call  | 0.61450     | 0.00061   | 0.84020      | 0.00084        | 0.615             | 29.79      | 0.00  | 0.00         | 0                | 6,370.00      |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 19.38 | Call  | 0.32090     | 0.00032   | 0.44980      | 0.00045        | 0.321             | 29.79      | 0.00  | 0.00         | 0                | 3,200.00      |
| \$ / R           | On 13/03/2017 | Foreign Exchange Future | 21.42 | Call  | 0.00760     | 0.00001   | 0.01240      | 0.00001        | 0.008             | 29.79      | 0.00  | 0.00         | 0                | 1,800.00      |
| \$ / R           | On 29/03/2017 | Any day expiry          |       |       | 13.66280    | 13.66280  | 13.71010     | 13.71010       |                   | 17.83      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R           | On 29/03/2017 | Any day expiry          | 13.50 | Put   | 325.36840   | 0.32537   | 317.37790    | 0.31738        | 325.368           | 17.57      | 0.42  | 0.00         | 0                | 60.00         |
| \$ / R           | On 29/03/2017 | Any day expiry          | 15.44 | Call  | 54.10980    | 0.05411   | 65.03800     | 0.06504        | 54.110            | 21.50      | 0.10  | 0.00         | 0                | 60.00         |
| \$ / R           | On 31/03/2017 | Any day expiry          |       |       | 13.70340    | 13.70340  | 13.75170     | 13.75170       |                   | 17.88      | 0.00  | 0.00         | 0                | 4,019.00      |
| \$ / R           | On 11/04/2017 | Any day expiry          |       |       | 13.73120    | 13.73120  | 13.78170     | 13.78170       |                   | 17.95      | 0.00  | 0.00         | 0                | 40.00         |
| \$ / R           | On 12/04/2017 | Any day expiry          |       |       | 13.73370    | 13.73370  | 13.78440     | 13.78440       |                   | 17.96      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R           | On 12/04/2017 | Any day expiry          | 13.66 | Call  | 491.10690   | 0.49111   | 527.84580    | 0.52785        | 491.107           | 17.84      | 0.54  | 0.00         | 0                | 1,269.00      |
| \$ / R           | On 12/04/2017 | Any day expiry          | 13.78 | Call  | 437.25160   | 0.43725   | 471.33310    | 0.47133        | 437.252           | 18.02      | 0.50  | 0.00         | 0                | 2,000.00      |
| \$ / R           | On 12/04/2017 | Any day expiry          | 13.95 | Put   | 588.41960   | 0.58842   | 568.48590    | 0.56849        | 588.420           | 18.39      | 0.56  | 0.00         | 0                | 1,000.00      |
| \$ / R           | On 12/04/2017 | Any day expiry          | 17.02 | Call  | 18.63480    | 0.01863   | 20.76430     | 0.02076        | 18.635            | 24.18      | 0.03  | 0.00         | 0                | 1,000.00      |
| \$ / R           | On 13/04/2017 | Any day expiry          |       |       | 13.73630    | 13.73630  | 13.78710     | 13.78710       |                   | 17.98      | 0.00  | 0.00         | 0                | 394.00        |
| \$ / R           | On 18/04/2017 | Any day expiry          |       |       | 13.74890    | 13.74890  | 13.80080     | 13.80080       |                   | 17.90      | 0.00  | 0.00         | 0                | 1,450.00      |
| \$ / R           | On 21/04/2017 | Any day expiry          |       |       | 13.75650    | 13.75650  | 13.80890     | 13.80890       |                   | 17.96      | 0.00  | 0.00         | 0                | 70.00         |
| \$ / R           | On 25/04/2017 | Any day expiry          |       |       | 13.76660    | 13.76660  | 13.81980     | 13.81980       |                   | 17.91      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R           | On 25/04/2017 | Any day expiry          | 13.50 | Put   | 358.40790   | 0.35841   | 344.76870    | 0.34477        | 358.408           | 17.58      | 0.40  | 0.00         | 0                | 60.00         |
| \$ / R           | On 25/04/2017 | Any day expiry          | 13.80 | Put   | 513.99110   | 0.51399   | 494.43940    | 0.49444        | 513.991           | 18.01      | 0.49  | 0.00         | 0                | 1,000.00      |
| \$ / R           | On 25/04/2017 | Any day expiry          | 14.10 | Put   | 703.38110   | 0.70338   | 678.91590    | 0.67892        | 703.381           | 18.63      | 0.58  | 0.00         | 0                | 1,000.00      |
| \$ / R           | On 25/04/2017 | Any day expiry          | 15.06 | Call  | 159.01620   | 0.15902   | 174.83760    | 0.17484        | 159.016           | 20.63      | 0.21  | 0.00         | 0                | 1,000.00      |
| \$ / R           | On 25/04/2017 | Any day expiry          | 15.69 | Call  | 90.47740    | 0.09048   | 101.41070    | 0.10141        | 90.477            | 21.76      | 0.13  | 0.00         | 0                | 60.00         |
| \$ / R           | On 25/04/2017 | Any day expiry          | 16.67 | Call  | 37.98560    | 0.03799   | 43.98360     | 0.04398        | 37.986            | 23.33      | 0.06  | 0.00         | 0                | 1,000.00      |
| \$ / R           | On 28/04/2017 | Any day expiry          |       |       | 13.77420    | 13.77420  | 13.82740     | 13.82740       |                   | 17.93      | 0.00  | 0.00         | 0                | 2,200.00      |
| \$ / R           | On 26/05/2017 | Any day expiry          |       |       | 13.84520    | 13.84520  | 13.89800     | 13.89800       |                   | 18.06      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R           | On 26/05/2017 | Any day expiry          | 13.50 | Put   | 400.75570   | 0.40076   | 386.60650    | 0.38661        | 400.756           | 17.58      | 0.38  | 0.00         | 0                | 60.00         |
| \$ / R           | On 26/05/2017 | Any day expiry          | 15.97 | Call  | 120.26360   | 0.12026   | 130.94750    | 0.13095        | 120.264           | 21.71      | 0.14  | 0.00         | 0                | 60.00         |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future |       |       | 13.90600    | 13.90600  | 13.95860     | 13.95860       |                   | 18.03      | 0.00  | 3,685,090.00 | 265              | 205,046.00    |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 12.71 | Put   | 158.10440   | 0.15810   | 153.08520    | 0.15309        | 158.104           | 16.82      | 0.19  | 0.00         | 0                | 17,600.00     |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 13.00 | Put   | 234.24620   | 0.23425   | 226.70290    | 0.22670        | 234.246           | 16.98      | 0.25  | 0.00         | 0                | 69,520.00     |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 13.83 | Put   | 592.07800   | 0.59208   | 573.59000    | 0.57359        | 592.078           | 17.93      | 0.46  | 0.00         | 0                | 2,280.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 13.87 | Put   | 614.31610   | 0.61432   | 595.32910    | 0.59533        | 614.316           | 17.99      | 0.47  | 0.00         | 0                | 30,000.00     |

| 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 | 14.00 | Put   | 690.46430   | 0.69046   | 669.28980    | 0.66929        | 690.464           | 18.19      | 0.50  | 0.00         | 0                | 69,000.00     |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 14.11 | Put   | 758.40930   | 0.75841   | 735.81260    | 0.73581        | 758.409           | 18.38      | 0.53  | 0.00         | 0                | 2,850.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 14.13 | Put   | 771.06860   | 0.77107   | 748.21570    | 0.74822        | 771.069           | 18.41      | 0.53  | 0.00         | 0                | 17,600.00     |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 14.18 | Put   | 803.12750   | 0.80313   | 779.63630    | 0.77964        | 803.128           | 18.49      | 0.54  | 0.00         | 0                | 1,400.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 14.23 | Put   | 835.75260   | 0.83575   | 811.62880    | 0.81163        | 835.753           | 18.57      | 0.55  | 0.00         | 0                | 2,000.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 14.26 | Call  | 501.59320   | 0.50159   | 529.69190    | 0.52969        | 501.593           | 18.62      | 0.44  | 0.00         | 0                | 3,156.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 14.33 | Put   | 902.64760   | 0.90265   | 877.27740    | 0.87728        | 902.648           | 18.74      | 0.58  | 0.00         | 0                | 3,000.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 14.50 | Call  | 427.13580   | 0.42714   | 452.31390    | 0.45231        | 427.136           | 19.02      | 0.39  | 0.00         | 0                | 2,500.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 14.89 | Put   | 1,314.17060 | 1.31417   | 1,282.11830  | 1.28212        | 1,314.171         | 19.70      | 0.69  | 0.00         | 0                | 1,297.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 15.40 | Call  | 236.68130   | 0.23668   | 252.83320    | 0.25283        | 236.681           | 20.56      | 0.24  | 0.00         | 0                | 5,000.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 15.50 | Put   | 1,815.17290 | 1.81517   | 1,777.87330  | 1.77787        | 1,815.173         | 20.70      | 0.78  | 0.00         | 0                | 150.00        |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 15.78 | Call  | 183.16750   | 0.18317   | 196.29570    | 0.19630        | 183.168           | 21.09      | 0.19  | 0.00         | 0                | 19,880.00     |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 15.78 | Put   | 2,057.16750 | 2.05717   | 2,017.69570  | 2.01770        | 2,057.168         | 21.09      | 0.81  | 0.00         | 0                | 3,155.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 15.85 | Call  | 174.79320   | 0.17479   | 187.42130    | 0.18742        | 174.793           | 21.19      | 0.18  | 0.00         | 0                | 3,000.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 15.86 | Call  | 173.63100   | 0.17363   | 186.18870    | 0.18619        | 173.631           | 21.20      | 0.18  | 0.00         | 0                | 30,000.00     |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 16.00 | Call  | 158.19960   | 0.15820   | 169.81610    | 0.16982        | 158.200           | 21.40      | 0.17  | 0.00         | 0                | 5,000.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 16.10 | Call  | 148.08530   | 0.14809   | 159.07200    | 0.15907        | 148.085           | 21.54      | 0.16  | 0.00         | 0                | 1,400.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 16.20 | Call  | 138.67220   | 0.13867   | 149.05950    | 0.14906        | 138.672           | 21.68      | 0.15  | 0.00         | 0                | 69,520.00     |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 16.26 | Call  | 133.33880   | 0.13334   | 143.38120    | 0.14338        | 133.339           | 21.76      | 0.14  | 0.00         | 0                | 2,850.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 16.73 | Call  | 98.89230    | 0.09889   | 106.31830    | 0.10632        | 98.892            | 22.43      | 0.11  | 0.00         | 0                | 2,000.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 18.15 | Call  | 48.39650    | 0.04840   | 54.35050     | 0.05435        | 48.396            | 25.00      | 0.05  | 0.00         | 0                | 1,297.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 18.65 | Call  | 32.02940    | 0.03203   | 36.36560     | 0.03637        | 32.029            | 25.00      | 0.04  | 0.00         | 0                | 150.00        |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 19.71 | Call  | 12.85000    | 0.01285   | 14.94400     | 0.01494        | 12.850            | 25.00      | 0.02  | 0.00         | 0                | 3,155.00      |
