



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: 16/08/2017

| 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 16/08/2017 | Any day expiry | 13.22630  | 13.22630   |           | 13.33220     | 13.33220       |                   | 14.98      | 0.00  | 198,394,500.00 | 15,000           | 0.00          |           |
| \$ / R             | On 17/08/2017 | Any day expiry | 13.22960  | 13.22960   |           | 13.33220     | 13.33220       |                   | 15.28      | 0.00  | 0.00           | 0                | 0.00          |           |
| \$ / R             | On 17/08/2017 | Any day expiry | 13.35     | Put        | 130.77960 | 0.13078      | 72.76010       | 0.07276           | 130.780    | 17.51 | 0.84           | 0.00             | 0             | 34,000.00 |
| \$ / R             | On 25/08/2017 | Any day expiry | 13.24290  | 13.24290   |           | 13.34790     | 13.34790       |                   | 13.93      | 0.00  | 0.00           | 0                | 20,000.00     |           |
| \$ / R             | On 25/08/2017 | Any day expiry | 13.40     | Call       | 60.69470  | 0.06069      | 109.43050      | 0.10943           | 60.695     | 14.82 | 0.31           | 0.00             | 0             | 40,000.00 |
| \$ / R             | On 25/08/2017 | Any day expiry | 13.46     | Put        | 263.95400 | 0.26395      | 199.38140      | 0.19938           | 263.954    | 15.18 | 0.75           | 0.00             | 0             | 20,000.00 |
| \$ / R             | On 29/08/2017 | Any day expiry | 13.25160  | 13.25160   |           | 13.35680     | 13.35680       |                   | 13.64      | 0.00  | 0.00           | 0                | 910.00        |           |
| \$ / R             | On 29/08/2017 | Any day expiry | 13.50     | Put        | 302.50810 | 0.30251      | 241.13660      | 0.24114           | 302.508    | 14.49 | 0.75           | 0.00             | 0             | 60.00     |
| \$ / R             | On 29/08/2017 | Any day expiry | 16.84     | Call       | 0.20090   | 0.00020      | 0.13890        | 0.00014           | 0.201      | 39.59 | 0.00           | 0.00             | 0             | 60.00     |
| \$ / R             | On 30/08/2017 | Any day expiry | 13.25380  | 13.25380   |           | 13.35900     | 13.35900       |                   | 13.79      | 0.00  | 0.00           | 0                | 202.00        |           |
| \$ / R             | On 31/08/2017 | Any day expiry | 13.25600  | 13.25600   |           | 13.36120     | 13.36120       |                   | 13.96      | 0.00  | 2,721,416.00   | 205              | 8,325.00      |           |
| \$ / R             | On 01/09/2017 | Any day expiry | 13.25820  | 13.25820   |           | 13.26030     | 13.26030       |                   | 14.12      | 0.00  | 0.00           | 0                | 0.00          |           |
| \$ / R             | On 01/09/2017 | Any day expiry | 12.75     | Put        | 16.64010  | 0.01664      | 0.00000        | 0.00000           | 16.640     | 14.11 | 0.09           | 23,996,437.00    | 20,000        | 20,000.00 |
| \$ / R             | On 01/09/2017 | Any day expiry | 13.00     | Put        | 58.75200  | 0.05875      | 0.00000        | 0.00000           | 58.752     | 14.12 | 0.25           | 65,824,129.20    | 20,000        | 20,000.00 |
| \$ / R             | On 07/09/2017 | Any day expiry | 13.27120  | 13.27120   |           | 13.37670     | 13.37670       |                   | 14.23      | 0.00  | 0.00           | 0                | 0.00          |           |
| \$ / R             | On 07/09/2017 | Any day expiry | 12.45     | Put        | 5.60620   | 0.00561      | 8.29200        | 0.00829           | 5.606      | 14.08 | 0.03           | 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 |