| \$ / R           | On 28/06/2017 | Any day expiry          |       |       | 13.92880    | 13.92880  | 13.98130     | 13.98130       |                   | 18.11      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R           | On 28/06/2017 | Any day expiry          | 13.50 | Put   | 434.18430   | 0.43418   | 419.69700    | 0.41970        | 434.184           | 17.49      | 0.37  | 0.00         | 0                | 60.00         |
| \$ / R           | On 28/06/2017 | Any day expiry          | 16.24 | Call  | 150.29500   | 0.15030   | 160.86340    | 0.16086        | 150.295           | 21.65      | 0.16  | 0.00         | 0                | 60.00         |
| \$ / R           | On 12/07/2017 | Any day expiry          |       |       | 13.96430    | 13.96430  | 14.01660     | 14.01660       |                   | 18.08      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R           | On 12/07/2017 | Any day expiry          | 13.95 | Put   | 679.48200   | 0.67948   | 659.86520    | 0.65987        | 679.482           | 18.08      | 0.47  | 0.00         | 0                | 1,000.00      |
| \$ / R           | On 12/07/2017 | Any day expiry          | 17.98 | Call  | 76.04470    | 0.07604   | 80.05920     | 0.08006        | 76.045            | 24.55      | 0.08  | 0.00         | 0                | 1,000.00      |
| \$ / R           | On 21/07/2017 | Any day expiry          |       |       | 13.98710    | 13.98710  | 14.03930     | 14.03930       |                   | 18.15      | 0.00  | 0.00         | 0                | 70.00         |
| \$ / R           | On 27/07/2017 | Any day expiry          |       |       | 14.00230    | 14.00230  | 14.05440     | 14.05440       |                   | 18.14      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R           | On 27/07/2017 | Any day expiry          | 13.50 | Put   | 459.77020   | 0.45977   | 445.24010    | 0.44524        | 459.770           | 17.47      | 0.36  | 0.00         | 0                | 60.00         |
| \$ / R           | On 27/07/2017 | Any day expiry          | 16.53 | Call  | 170.64810   | 0.17065   | 180.82010    | 0.18082        | 170.648           | 21.75      | 0.16  | 0.00         | 0                | 60.00         |
| \$ / R           | On 29/08/2017 | Any day expiry          |       |       | 14.08590    | 14.08590  | 14.13700     | 14.13700       |                   | 18.25      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R           | On 29/08/2017 | Any day expiry          | 13.50 | Put   | 484.58170   | 0.48458   | 470.03470    | 0.47003        | 484.582           | 17.44      | 0.35  | 0.00         | 0                | 60.00         |
| \$ / R           | On 29/08/2017 | Any day expiry          | 16.84 | Call  | 195.39670   | 0.19540   | 204.71000    | 0.20471        | 195.397           | 21.92      | 0.17  | 0.00         | 0                | 60.00         |
| \$ / R           | On 18/09/2017 | Foreign Exchange Future |       |       | 14.13650    | 14.13650  | 14.18700     | 14.18700       |                   | 18.29      | 0.00  | 8,481,900.00 | 600              | 8,463.00      |
| \$ / R           | On 18/09/2017 | Foreign Exchange Future | 12.75 | Put   | 237.48830   | 0.23749   | 228.11340    | 0.22811        | 237.488           | 16.90      | 0.20  | 0.00         | 0                | 2,000.00      |
| \$ / R           | On 18/09/2017 | Foreign Exchange Future | 13.00 | Put   | 310.53810   | 0.31054   | 300.98500    | 0.30099        | 310.538           | 17.07      | 0.25  | 0.00         | 0                | 3,099.00      |
| \$ / R           | On 18/09/2017 | Foreign Exchange Future | 13.40 | Put   | 454.83660   | 0.45484   | 442.38500    | 0.44239        | 454.837           | 17.32      | 0.33  | 0.00         | 0                | 500.00        |
| \$ / R           | On 18/09/2017 | Foreign Exchange Future | 13.75 | Put   | 618.39930   | 0.61840   | 601.33040    | 0.60133        | 618.399           | 17.76      | 0.40  | 0.00         | 0                | 2,000.00      |
| \$ / R           | On 18/09/2017 | Foreign Exchange Future | 13.76 | Put   | 623.51070   | 0.62351   | 606.34920    | 0.60635        | 623.511           | 17.77      | 0.40  | 0.00         | 0                | 960.00        |
| \$ / R           | On 18/09/2017 | Foreign Exchange Future | 14.22 | Put   | 881.29000   | 0.88129   | 859.70420    | 0.85970        | 881.290           | 18.38      | 0.49  | 0.00         | 0                | 110.00        |
| \$ / R           | On 18/09/2017 | Foreign Exchange Future | 14.32 | Put   | 942.95910   | 0.94296   | 920.40170    | 0.92040        | 942.959           | 18.52      | 0.50  | 0.00         | 0                | 110.00        |

| Contract Details | Strike        | Call / Put              | MTM   | Yield | Mark Price  | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value  | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| \$ / R           | On 18/09/2017 | Foreign Exchange Future | 14.47 | Put   | 1,038.87890 | 1.03888   | 1,014.89230  | 1.01489        | 1,038.879         | 18.72      | 0.53  | 0.00         | 0                | 150.00        |
| \$ / R           | On 18/09/2017 | Foreign Exchange Future | 16.40 | Call  | 279.79040   | 0.27979   | 291.93960    | 0.29194        | 279.790           | 21.28      | 0.22  | 0.00         | 0                | 960.00        |
| \$ / R           | On 18/09/2017 | Foreign Exchange Future | 16.80 | Call  | 232.46190   | 0.23246   | 242.56290    | 0.24256        | 232.462           | 21.75      | 0.19  | 0.00         | 0                | 110.00        |
| \$ / R           | On 18/09/2017 | Foreign Exchange Future | 17.00 | Call  | 212.30920   | 0.21231   | 221.50850    | 0.22151        | 212.309           | 21.99      | 0.17  | 0.00         | 0                | 650.00        |
| \$ / R           | On 18/09/2017 | Foreign Exchange Future | 17.03 | Call  | 209.95570   | 0.20996   | 218.53740    | 0.21854        | 209.956           | 22.04      | 0.17  | 0.00         | 0                | 110.00        |
| \$ / R           | On 18/09/2017 | Foreign Exchange Future | 18.00 | Call  | 150.78330   | 0.15078   | 155.86640    | 0.15587        | 150.783           | 23.74      | 0.12  | 5,352,599.56 | 3,099            | 3,099.00      |
| \$ / R           | On 27/09/2017 | Any day expiry          |       |       | 14.15930    | 14.15930  | 14.20950     | 14.20950       |                   | 18.29      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R           | On 27/09/2017 | Any day expiry          | 13.50 | Put   | 504.05260   | 0.50405   | 489.27730    | 0.48928        | 504.053           | 17.43      | 0.34  | 0.00         | 0                | 60.00         |
| \$ / R           | On 27/09/2017 | Any day expiry          | 17.13 | Call  | 217.09730   | 0.21710   | 225.08120    | 0.22508        | 217.097           | 22.18      | 0.17  | 0.00         | 0                | 60.00         |
| \$ / R           | On 23/10/2017 | Any day expiry          |       |       | 14.22510    | 14.22510  | 14.27460     | 14.27460       |                   | 18.38      | 0.00  | 0.00         | 0                | 334.00        |
| \$ / R           | On 27/10/2017 | Any day expiry          |       |       | 14.23520    | 14.23520  | 14.28460     | 14.28460       |                   | 18.40      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R           | On 27/10/2017 | Any day expiry          | 13.50 | Put   | 522.79180   | 0.52279   | 509.56040    | 0.50956        | 522.792           | 17.44      | 0.34  | 0.00         | 0                | 60.00         |
| \$ / R           | On 27/10/2017 | Any day expiry          | 17.45 | Call  | 238.96790   | 0.23897   | 246.25060    | 0.24625        | 238.968           | 22.53      | 0.17  | 0.00         | 0                | 60.00         |
| \$ / R           | On 28/11/2017 | Any day expiry          |       |       | 14.31580    | 14.31580  | 14.36500     | 14.36500       |                   | 18.42      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R           | On 28/11/2017 | Any day expiry          | 13.50 | Put   | 540.11150   | 0.54011   | 526.34510    | 0.52635        | 540.112           | 17.44      | 0.33  | 0.00         | 0                | 60.00         |
| \$ / R           | On 28/11/2017 | Any day expiry          | 17.74 | Call  | 267.09690   | 0.26710   | 273.76690    | 0.27377        | 267.097           | 22.83      | 0.18  | 0.00         | 0                | 60.00         |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future |       |       | 14.36620    | 14.36620  | 14.41520     | 14.41520       |                   | 18.45      | 0.00  | 0.00         | 0                | 15,492.00     |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future | 13.35 | Put   | 489.21140   | 0.48921   | 476.03260    | 0.47603        | 489.211           | 17.33      | 0.30  | 0.00         | 0                | 52,000.00     |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future | 14.00 | Put   | 793.36570   | 0.79337   | 774.38920    | 0.77439        | 793.366           | 17.99      | 0.41  | 0.00         | 0                | 33,000.00     |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future | 14.09 | Put   | 842.93910   | 0.84294   | 823.21420    | 0.82321        | 842.939           | 18.11      | 0.42  | 0.00         | 0                | 16,000.00     |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future | 14.15 | Put   | 876.77740   | 0.87678   | 856.56780    | 0.85657        | 876.777           | 18.19      | 0.43  | 0.00         | 0                | 16,000.00     |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future | 14.18 | Put   | 893.93380   | 0.89393   | 873.47780    | 0.87348        | 893.934           | 18.23      | 0.44  | 0.00         | 0                | 16,000.00     |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future | 14.50 | Put   | 1,085.53560 | 1.08554   | 1,062.78130  | 1.06278        | 1,085.536         | 18.63      | 0.49  | 0.00         | 0                | 2,055.00      |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future | 14.53 | Put   | 1,104.26470 | 1.10426   | 1,081.28090  | 1.08128        | 1,104.265         | 18.67      | 0.49  | 0.00         | 0                | 22,000.00     |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future | 16.55 | Call  | 436.82820   | 0.43683   | 449.37390    | 0.44937        | 436.828           | 21.13      | 0.27  | 0.00         | 0                | 52,000.00     |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future | 16.82 | Call  | 396.37760   | 0.39638   | 407.50880    | 0.40751        | 396.378           | 21.44      | 0.25  | 0.00         | 0                | 22,000.00     |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future | 17.13 | Call  | 355.44230   | 0.35544   | 365.10850    | 0.36511        | 355.442           | 21.79      | 0.23  | 0.00         | 0                | 16,000.00     |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future | 17.17 | Call  | 350.55130   | 0.35055   | 360.04100    | 0.36004        | 350.551           | 21.84      | 0.22  | 0.00         | 0                | 16,000.00     |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future | 17.20 | Call  | 346.93620   | 0.34694   | 356.29310    | 0.35629        | 346.936           | 21.87      | 0.22  | 0.00         | 0                | 16,000.00     |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future | 17.24 | Call  | 342.90610   | 0.34291   | 351.37620    | 0.35138        | 342.906           | 21.93      | 0.22  | 0.00         | 0                | 33,000.00     |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future | 18.06 | Call  | 274.21790   | 0.27422   | 278.83070    | 0.27883        | 274.218           | 23.23      | 0.18  | 0.00         | 0                | 2,055.00      |