|------------------|--------|---------------|-------------------------|-------------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| \$ / R           |        | On 18/09/2017 | Foreign Exchange Future |             | 13.29520   | 13.29520  | 13.40100     | 13.40100       |                   | 14.63      | 0.00  | 581,997,380.00 | 43,775           | 819,740.00    |
| \$ / R           | 12.00  | Put           | Foreign Exchange Future | 4.96560     | 0.00497    |           | 4.32770      | 0.00433        | 4.966             | 16.78      | 0.02  | 0.00           | 0                | 37,202.00     |
| \$ / R           | 12.20  | Put           | Foreign Exchange Future | 8.38700     | 0.00839    |           | 7.84030      | 0.00784        | 8.387             | 15.79      | 0.03  | 0.00           | 0                | 1,000.00      |
| \$ / R           | 12.25  | Put           | Foreign Exchange Future | 9.57960     | 0.00958    |           | 9.07930      | 0.00908        | 9.580             | 15.54      | 0.04  | 0.00           | 0                | 10,000.00     |
| \$ / R           | 12.26  | Put           | Foreign Exchange Future | 9.83820     | 0.00984    |           | 9.34930      | 0.00935        | 9.838             | 15.49      | 0.04  | 0.00           | 0                | 5,250.00      |
| \$ / R           | 12.50  | Put           | Foreign Exchange Future | 18.81530    | 0.01882    |           | 18.72870     | 0.01873        | 18.815            | 14.30      | 0.07  | 0.00           | 0                | 96,225.00     |
| \$ / R           | 12.54  | Put           | Foreign Exchange Future | 20.99150    | 0.02099    |           | 20.99240     | 0.02099        | 20.992            | 14.10      | 0.08  | 0.00           | 0                | 1,000.00      |
| \$ / R           | 12.55  | Put           | Foreign Exchange Future | 21.57490    | 0.02157    |           | 21.59770     | 0.02160        | 21.575            | 14.05      | 0.08  | 0.00           | 0                | 4,920.00      |
| \$ / R           | 12.60  | Put           | Foreign Exchange Future | 24.75070    | 0.02475    |           | 24.88370     | 0.02488        | 24.751            | 13.80      | 0.09  | 0.00           | 0                | 190.00        |
| \$ / R           | 12.75  | Call          | Foreign Exchange Future | 588.68660   | 0.58869    |           | 688.82470    | 0.68882        | 588.687           | 13.72      | 0.85  | 0.00           | 0                | 3,500.00      |
| \$ / R           | 12.75  | Put           | Foreign Exchange Future | 43.48660    | 0.04349    |           | 37.82470     | 0.03782        | 43.487            | 13.72      | 0.15  | 0.00           | 0                | 26,250.00     |
| \$ / R           | 12.80  | Put           | Foreign Exchange Future | 52.93250    | 0.05293    |           | 45.76870     | 0.04577        | 52.933            | 13.80      | 0.17  | 0.00           | 0                | 3,000.00      |
| \$ / R           | 12.90  | Call          | Foreign Exchange Future | 471.35340   | 0.47135    |           | 566.30830    | 0.56631        | 471.353           | 13.97      | 0.77  | 0.00           | 0                | 400.00        |
| \$ / R           | 12.96  | Put           | Foreign Exchange Future | 93.08260    | 0.09308    |           | 79.58440     | 0.07958        | 93.083            | 14.07      | 0.27  | 0.00           | 0                | 1,000.00      |
| \$ / R           | 13.00  | Call          | Foreign Exchange Future | 400.89020   | 0.40089    |           | 491.24320    | 0.49124        | 400.890           | 14.13      | 0.71  | 0.00           | 0                | 4,551.00      |
| \$ / R           | 13.00  | Put           | Foreign Exchange Future | 105.69020   | 0.10569    |           | 90.24320     | 0.09024        | 105.690           | 14.13      | 0.29  | 0.00           | 0                | 38,100.00     |