| \$ / R           | On 22/12/2017 | Any day expiry          |       |       | 14.37630    | 14.37630  | 14.42530     | 14.42530       |                   | 18.51      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R           | On 22/12/2017 | Any day expiry          | 13.50 | Put   | 552.87740   | 0.55288   | 538.31870    | 0.53832        | 552.877           | 17.46      | 0.32  | 0.00         | 0                | 60.00         |
| \$ / R           | On 22/12/2017 | Any day expiry          | 18.02 | Call  | 280.69300   | 0.28069   | 288.45520    | 0.28846        | 280.693           | 23.08      | 0.18  | 0.00         | 0                | 60.00         |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future |       |       | 14.59680    | 14.59680  | 14.64300     | 14.64300       |                   | 18.89      | 0.00  | 0.00         | 0                | 70.00         |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future |       |       | 14.82830    | 14.82830  | 14.87030     | 14.87030       |                   | 19.33      | 0.00  | 0.00         | 0                | 70.00         |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 13.64 | Put   | 711.89390   | 0.71189   | 702.45140    | 0.70245        | 711.894           | 18.12      | 0.31  | 0.00         | 0                | 70,530.00     |
| \$ / R MAXI      | On 13/03/2017 | Foreign Exchange Future |       |       | 13.65770    | 13.65770  | 13.70500     | 13.70500       |                   | 17.59      | 0.00  | 191,207.80   | 14               | 461.00        |
| \$ / R MAXI      | On 19/06/2017 | Foreign Exchange Future |       |       | 13.90600    | 13.90600  | 13.95860     | 13.95860       |                   | 18.03      | 0.00  | 0.00         | 0                | 44.00         |
| \$ / R MAXI      | On 18/09/2017 | Foreign Exchange Future |       |       | 14.13650    | 14.13650  | 14.18700     | 14.18700       |                   | 18.29      | 0.00  | 0.00         | 0                | 0.00          |
| £ / R            | On 31/01/2017 | Any day expiry          |       |       | 16.88500    | 16.88500  | 16.74100     | 16.74100       |                   | 24.12      | 0.00  | 0.00         | 0                | 30.00         |
| £ / R            | On 28/02/2017 | Any day expiry          |       |       | 16.98270    | 16.98270  | 16.83340     | 16.83340       |                   | 20.59      | 0.00  | 0.00         | 0                | 48.00         |

| 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 13/03/2017 | Foreign Exchange Future |        |            | 17.02840  |       | 17.02840   |           | 16.87880     | 16.87880       |                   | 20.27      | 0.00  | 14,678,480.80 | 862              | 51,769.00     |
| £ / R            | On 13/03/2017 | Foreign Exchange Future | 17.00  | Call       | 516.62310 |       | 0.51662    |           | 465.85890    | 0.46586        | 516.623           | 20.20      | 0.52  | 0.00          | 0                | 500.00        |
| £ / R            | On 13/03/2017 | Foreign Exchange Future | 18.50  | Call       | 128.04420 |       | 0.12804    |           | 118.73490    | 0.11873        | 128.044           | 22.97      | 0.17  | 0.00          | 0                | 1,200.00      |
| £ / R            | On 13/03/2017 | Foreign Exchange Future | 19.00  | Call       | 77.57830  |       | 0.07758    |           | 70.65660     | 0.07066        | 77.578            | 23.74      | 0.11  | 0.00          | 0                | 600.00        |
| £ / R            | On 13/03/2017 | Foreign Exchange Future | 21.00  | Call       | 15.40230  |       | 0.01540    |           | 17.92030     | 0.01792        | 15.402            | 28.22      | 0.02  | 0.00          | 0                | 1,200.00      |
| £ / R            | On 31/03/2017 | Any day expiry          |        |            | 17.09280  |       | 17.09280   |           | 16.94380     | 16.94380       |                   | 20.20      | 0.00  | 0.00          | 0                | 162.00        |
| £ / R            | On 13/04/2017 | Any day expiry          |        |            | 17.14190  |       | 17.14190   |           | 16.99580     | 16.99580       |                   | 20.20      | 0.00  | 0.00          | 0                | 61.00         |
| £ / R            | On 25/04/2017 | Any day expiry          |        |            | 17.18720  |       | 17.18720   |           | 17.04380     | 17.04380       |                   | 20.08      | 0.00  | 0.00          | 0                | 73.00         |
| £ / R            | On 28/04/2017 | Any day expiry          |        |            | 17.19780  |       | 17.19780   |           | 17.05440     | 17.05440       |                   | 20.05      | 0.00  | 0.00          | 0                | 79.00         |
| £ / R            | On 19/06/2017 | Foreign Exchange Future |        |            | 17.38210  |       | 17.38210   |           | 17.23680     | 17.23680       |                   | 19.57      | 0.00  | 0.00          | 0                | 32,002.00     |
| £ / R            | On 18/09/2017 | Foreign Exchange Future |        |            | 17.71570  |       | 17.71570   |           | 17.56660     | 17.56660       |                   | 19.01      | 0.00  | 0.00          | 0                | 462.00        |
| £ / R            | On 18/12/2017 | Foreign Exchange Future |        |            | 18.05320  |       | 18.05320   |           | 17.90030     | 17.90030       |                   | 18.72      | 0.00  | 0.00          | 0                | 5,755.00      |
| ¥ / R            | On 13/03/2017 | Foreign Exchange Future |        |            | 0.12019   |       | 0.12019    |           | 0.11914      | 0.11914        |                   | 22.55      | 0.00  | 34,134.24     | 284              | 625.00        |
| ¥ / R            | On 19/06/2017 | Foreign Exchange Future |        |            | 0.12298   |       | 0.12298    |           | 0.12197      | 0.12197        |                   | 18.78      | 0.00  | 0.00          | 0                | 3,761.00      |
| ¥ / R            | On 18/09/2017 | Foreign Exchange Future |        |            | 0.12564   |       | 0.12564    |           | 0.12459      | 0.12459        |                   | 22.46      | 0.00  | 0.00          | 0                | 0.00          |
| € / R            | On 23/01/2017 | Any day expiry          |        |            | 14.51550  |       | 14.51550   |           | 14.48560     | 14.48560       |                   | 22.48      | 0.00  | 5,057,010.00  | 349              | 0.00          |
| € / R            | On 25/01/2017 | Any day expiry          |        |            | 14.51820  |       | 14.51820   |           | 14.48560     | 14.48560       |                   | 19.42      | 0.00  | 0.00          | 0                | 67.00         |
| € / R            | On 31/01/2017 | Any day expiry          |        |            | 14.53490  |       | 14.53490   |           | 14.50160     | 14.50160       |                   | 16.04      | 0.00  | 0.00          | 0                | 12.00         |
| € / R            | On 06/02/2017 | Any day expiry          |        |            | 14.55480  |       | 14.55480   |           | 14.52540     | 14.52540       |                   | 15.86      | 0.00  | 5,073,238.50  | 349              | 349.00        |
| € / R            | On 24/02/2017 | Any day expiry          |        |            | 14.61410  |       | 14.61410   |           | 14.57680     | 14.57680       |                   | 16.33      | 0.00  | 0.00          | 0                | 2,000.00      |
| € / R            | On 28/02/2017 | Any day expiry          |        |            | 14.62730  |       | 14.62730   |           | 14.58920     | 14.58920       |                   | 16.33      | 0.00  | 0.00          | 0                | 35.00         |
| € / R            | On 13/03/2017 | Foreign Exchange Future |        |            | 14.67080  |       | 14.67080   |           | 14.63270     | 14.63270       |                   | 16.34      | 0.00  | 91,340,400.80 | 6,226            | 86,356.00     |
| € / R            | On 13/03/2017 | Foreign Exchange Future | 13.69  | Put        | 45.98480  |       | 0.04598    |           | 58.13910     | 0.05814        | 45.985            | 15.75      | 0.11  | 0.00          | 0                | 1,000.00      |
| € / R            | On 13/03/2017 | Foreign Exchange Future | 16.00  | Call       | 56.20230  |       | 0.05620    |           | 52.90700     | 0.05291        | 56.202            | 19.17      | 0.12  | 0.00          | 0                | 680.00        |
| € / R            | On 15/03/2017 | Any day expiry          |        |            | 14.67760  |       | 14.67760   |           | 14.63940     | 14.63940       |                   | 16.49      | 0.00  | 0.00          | 0                | 0.00          |
| € / R            | On 31/03/2017 | Any day expiry          |        |            | 14.73250  |       | 14.73250   |           | 14.69540     | 14.69540       |                   | 16.58      | 0.00  | 0.00          | 0                | 8.00          |
| € / R            | On 13/04/2017 | Any day expiry          |        |            | 14.78050  |       | 14.78050   |           | 14.74660     | 14.74660       |                   | 16.62      | 0.00  | 0.00          | 0                | 45.00         |
| € / R            | On 19/06/2017 | Foreign Exchange Future |        |            | 15.01260  |       | 15.01260   |           | 14.98150     | 14.98150       |                   | 16.93      | 0.00  | 3,002,520.00  | 200              | 79,681.00     |