| \$ / R           | 13.14  | Put           | Foreign Exchange Future | 158.50680   | 0.15851    |           | 135.19570    | 0.13520        | 158.507           | 14.37      | 0.38  | 0.00           | 0                | 90.00         |
| \$ / R           | 13.15  | Put           | Foreign Exchange Future | 162.80620   | 0.16281    |           | 138.87830    | 0.13888        | 162.806           | 14.38      | 0.39  | 0.00           | 0                | 500.00        |
| \$ / R           | 13.20  | Call          | Foreign Exchange Future | 280.56530   | 0.28057    |           | 359.25860    | 0.35926        | 280.565           | 14.46      | 0.57  | 0.00           | 0                | 3,000.00      |
| \$ / R           | 13.20  | Put           | Foreign Exchange Future | 185.36530   | 0.18537    |           | 158.25860    | 0.15826        | 185.365           | 14.46      | 0.43  | 0.00           | 0                | 5,920.00      |
| \$ / R           | 13.25  | Put           | Foreign Exchange Future | 209.68740   | 0.20969    |           | 179.26160    | 0.17926        | 209.687           | 14.55      | 0.46  | 0.00           | 0                | 25,250.00     |
| \$ / R           | 13.35  | Put           | Foreign Exchange Future | 264.94010   | 0.26494    |           | 226.14550    | 0.22615        | 264.940           | 14.80      | 0.53  | 0.00           | 0                | 2,600.00      |
| \$ / R           | 13.40  | Call          | Foreign Exchange Future | 190.96780   | 0.19097    |           | 253.00690    | 0.25301        | 190.968           | 14.97      | 0.44  | 0.00           | 0                | 100.00        |
| \$ / R           | 13.40  | Put           | Foreign Exchange Future | 295.76780   | 0.29577    |           | 252.00690    | 0.25201        | 295.768           | 14.97      | 0.56  | 0.00           | 0                | 3,500.00      |
| \$ / R           | 13.42  | Call          | Foreign Exchange Future | 183.73850   | 0.18374    |           | 244.43720    | 0.24444        | 183.738           | 15.04      | 0.43  | 0.00           | 0                | 1,000.00      |
| \$ / R           | 13.45  | Put           | Foreign Exchange Future | 328.14950   | 0.32815    |           | 281.04970    | 0.28105        | 328.149           | 15.15      | 0.59  | 0.00           | 0                | 3,500.00      |
| \$ / R           | 13.45  | Call          | Foreign Exchange Future | 173.34950   | 0.17335    |           | 232.04970    | 0.23205        | 173.350           | 15.15      | 0.41  | 0.00           | 0                | 4,375.00      |
| \$ / R           | 13.48  | Call          | Foreign Exchange Future | 163.48900   | 0.16349    |           | 220.21050    | 0.22021        | 163.489           | 15.25      | 0.39  | 0.00           | 0                | 111.00        |
| \$ / R           | 13.50  | Call          | Foreign Exchange Future | 157.19890   | 0.15720    |           | 212.61330    | 0.21261        | 157.199           | 15.32      | 0.38  | 0.00           | 0                | 5,980.00      |
| \$ / R           | 13.63  | Put           | Foreign Exchange Future | 456.23610   | 0.45624    |           | 397.69250    | 0.39769        | 456.236           | 15.77      | 0.69  | 0.00           | 0                | 186,712.00    |
| \$ / R           | 13.65  | Call          | Foreign Exchange Future | 116.66280   | 0.11666    |           | 162.72260    | 0.16272        | 116.663           | 15.84      | 0.30  | 0.00           | 0                | 1,000.00      |
| \$ / R           | 13.75  | Put           | Foreign Exchange Future | 550.15100   | 0.55015    |           | 484.71230    | 0.48471        | 550.151           | 16.18      | 0.75  | 0.00           | 0                | 20,000.00     |
| \$ / R           | 13.76  | Put           | Foreign Exchange Future | 558.23940   | 0.55824    |           | 492.25720    | 0.49226        | 558.239           | 16.21      | 0.75  | 0.00           | 0                | 960.00        |