| € / R            | On 18/09/2017 | Foreign Exchange Future |        |            | 15.33910  |       | 15.33910   |           | 15.30500     | 15.30500       |                   | 17.24      | 0.00  | 0.00          | 0                | 1,396.00      |
| € / R            | On 18/12/2017 | Foreign Exchange Future |        |            | 15.67220  |       | 15.67220   |           | 15.63670     | 15.63670       |                   | 17.39      | 0.00  | 0.00          | 0                | 154.00        |
| 10Y STND         | On 17/12/2025 | Interest Rate Swap      |        |            | 97.71268  |       | 97.71268   |           | 97.53541     | 97.53541       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| 10Y STND         | On 16/03/2026 | Interest Rate Swap      |        |            | 94.79674  |       | 94.79674   |           | 94.61215     | 94.61215       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| 10Y STND         | On 15/06/2026 | Interest Rate Swap      |        |            | 93.59213  |       | 93.59213   |           | 93.40243     | 93.40243       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| 10Y STND         | On 21/09/2026 | Interest Rate Swap      |        |            | 95.73620  |       | 95.73620   |           | 95.54352     | 95.54352       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| 10Y STND         | On 21/12/2026 | Interest Rate Swap      |        |            | 99.46154  |       | 99.46154   |           | 99.26752     | 99.26752       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| 10Y STND         | On 15/03/2027 | Interest Rate Swap      |        |            | 98.07544  |       | 98.07544   |           | 97.87791     | 97.87791       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| 1Y STND          | On 16/03/2017 | Interest Rate Swap      |        |            | 100.00283 |       | 100.00283  |           | 100.00282    | 100.00282      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| 1Y STND          | On 15/06/2017 | Interest Rate Swap      |        |            | 99.61608  |       | 99.61608   |           | 99.61416     | 99.61416       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| 1Y STND          | On 21/09/2017 | Interest Rate Swap      |        |            | 99.64143  |       | 99.64143   |           | 99.63893     | 99.63893       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| 1Y STND          | On 21/12/2017 | Interest Rate Swap      |        |            | 99.89448  |       | 99.89448   |           | 99.88943     | 99.88943       |                   |            | 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 15/03/2018 | Interest Rate Swap      | 99.93229  | 99.93229  | 99.91757   | 99.91757  |              |                |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| 2Y STND          | On 18/12/2017 | Interest Rate Swap      | 99.92380  | 99.92380  | 99.91889   | 99.91889  |              |                |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| 2Y STND          | On 16/03/2018 | Interest Rate Swap      | 99.21581  | 99.21581  | 99.20144   | 99.20144  |              |                |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| 2Y STND          | On 15/06/2018 | Interest Rate Swap      | 98.87448  | 98.87448  | 98.85621   | 98.85621  |              |                |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| 2Y STND          | On 21/09/2018 | Interest Rate Swap      | 98.93031  | 98.93031  | 98.91001   | 98.91001  |              |                |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| 2Y STND          | On 21/12/2018 | Interest Rate Swap      | 99.43000  | 99.43000  | 99.40000   | 99.40000  |              |                |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| 2Y STND          | On 15/03/2019 | Interest Rate Swap      | 99.93229  | 99.93229  | 99.89468   | 99.89468  |              |                |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| 5Y STND          | On 17/12/2020 | Interest Rate Swap      | 97.70253  | 97.70253  | 97.62054   | 97.62054  |              |                |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| 5Y STND          | On 16/03/2021 | Interest Rate Swap      | 97.02306  | 97.02306  | 96.93422   | 96.93422  |              |                |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| 5Y STND          | On 15/06/2021 | Interest Rate Swap      | 96.31196  | 96.31196  | 96.21839   | 96.21839  |              |                |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| 5Y STND          | On 21/09/2021 | Interest Rate Swap      | 96.57609  | 96.57609  | 96.47840   | 96.47840  |              |                |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| 5Y STND          | On 21/12/2021 | Interest Rate Swap      | 98.82907  | 98.82907  | 98.72716   | 98.72716  |              |                |                   |            | 0.00  | 0.00           | 0                | 50.00         |
| 5Y STND          | On 15/03/2022 | Interest Rate Swap      | 99.03570  | 99.03570  | 98.92939   | 98.92939  |              |                |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| AL37             | On 02/02/2017 | Index Future            | 515.52800 | 515.52800 | 516.01600  | 516.01600 |              |                |                   |            | 0.00  | 0.00           | 0                | 7.00          |
| AL37             | On 04/05/2017 | Index Future            | 525.39900 | 525.39900 | 525.90500  | 525.90500 |              |                |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| AL37             | On 03/08/2017 | Index Future            | 535.75200 | 535.75200 | 536.28000  | 536.28000 |              |                |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| AL37             | On 02/11/2017 | Index Future            | 546.66000 | 546.66000 | 547.21500  | 547.21500 |              |                |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| AL7T             | On 02/02/2017 | Index Future            | 597.61600 | 597.61600 | 599.28300  | 599.28300 |              |                |                   |            | 0.00  | 0.00           | 0                | 2.00          |
| AL7T             | On 04/05/2017 | Index Future            | 609.05900 | 609.05900 | 610.76800  | 610.76800 |              |                |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| AL7T             | On 03/08/2017 | Index Future            | 621.06100 | 621.06100 | 622.81800  | 622.81800 |              |                |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| AL7T             | On 02/11/2017 | Index Future            | 633.70600 | 633.70600 | 635.51700  | 635.51700 |              |                |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| ALBI             | On 02/02/2017 | Index Future            | 543.01300 | 543.01300 | 544.78100  | 544.78100 |              |                |                   |            | 0.00  | 336,668,060.00 | 62               | 464.00        |
| ALBI             | On 04/05/2017 | Index Future            | 553.41000 | 553.41000 | 555.22100  | 555.22100 |              |                |                   |            | 0.00  | 343,114,200.00 | 62               | 117.00        |
| ALBI             | On 03/08/2017 | Index Future            | 564.31500 | 564.31500 | 566.17400  | 566.17400 |              |                |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| ALBI             | On 02/11/2017 | Index Future            | 575.80500 | 575.80500 | 577.71900  | 577.71900 |              |                |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| AU\$ / R         | On 13/03/2017 | Foreign Exchange Future | 10.33370  | 10.33370  | 10.31090   | 10.31090  |              |                |                   | 13.84      | 0.00  | 775,027.50     | 75               | 22,309.00     |
| AU\$ / R         | On 19/06/2017 | Foreign Exchange Future | 10.49820  | 10.49820  | 10.47920   | 10.47920  |              |                |                   | 14.08      | 0.00  | 0.00           | 0                | 125.00        |
| AU\$ / R         | On 18/09/2017 | Foreign Exchange Future | 10.65320  | 10.65320  | 10.63260   | 10.63260  |              |                |                   | 13.90      | 0.00  | 0.00           | 0                | 225.00        |
| AU\$ / R         | On 18/12/2017 | Foreign Exchange Future | 10.80760  | 10.80760  | 10.78670   | 10.78670  |              |                |                   | 13.72      | 0.00  | 0.00           | 0                | 33.00         |
| CAD/ R           | On 13/03/2017 | Foreign Exchange Future | 10.25050  | 10.25050  | 10.25220   | 10.25220  |              |                |                   | 15.29      | 0.00  | 707,284.50     | 69               | 0.00          |
| CAD/ R           | On 19/06/2017 | Foreign Exchange Future | 10.44980  | 10.44980  | 10.45530   | 10.45530  |              |                |                   | 15.65      | 0.00  | 0.00           | 0                | 0.00          |
| CAD/ R           | On 18/09/2017 | Foreign Exchange Future | 10.63700  | 10.63700  | 10.64170   | 10.64170  |              |                |                   | 15.38      | 0.00  | 0.00           | 0                | 0.00          |
| CHF / R          | On 13/03/2017 | Foreign Exchange Future | 13.67920  | 13.67920  | 13.63660   | 13.63660  |              |                |                   | 16.89      | 0.00  | 0.00           | 0                | 1,356.00      |
| CHF / R          | On 19/06/2017 | Foreign Exchange Future | 14.01540  | 14.01540  | 13.97890   | 13.97890  |              |                |                   | 17.36      | 0.00  | 0.00           | 0                | 0.00          |
| CHF / R          | On 18/09/2017 | Foreign Exchange Future | 14.33980  | 14.33980  | 14.30110   | 14.30110  |              |                |                   | 17.70      | 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 |
|------------------|---------------|-------------------------|-----|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| CNH / R          | On 13/03/2017 | Foreign Exchange Future |     | 1.98530   | 1.98530    |           | 1.98580      | 1.98580        |                   | 16.91      | 0.00  | 0.00          | 0                | 10.00         |
| CNH / R          | On 19/06/2017 | Foreign Exchange Future |     | 1.99910   | 1.99910    |           | 1.99900      | 1.99900        |                   | 17.09      | 0.00  | 0.00          | 0                | 0.00          |
| CNH / R          | On 18/09/2017 | Foreign Exchange Future |     | 2.01620   | 2.01620    |           | 2.01610      | 2.01610        |                   | 16.78      | 0.00  | 0.00          | 0                | 0.00          |
| DKK / R          | On 13/03/2017 | Foreign Exchange Future |     | 1.97400   | 1.97400    |           | 1.96880      | 1.96880        |                   | 16.39      | 0.00  | 0.00          | 0                | 0.00          |
| DKK / R          | On 19/06/2017 | Foreign Exchange Future |     | 2.02110   | 2.02110    |           | 2.01680      | 2.01680        |                   | 16.87      | 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          |
| EL28             | On 02/11/2017 | Bond Future             |     | 132.76222 | 132.76222  |           | 132.11035    | 132.11035      |                   |            | 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 02/02/2017 | Bond Future             |     | 10.41151  | 80.21158   |           | 10.36219     | 80.53095       |                   |            | 0.00  | 0.00          | 0                | 9,466.00      |
| ES33             | On 04/05/2017 | Bond Future             |     | 10.48993  | 77.95455   |           | 10.43885     | 78.28091       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| ES33             | On 03/08/2017 | Bond Future             |     | 10.56268  | 79.49107   |           | 10.50967     | 79.82547       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| ES33             | On 02/11/2017 | Bond Future             |     | 10.63281  | 77.31606   |           | 10.57771     | 77.65939       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| ES33             | On 15/09/2033 | Price Contribution      |     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| ES33A            | On 15/09/2033 | Price Contribution      |     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| ES42             | On 02/02/2017 | Bond Future             |     | 10.54080  | 84.51699   |           | 10.48640     | 84.92271       |                   |            | 0.00  | 0.00          | 0                | 8,777.00      |
| ES42             | On 04/05/2017 | Bond Future             |     | 10.61863  | 81.87330   |           | 10.56232     | 82.28767       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| ES42             | On 03/08/2017 | Bond Future             |     | 10.69000  | 83.48723   |           | 10.63166     | 83.91150       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| ES42             | On 02/11/2017 | Bond Future             |     | 10.75778  | 80.92563   |           | 10.69725     | 81.36071       |                   |            | 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 02/02/2017 | GOVI                    |     | 540.92000 | 540.92000  |           | 542.65900    | 542.65900      |                   |            | 0.00  | 16,227,600.00 | 3                | 493.00        |
| GOVI             | On 04/05/2017 | GOVI                    |     | 551.27700 | 551.27700  |           | 553.05800    | 553.05800      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| GOVI             | On 03/08/2017 | GOVI                    |     | 562.14100 | 562.14100  |           | 563.97000    | 563.97000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| GOVI             | On 02/11/2017 | GOVI                    |     | 573.58600 | 573.58600  |           | 575.46900    | 575.46900      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| HK\$/R           | On 13/03/2017 | Foreign Exchange Future |     | 1.76170   | 1.76170    |           | 1.76750      | 1.76750        |                   | 17.21      | 0.00  | 0.00          | 0                | 15,930.00     |
| HK\$/R           | On 19/06/2017 | Foreign Exchange Future |     | 1.79510   | 1.79510    |           | 1.80130      | 1.80130        |                   | 17.78      | 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 |
|------------------|---------------|-------------------------|-----|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| HK\$/R           | On 18/09/2017 | Foreign Exchange Future |     | 1.82490   | 1.82490    |           | 1.83090      | 1.83090        |                   | 18.06      | 0.00  | 0.00        | 0                | 0.00          |
| I2025            | On 02/02/2017 | Bond Future             |     | 126.64018 | 126.64018  |           | 126.63926    | 126.63926      |                   |            | 0.00  | 0.00        | 0                | 3,231.00      |
| I2025            | On 04/05/2017 | Bond Future             |     | 129.07358 | 129.07358  |           | 129.07395    | 129.07395      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2025            | On 03/08/2017 | Bond Future             |     | 130.27966 | 130.27966  |           | 130.28280    | 130.28280      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2025            | On 02/11/2017 | Bond Future             |     | 132.94040 | 132.94040  |           | 132.94693    | 132.94693      |                   |            | 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          |
| I2033            | On 14/08/2015 | Price Contribution      |     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2033            | On 02/02/2017 | Bond Future             |     | 106.97788 | 106.97788  |           | 106.39369    | 106.39369      |                   |            | 0.00  | 0.00        | 0                | 6,033.00      |
| I2033            | On 04/05/2017 | Bond Future             |     | 107.99302 | 107.99302  |           | 107.39872    | 107.39872      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2033            | On 03/08/2017 | Bond Future             |     | 110.12786 | 110.12786  |           | 109.52406    | 109.52406      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2033            | On 02/11/2017 | Bond Future             |     | 111.28623 | 111.28623  |           | 110.67294    | 110.67294      |                   |            | 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 02/02/2017 | Bond Future             |     | 131.73452 | 131.73452  |           | 130.85389    | 130.85389      |                   |            | 0.00  | 0.00        | 0                | 21,946.00     |
| I2038            | On 04/05/2017 | Bond Future             |     | 134.26592 | 134.26592  |           | 133.36977    | 133.36977      |                   |            | 0.00  | 0.00        | 0                | 805.00        |
| I2038            | On 03/08/2017 | Bond Future             |     | 135.40630 | 135.40630  |           | 134.49538    | 134.49538      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2038            | On 02/11/2017 | Bond Future             |     | 138.17187 | 138.17187  |           | 137.24578    | 137.24578      |                   |            | 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 02/02/2017 | Bond Future             |     | 133.86006 | 133.86006  |           | 131.63753    | 131.63753      |                   |            | 0.00  | 0.00        | 0                | 18,568.00     |
| I2046            | On 04/05/2017 | Bond Future             |     | 134.90242 | 134.90242  |           | 132.63845    | 132.63845      |                   |            | 0.00  | 0.00        | 0                | 1,450.00      |
| I2046            | On 03/08/2017 | Bond Future             |     | 137.56898 | 137.56898  |           | 135.26344    | 135.26344      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2046            | On 02/11/2017 | Bond Future             |     | 138.77414 | 138.77414  |           | 136.42481    | 136.42481      |                   |            | 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 02/02/2017 | Bond Future             |     | 142.22166 | 142.22166  |           | 139.26350    | 139.26350      |                   |            | 0.00  | 0.00        | 0                | 25,127.00     |
| I2050            | On 04/05/2017 | Bond Future             |     | 144.95452 | 144.95452  |           | 141.94100    | 141.94100      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2050            | On 03/08/2017 | Bond Future             |     | 146.14077 | 146.14077  |           | 143.07077    | 143.07077      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2050            | On 02/11/2017 | Bond Future             |     | 149.12565 | 149.12565  |           | 145.99633    | 145.99633      |                   |            | 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 02/02/2017 | Index Future            |     | 248.68800 | 248.68800  |           | 247.13800    | 247.13800      |                   |            | 0.00  | 0.00        | 0                | 1,045.00      |
| IGOV             | On 04/05/2017 | Index Future            |     | 253.46500 | 253.46500  |           | 251.89000    | 251.89000      |                   |            | 0.00  | 0.00        | 0                | 65.00         |
| IGOV             | On 03/08/2017 | Index Future            |     | 258.47500 | 258.47500  |           | 256.87400    | 256.87400      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| IGOV             | On 02/11/2017 | Index Future            |     | 263.75200 | 263.75200  |           | 262.12600    | 262.12600      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ILBI             | On 02/02/2017 | Index Future            |     | 669.25400 | 669.25400  |           | 666.13900    | 666.13900      |                   |            | 0.00  | 0.00        | 0                | 157.00        |
| JIBAR FUTURE     | On 15/02/2017 | Jibar Tradeable Future  |     | 7.37000   | 92.63000   |           | 7.37000      | 92.63000       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| JIBAR FUTURE     | On 15/03/2017 | Jibar Tradeable Future  |     | 7.38000   | 92.62000   |           | 7.38000      | 92.62000       |                   |            | 0.00  | 0.00        | 0                | 1,000.00      |
| JIBAR FUTURE     | On 19/04/2017 | Jibar Tradeable Future  |     | 7.38000   | 92.62000   |           | 7.38000      | 92.62000       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| JIBAR FUTURE     | On 17/05/2017 | Jibar Tradeable Future  |     | 7.39000   | 92.61000   |           | 7.39000      | 92.61000       |                   |            | 0.00  | 0.00        | 0                | 0.00          |

| Contract Details |               |                         | Strike | Call / Put | MTM         | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value   | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| JIBAR FUTURE     | On 21/06/2017 | Jibar Tradeable Future  |        |            | 7.40000     |       | 92.60000   |           | 7.40000      | 92.60000       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 19/07/2017 | Jibar Tradeable Future  |        |            | 7.40000     |       | 92.60000   |           | 7.40000      | 92.60000       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 20/09/2017 | Jibar Tradeable Future  |        |            | 7.41000     |       | 92.59000   |           | 7.41000      | 92.59000       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 20/12/2017 | Jibar Tradeable Future  |        |            | 7.43000     |       | 92.57000   |           | 7.43000      | 92.57000       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 20/03/2018 | Jibar Tradeable Future  |        |            | 7.44000     |       | 92.56000   |           | 7.44000      | 92.56000       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 20/06/2018 | Jibar Tradeable Future  |        |            | 7.45000     |       | 92.55000   |           | 7.45000      | 92.55000       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 19/09/2018 | Jibar Tradeable Future  |        |            | 7.49000     |       | 92.51000   |           | 7.49000      | 92.51000       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 19/12/2018 | Jibar Tradeable Future  |        |            | 7.51000     |       | 92.49000   |           | 7.51000      | 92.49000       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| KES / R          | On 13/03/2017 | Foreign Exchange Future |        |            | 0.13040     |       | 0.13040    |           | 0.13100      | 0.13100        |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| KES / R          | On 19/06/2017 | Foreign Exchange Future |        |            | 0.13030     |       | 0.13030    |           | 0.13100      | 0.13100        |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| KES / R          | On 18/09/2017 | Foreign Exchange Future |        |            | 0.13040     |       | 0.13040    |           | 0.13100      | 0.13100        |                   |            | 0.00  | 0.00          | 0                | 1,382.00      |
| NZ\$ / R         | On 13/03/2017 | Foreign Exchange Future |        |            | 9.82460     |       | 9.82460    |           | 9.76890      | 9.76890        |                   | 14.27      | 0.00  | 0.00          | 0                | 58.00         |
| NZ\$ / R         | On 19/06/2017 | Foreign Exchange Future |        |            | 9.97370     |       | 9.97370    |           | 9.92300      | 9.92300        |                   | 14.63      | 0.00  | 0.00          | 0                | 0.00          |
| NZ\$ / R         | On 18/09/2017 | Foreign Exchange Future |        |            | 10.11510    |       | 10.11510   |           | 10.06140     | 10.06140       |                   | 14.70      | 0.00  | 0.00          | 0                | 0.00          |
| PULA / R         | On 13/03/2017 | Foreign Exchange Future |        |            | 1.29230     |       | 1.29230    |           | 1.28790      | 1.28790        |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| PULA / R         | On 19/06/2017 | Foreign Exchange Future |        |            | 1.31190     |       | 1.31190    |           | 1.30780      | 1.30780        |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| PULA / R         | On 18/09/2017 | Foreign Exchange Future |        |            | 1.32840     |       | 1.32840    |           | 1.32400      | 1.32400        |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| QUANTO £ / \$    | On 13/03/2017 | Foreign Exchange Future |        |            | 1.24680     |       | 1.24680    |           | 1.23160      | 1.23160        |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| QUANTO £ / \$    | On 19/06/2017 | Foreign Exchange Future |        |            | 1.25000     |       | 1.25000    |           | 1.23490      | 1.23490        |                   |            | 0.00  | 0.00          | 0                | 8,095.00      |
| QUANTO £ / \$    | On 18/09/2017 | Foreign Exchange Future |        |            | 1.25320     |       | 1.25320    |           | 1.23820      | 1.23820        |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| QUANTO € / \$    | On 13/03/2017 | Foreign Exchange Future |        |            | 1.07420     |       | 1.07420    |           | 1.06770      | 1.06770        |                   |            | 0.00  | 32,226.00     | 30               | 748.00        |
| QUANTO € / \$    | On 19/06/2017 | Foreign Exchange Future |        |            | 1.07960     |       | 1.07960    |           | 1.07330      | 1.07330        |                   |            | 0.00  | 0.00          | 0                | 25,352.00     |
| QUANTO € / \$    | On 18/09/2017 | Foreign Exchange Future |        |            | 1.08510     |       | 1.08510    |           | 1.07880      | 1.07880        |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R186             | On 02/02/2017 | Bond Future             |        |            | 8.76631     |       | 112.65831  |           | 8.71649      | 113.00801      |                   | 8.94       | 0.00  | 89,112,723.21 | 791              | 109,586.00    |
| R186             | On 02/02/2017 | Bond Future             | 8.00   | Call       | 0.18000     |       | 0.00018    |           | 1.77000      | 0.00177        | 0.180             | 8.70       | 0.00  | 0.00          | 0                | 7,000.00      |
| R186             | On 02/02/2017 | Bond Future             | 8.37   | Call       | 30.77000    |       | 0.03077    |           | 86.37000     | 0.08637        | 30.770            | 8.82       | 0.05  | 0.00          | 0                | 500.00        |
| R186             | On 02/02/2017 | Bond Future             | 8.43   | Call       | 56.54000    |       | 0.05654    |           | 137.74000    | 0.13774        | 56.540            | 8.84       | 0.08  | 0.00          | 0                | 750.00        |
| R186             | On 02/02/2017 | Bond Future             | 8.60   | Call       | 236.59000   |       | 0.23659    |           | 417.56000    | 0.41756        | 236.590           | 8.89       | 0.24  | 0.00          | 0                | 7,000.00      |
| R186             | On 02/02/2017 | Bond Future             | 8.62   | Call       | 272.71000   |       | 0.27271    |           | 466.76000    | 0.46676        | 272.710           | 8.90       | 0.27  | 0.00          | 0                | 500.00        |
| R186             | On 02/02/2017 | Bond Future             | 8.87   | Put        | 368.02000   |       | 0.36802    |           | 343.68000    | 0.34368        | 368.020           | 9.01       | 0.33  | 0.00          | 0                | 500.00        |
| R186             | On 02/02/2017 | Bond Future             | 8.90   | Put        | 303.97000   |       | 0.30397    |           | 288.30000    | 0.28830        | 303.970           | 9.03       | 0.29  | 0.00          | 0                | 750.00        |
| R186             | On 02/02/2017 | Bond Future             | 8.95   | Put        | 216.55000   |       | 0.21655    |           | 211.78000    | 0.21178        | 216.550           | 9.06       | 0.22  | 0.00          | 0                | 2,546.00      |
| R186             | On 02/02/2017 | Bond Future             | 9.02   | Put        | 128.90000   |       | 0.12890    |           | 132.94000    | 0.13294        | 128.900           | 9.10       | 0.15  | 0.00          | 0                | 500.00        |
| R186             | On 02/02/2017 | Bond Future             | 9.10   | Put        | 66.77000    |       | 0.06677    |           | 74.33000     | 0.07433        | 66.770            | 9.15       | 0.08  | 0.00          | 0                | 2,546.00      |
| R186             | On 02/02/2017 | Bond Future             | 9.40   | Put        | 3.05000     |       | 0.00305    |           | 5.29000      | 0.00529        | 3.050             | 9.32       | 0.01  | 0.00          | 0                | 750.00        |
| R186             | On 02/02/2017 | Bond Future             | 9.50   | Put        | 0.88000     |       | 0.00088    |           | 1.87000      | 0.00187        | 0.880             | 9.38       | 0.00  | 0.00          | 0                | 13,500.00     |
| R186             | On 04/05/2017 | Bond Future             |        |            | 8.80776     |       | 114.81612  |           | 8.75573      | 115.17366      |                   | 8.69       | 0.00  | 88,867,676.88 | 774              | 5,373.00      |
| R186             | On 04/05/2017 | Bond Future             | 8.44   | Call       | 1,057.42000 |       | 1.05742    |           | 1,204.93000  | 1.20493        | 1,057.420         | 8.59       | 0.32  | 0.00          | 0                | 500.00        |

| Contract Details |               |                    | Strike | Call / Put | MTM         | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value    | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| R186             | On 04/05/2017 | Bond Future        | 8.94   | Put        | 1,690.55000 |       | 1.69055    |           | 1,574.21000  | 1.57421        | 1,690.550         | 8.80       | 0.42  | 0.00           | 0                | 500.00        |
| R186             | On 03/08/2017 | Bond Future        |        |            | 8.84130     |       | 111.77459  |           | 8.78676      | 112.14159      |                   | 8.99       | 0.00  | 0.00           | 0                | 0.00          |
| R186             | On 02/11/2017 | Bond Future        |        |            | 8.86459     |       | 114.05166  |           | 8.80732      | 114.42913      |                   | 8.74       | 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 02/02/2017 | Bond Future        |        |            | 294.66904   |       | 294.66904  |           | 294.66665    | 294.66665      |                   |            | 0.00  | 0.00           | 0                | 1,226.00      |
| R197             | On 04/05/2017 | Bond Future        |        |            | 300.33129   |       | 300.33129  |           | 300.33196    | 300.33196      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R197             | On 03/08/2017 | Bond Future        |        |            | 299.31373   |       | 299.31373  |           | 299.32068    | 299.32068      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R197             | On 02/11/2017 | Bond Future        |        |            | 305.42705   |       | 305.42705  |           | 305.44201    | 305.44201      |                   |            | 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 02/02/2017 | Bond Future        |        |            | 245.12303   |       | 245.12303  |           | 244.15823    | 244.15823      |                   |            | 0.00  | 8,824,429.08   | 36               | 34,566.00     |
| R202             | On 04/05/2017 | Bond Future        |        |            | 249.83325   |       | 249.83325  |           | 248.85249    | 248.85249      |                   |            | 0.00  | 0.00           | 0                | 1,746.00      |
| R202             | On 03/08/2017 | Bond Future        |        |            | 251.07793   |       | 251.07793  |           | 250.08312    | 250.08312      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R202             | On 02/11/2017 | Bond Future        |        |            | 256.20574   |       | 256.20574  |           | 255.19713    | 255.19713      |                   |            | 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 02/02/2017 | Bond Future        |        |            | 8.41146     |       | 100.32711  |           | 8.38169      | 100.46366      |                   | 6.33       | 0.00  | 518,691,158.70 | 5,170            | 12,677.00     |
| R2023            | On 04/05/2017 | Bond Future        |        |            | 8.44465     |       | 98.31672   |           | 8.41305      | 98.45691       |                   | 6.34       | 0.00  | 508,297,442.40 | 5,170            | 6,245.00      |
| R2023            | On 03/08/2017 | Bond Future        |        |            | 8.46657     |       | 100.25444  |           | 8.43272      | 100.39948      |                   | 6.13       | 0.00  | 0.00           | 0                | 0.00          |
| R2023            | On 02/11/2017 | Bond Future        |        |            | 8.48078     |       | 98.36289   |           | 8.44434      | 98.51348       |                   | 6.06       | 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 02/02/2017 | Bond Future        |        |            | 7.73907     |       | 103.58580  |           | 7.75020      | 103.57937      |                   | 0.61       | 0.00  | 0.00           | 0                | 26,296.00     |
| R203             | On 04/05/2017 | Bond Future        |        |            | 7.61197     |       | 101.39715  |           | 7.62776      | 101.39164      |                   | 0.39       | 0.00  | 0.00           | 0                | 620.00        |
| R203             | On 15/09/2017 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R2030            | On 02/02/2017 | Bond Future        |        |            | 9.19179     |       | 91.22363   |           | 9.14204      | 91.57387       |                   |            | 0.00  | 70,242,195.10  | 770              | 20,379.00     |
| R2030            | On 04/05/2017 | Bond Future        |        |            | 9.24036     |       | 92.97089   |           | 9.18880      | 93.32875       |                   |            | 0.00  | 71,587,585.30  | 770              | 5,127.00      |
| R2030            | On 03/08/2017 | Bond Future        |        |            | 9.28409     |       | 90.79623   |           | 9.23046      | 91.16313       |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R2030            | On 02/11/2017 | Bond Future        |        |            | 9.31532     |       | 92.64612   |           | 9.25955      | 93.02287       |                   |            | 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 02/02/2017 | Bond Future        |        |            | 9.32713     |       | 94.28284   |           | 9.26740      | 94.73366       |                   | 12.35      | 0.00  | 0.00           | 0                | 17,208.00     |
| R2032            | On 04/05/2017 | Bond Future        |        |            | 9.37493     |       | 91.92988   |           | 9.31316      | 92.39026       |                   | 12.65      | 0.00  | 0.00           | 0                | 1,873.00      |
| R2032            | On 03/08/2017 | Bond Future        |        |            | 9.41655     |       | 93.74186   |           | 9.35255      | 94.21327       |                   | 12.57      | 0.00  | 0.00           | 0                | 0.00          |
| R2032            | On 02/11/2017 | Bond Future        |        |            | 9.45231     |       | 91.49148   |           | 9.38592      | 91.97496       |                   | 12.85      | 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 02/02/2017 | Bond Future        |        |            | 9.43743     |       | 99.07977   |           | 9.38778      | 99.49199       |                   |            | 0.00  | 0.00           | 0                | 7,756.00      |

| 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-------------|--------------|----------------|-------------------|------------|-------|------------------|------------------|---------------|
| R2035            | On 04/05/2017 | Bond Future        |        |            | 9.48410     |       | 96.47474   |             | 9.43282      | 96.89585       |                   |            | 0.00  | 0.00             | 0                | 3,274.00      |
| R2035            | On 03/08/2017 | Bond Future        |        |            | 9.52531     |       | 98.37623   |             | 9.47221      | 98.80771       |                   |            | 0.00  | 0.00             | 0                | 0.00          |
| R2035            | On 02/11/2017 | Bond Future        |        |            | 9.56310     |       | 95.87542   |             | 9.50806      | 96.31824       |                   |            | 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 02/02/2017 | Bond Future        |        |            | 9.49182     |       | 91.34976   |             | 9.44211      | 91.76223       |                   | 14.46      | 0.00  | 156,938,887.68   | 1,718            | 38,651.00     |
| R2037            | On 04/05/2017 | Bond Future        |        |            | 9.54113     |       | 93.09945   |             | 9.48982      | 93.52078       |                   | 14.22      | 0.00  | 159,944,855.10   | 1,718            | 27,907.00     |
| R2037            | On 03/08/2017 | Bond Future        |        |            | 9.58641     |       | 90.67693   |             | 9.53331      | 91.10847       |                   | 14.81      | 0.00  | 0.00             | 0                | 0.00          |
| R2037            | On 02/11/2017 | Bond Future        |        |            | 9.62078     |       | 92.52442   |             | 9.56584      | 92.96723       |                   | 14.54      | 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 02/02/2017 | Bond Future        |        |            | 7.81542     |       | 101.35525  |             | 7.80545      | 101.37232      |                   | 1.89       | 0.00  | 849,559,705.50   | 8,382            | 30,057.00     |
| R204             | On 04/05/2017 | Bond Future        |        |            | 7.82883     |       | 103.29654  |             | 7.81650      | 103.31499      |                   | 1.66       | 0.00  | 860,356,881.66   | 8,329            | 8,318.00      |
| R204             | On 03/08/2017 | Bond Future        |        |            | 7.79881     |       | 101.29092  |             | 7.78242      | 101.31188      |                   | 1.55       | 0.00  | 0.00             | 0                | 0.00          |
| R204             | On 02/11/2017 | Bond Future        |        |            | 7.68705     |       | 103.35431  |             | 7.66430      | 103.37839      |                   | 1.29       | 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 02/02/2017 | Bond Future        |        |            | 9.51167     |       | 95.42657   |             | 9.45694      | 95.91637       |                   | 15.16      | 0.00  | 0.00             | 0                | 8,238.00      |
| R2040            | On 04/05/2017 | Bond Future        |        |            | 9.55996     |       | 97.25428   |             | 9.50351      | 97.75449       |                   | 14.91      | 0.00  | 0.00             | 0                | 320.00        |
| R2040            | On 03/08/2017 | Bond Future        |        |            | 9.60430     |       | 94.66318   |             | 9.54594      | 95.17530       |                   | 15.53      | 0.00  | 0.00             | 0                | 0.00          |
| R2040            | On 02/11/2017 | Bond Future        |        |            | 9.63799     |       | 96.59196   |             | 9.57770      | 97.11700       |                   | 15.24      | 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 02/02/2017 | Bond Future        |        |            | 9.51641     |       | 92.76745   |             | 9.46166      | 93.26490       |                   | 15.90      | 0.00  | 64,195,075.40    | 692              | 19,783.00     |
| R2044            | On 04/05/2017 | Bond Future        |        |            | 9.56273     |       | 94.54433   |             | 9.50632      | 95.05222       |                   | 15.66      | 0.00  | 63,344,701.10    | 670              | 670.00        |
| R2044            | On 03/08/2017 | Bond Future        |        |            | 9.60520     |       | 92.02502   |             | 9.54694      | 92.54492       |                   | 16.32      | 0.00  | 0.00             | 0                | 0.00          |
| R2044            | On 02/11/2017 | Bond Future        |        |            | 9.63741     |       | 93.90003   |             | 9.57729      | 94.43295       |                   | 16.03      | 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 02/02/2017 | Bond Future        |        |            | 9.51169     |       | 96.29580   |             | 9.45699      | 96.80508       |                   | 15.77      | 0.00  | 3,086,761,869.00 | 32,055           | 41,433.00     |
| R2048            | On 04/05/2017 | Bond Future        |        |            | 9.55387     |       | 93.70082   |             | 9.49754      | 94.22093       |                   | 16.28      | 0.00  | 3,041,060,113.10 | 32,455           | 32,399.00     |
| R2048            | On 03/08/2017 | Bond Future        |        |            | 9.59113     |       | 95.54763   |             | 9.53303      | 96.07998       |                   | 16.22      | 0.00  | 0.00             | 0                | 0.00          |
| R2048            | On 02/11/2017 | Bond Future        |        |            | 9.62523     |       | 93.05270   |             | 9.56527      | 93.59835       |                   | 16.68      | 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 02/02/2017 | Bond Future        |        |            | 7.97607     |       | 98.58486   |             | 7.96123      | 98.62261       |                   | 3.06       | 0.00  | 145,215,498.78   | 1,473            | 74,371.00     |
| R207             | On 02/02/2017 | Bond Future        | 8.91   | Call       | 2,340.53000 |       | 2.34053    | 2,378.28000 | 2.37828      | 2,340.530      | 3.23              | 1.00       | 0.00  | 0                | 62.00            |               |
| R207             | On 04/05/2017 | Bond Future        |        |            | 8.00552     |       | 100.47308  |             | 7.98871      | 100.51258      |                   | 2.80       | 0.00  | 145,685,966.00   | 1,450            | 9,168.00      |
| R207             | On 03/08/2017 | Bond Future        |        |            | 8.01183     |       | 98.80944   |             | 7.99213      | 98.85182       |                   | 2.77       | 0.00  | 0.00             | 0                | 0.00          |
| R207             | On 03/08/2017 | Bond Future        | 8.19   | Call       | 1,004.63000 |       | 1.00463    | 1,035.45000 | 1.03545      | 1,004.630      | 2.80              | 0.58       | 0.00  | 0                | 51.00            |               |
| R207             | On 02/11/2017 | Bond Future        |        |            | 7.97360     |       | 100.82234  |             | 7.95015      | 100.86821      |                   | 2.52       | 0.00  | 0.00             | 0                | 0.00          |

| Contract Details |               |                    | Strike | Call / Put | MTM         | Yield | Mark Price | Spot Rate   | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value    | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-------------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| R207             | 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 02/02/2017 | Bond Future        |        |            | 8.12552     |       | 97.63915   |             | 8.09557      | 97.73984       |                   | 4.36       | 0.00  | 266,261,962.05 | 2,727            | 21,568.00     |
| R208             | On 04/05/2017 | Bond Future        |        |            | 8.15305     |       | 96.10660   |             | 8.12057      | 96.21022       |                   | 4.21       | 0.00  | 262,082,698.20 | 2,727            | 10,622.00     |
| R208             | On 03/08/2017 | Bond Future        |        |            | 8.16443     |       | 98.00090   |             | 8.12875      | 98.10861       |                   | 4.07       | 0.00  | 0.00           | 0                | 0.00          |
| R208             | On 02/11/2017 | Bond Future        |        |            | 8.15671     |       | 96.59345   |             | 8.11718      | 96.70589       |                   | 3.96       | 0.00  | 0.00           | 0                | 0.00          |
| R208             | On 31/03/2021 | Price Contribution |        |            | 100.00000   |       | 100.00000  |             | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R208/R204        | On 31/03/2021 | Price Contribution |        |            | 100.00000   |       | 100.00000  |             | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R208/R207        | On 31/03/2021 | Price Contribution |        |            | 100.00000   |       | 100.00000  |             | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R209             | On 02/02/2017 | Bond Future        |        |            | 9.39637     |       | 74.50635   |             | 9.34666      | 74.85135       |                   | 14.33      | 0.00  | 86,874,404.10  | 1,166            | 65,075.00     |
| R209             | On 04/05/2017 | Bond Future        |        |            | 9.43910     |       | 72.78284   |             | 9.38789      | 73.13518       |                   | 14.73      | 0.00  | 82,972,437.60  | 1,140            | 1,140.00      |
| R209             | On 04/05/2017 | Bond Future        | 8.93   | Call       | 897.74000   |       | 0.89774    | 1,026.48000 | 1.02648      | 897.740        |                   | 14.46      | 0.27  | 0.00           | 0                | 1,130.00      |
| R209             | On 04/05/2017 | Bond Future        | 9.33   | Put        | 2,645.31000 |       | 2.64531    | 2,493.31000 | 2.49331      | 2,645.310      |                   | 14.65      | 0.54  | 0.00           | 0                | 1,130.00      |
| R209             | On 04/05/2017 | Bond Future        | 9.63   | Put        | 1,659.83000 |       | 1.65983    | 1,556.91000 | 1.55691      | 1,659.830      |                   | 14.84      | 0.39  | 0.00           | 0                | 1,130.00      |
| R209             | On 03/08/2017 | Bond Future        |        |            | 9.47631     |       | 74.21742   |             | 9.42345      | 74.57829       |                   | 14.74      | 0.00  | 0.00           | 0                | 0.00          |
| R209             | On 02/11/2017 | Bond Future        |        |            | 9.50832     |       | 72.57776   |             | 9.45371      | 72.94791       |                   | 15.15      | 0.00  | 0.00           | 0                | 0.00          |
| R209             | On 31/03/2036 | Price Contribution |        |            | 6.25000     |       | 6.25000    |             | 6.25000      | 6.25000        |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R209/R186        | On 31/03/2036 | Price Contribution |        |            | 100.00000   |       | 100.00000  |             | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R209/R204        | On 31/03/2036 | Price Contribution |        |            | 100.00000   |       | 100.00000  |             | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R209/R208        | On 31/03/2036 | Price Contribution |        |            | 100.00000   |       | 100.00000  |             | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R210             | On 02/02/2017 | Bond Future        |        |            | 186.52559   |       | 186.52559  |             | 185.62797    | 185.62797      |                   |            | 0.00  | 0.00           | 0                | 1,765.00      |
| R210             | On 04/05/2017 | Bond Future        |        |            | 187.79048   |       | 187.79048  |             | 186.87745    | 186.87745      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R210             | On 03/08/2017 | Bond Future        |        |            | 191.50263   |       | 191.50263  |             | 190.57564    | 190.57564      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R210             | On 02/11/2017 | Bond Future        |        |            | 192.98129   |       | 192.98129  |             | 192.04046    | 192.04046      |                   |            | 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          |
| R211             | On 31/01/2017 | Price Contribution |        |            | 100.00000   |       | 100.00000  |             | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R212             | On 02/02/2017 | Bond Future        |        |            | 146.24801   |       | 146.24801  |             | 145.90549    | 145.90549      |                   |            | 0.00  | 0.00           | 0                | 3,380.00      |
| R212             | On 04/05/2017 | Bond Future        |        |            | 149.05817   |       | 149.05817  |             | 148.71066    | 148.71066      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R212             | On 03/08/2017 | Bond Future        |        |            | 149.95478   |       | 149.95478  |             | 149.60348    | 149.60348      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R212             | On 02/11/2017 | Bond Future        |        |            | 153.01741   |       | 153.01741  |             | 152.66285    | 152.66285      |                   |            | 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 02/02/2017 | Bond Future        |        |            | 9.22194     |       | 85.77557   |             | 9.16722      | 86.15027       |                   | 12.02      | 0.00  | 68,620,456.00  | 800              | 50,654.00     |

| Contract Details               | Strike        | Call / Put              | MTM          | Yield        | Mark Price | Spot Rate    | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value              | Contracts Traded | Open Interest       |
|--------------------------------|---------------|-------------------------|--------------|--------------|------------|--------------|--------------|----------------|-------------------|------------|-------|--------------------------|------------------|---------------------|
| R213                           | On 04/05/2017 | Bond Future             | 9.26472      |              | 83.86699   |              | 9.20816      | 84.24977       |                   | 12.33      | 0.00  | 67,093,592.00            | 800              | 800.00              |
| R213                           | On 03/08/2017 | Bond Future             | 9.30160      |              | 85.51995   |              | 9.24300      | 85.91201       |                   | 12.30      | 0.00  | 0.00                     | 0                | 0.00                |
| R213                           | On 02/11/2017 | Bond Future             | 9.33482      |              | 83.70901   |              | 9.27403      | 84.11126       |                   | 12.58      | 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 02/02/2017 | Bond Future             | 9.46149      |              | 74.95052   |              | 9.40677      | 75.34925       |                   | 15.15      | 0.00  | 176,733,326.16           | 2,358            | 36,737.00           |
| R214                           | On 04/05/2017 | Bond Future             | 9.50225      |              | 73.08828   |              | 9.44596      | 73.49536       |                   | 15.62      | 0.00  | 172,342,164.24           | 2,358            | 2,358.00            |
| R214                           | On 03/08/2017 | Bond Future             | 9.53806      |              | 74.52880   |              | 9.48004      | 74.94547       |                   | 15.59      | 0.00  | 0.00                     | 0                | 0.00                |
| R214                           | On 02/11/2017 | Bond Future             | 9.57072      |              | 72.74775   |              | 9.51088      | 73.17482       |                   | 16.02      | 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 13/03/2017 | Foreign Exchange Future | 22,962.35000 | 22,962.35000 |            | 22,919.22000 | 22,919.22000 |                |                   |            | 0.00  | 0.00                     | 0                | 0.00                |
| SGD / R                        | On 13/03/2017 | Foreign Exchange Future | 9.61430      |              | 9.61430    |              | 9.59720      | 9.59720        |                   | 14.44      | 0.00  | 0.00                     | 0                | 35.00               |
| SGD / R                        | On 19/06/2017 | Foreign Exchange Future | 9.79240      |              | 9.79240    |              | 9.77850      | 9.77850        |                   | 14.81      | 0.00  | 0.00                     | 0                | 0.00                |
| TRY / R                        | On 13/03/2017 | Foreign Exchange Future | 3.57910      |              | 3.57910    |              | 3.55370      | 3.55370        |                   | 18.81      | 0.00  | 0.00                     | 0                | 83.00               |
| TRY / R                        | On 19/06/2017 | Foreign Exchange Future | 3.54680      |              | 3.54680    |              | 3.52620      | 3.52620        |                   | 18.26      | 0.00  | 0.00                     | 0                | 0.00                |
| ZMW / R                        | On 13/03/2017 | Foreign Exchange Future | 1.35330      |              | 1.35330    |              | 1.35510      | 1.35510        |                   |            | 0.00  | 0.00                     | 0                | 0.00                |
| ZMW / R                        | On 19/06/2017 | Foreign Exchange Future | 1.31410      |              | 1.31410    |              | 1.31600      | 1.31600        |                   |            | 0.00  | 0.00                     | 0                | 0.00                |
| ZMW / R                        | On 18/09/2017 | Foreign Exchange Future | 1.28040      |              | 1.28040    |              | 1.28200      | 1.28200        |                   |            | 0.00  | 0.00                     | 0                | 0.00                |
| <b>Total for Derivatives :</b> |               |                         |              |              |            |              |              |                |                   |            |       | <b>12,364,052,434.44</b> | <b>159,652</b>   | <b>3,254,351.00</b> |
| <b>Grand Total:</b>            |               |                         |              |              |            |              |              |                |                   |            |       | <b>12,364,052,434.44</b> | <b>159,652</b>   | <b>3,254,351.00</b> |