| \$ / R           | 13.80  | Call          | Foreign Exchange Future | 86.15600    | 0.08616    |           | 123.85360    | 0.12385        | 86.156            | 16.35      | 0.23  | 0.00           | 0                | 10,000.00     |
| \$ / R           | 13.81  | Call          | Foreign Exchange Future | 84.42410    | 0.08442    |           | 121.60390    | 0.12160        | 84.424            | 16.39      | 0.23  | 0.00           | 0                | 4,920.00      |
| \$ / R           | 13.90  | Call          | Foreign Exchange Future | 70.29720    | 0.07030    |           | 103.05600    | 0.10306        | 70.297            | 16.70      | 0.19  | 0.00           | 0                | 1,000.00      |
| \$ / R           | 13.94  | Call          | Foreign Exchange Future | 64.79760    | 0.06480    |           | 95.72790     | 0.09573        | 64.798            | 16.83      | 0.18  | 0.00           | 0                | 1,250.00      |
| \$ / R           | 14.00  | Call          | Foreign Exchange Future | 56.91000    | 0.05691    |           | 85.68990     | 0.08569        | 56.910            | 17.00      | 0.16  | 0.00           | 0                | 3,000.00      |
| \$ / R           | 14.20  | Call          | Foreign Exchange Future | 36.53510    | 0.03654    |           | 58.41080     | 0.05841        | 36.535            | 17.51      | 0.11  | 0.00           | 0                | 90.00         |
| \$ / R           | 14.22  | Put           | Foreign Exchange Future | 959.73840   | 0.95974    |           | 875.18080    | 0.87518        | 959.738           | 17.56      | 0.89  | 0.00           | 0                | 110.00        |
| \$ / R           | 14.32  | Put           | Foreign Exchange Future | 1,052.72860 | 1.05273    |           | 965.23360    | 0.96523        | 1,052.729         | 17.81      | 0.91  | 0.00           | 0                | 110.00        |
| \$ / R           | 14.33  | Call          | Foreign Exchange Future | 27.30860    | 0.02731    |           | 45.34050     | 0.04534        | 27.309            | 17.84      | 0.09  | 0.00           | 0                | 3,000.00      |
| \$ / R           | 14.47  | Put           | Foreign Exchange Future | 1,194.73870 | 1.19474    |           | 1,103.51430  | 1.10351        | 1,194.739         | 18.20      | 0.94  | 0.00           | 0                | 150.00        |
| \$ / R           | 14.50  | Call          | Foreign Exchange Future | 18.63890    | 0.01864    |           | 32.55780     | 0.03256        | 18.639            | 18.27      | 0.06  | 0.00           | 0                | 17,402.00     |

| 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 | 14.55 | Call  | 16.65820   | 0.01666   | 29.54410     | 0.02954        | 16.658            | 18.40      | 0.05  | 0.00          | 0                | 1,125.00      |
| \$ / R           | On 18/09/2017 | Foreign Exchange Future | 14.72 | Call  | 11.41570   | 0.01142   | 21.27100     | 0.02127        | 11.416            | 18.85      | 0.04  | 0.00          | 0                | 20,000.00     |
| \$ / R           | On 18/09/2017 | Foreign Exchange Future | 14.74 | Call  | 10.92690   | 0.01093   | 20.46910     | 0.02047        | 10.927            | 18.90      | 0.04  | 0.00          | 0                | 4,375.00      |
| \$ / R           | On 18/09/2017 | Foreign Exchange Future | 15.00 | Call  | 6.22710    | 0.00623   | 11.94300     | 0.01194        | 6.227             | 19.60      | 0.02  | 0.00          | 0                | 10,600.00     |
| \$ / R           | On 18/09/2017 | Foreign Exchange Future | 16.00 | Call  | 0.93880    | 0.00094   | 1.57930      | 0.00158        | 0.939             | 22.53      | 0.00  | 0.00          | 0                | 3,680.00      |
| \$ / R           | On 18/09/2017 | Foreign Exchange Future | 16.40 | Call  | 1.02730    | 0.00103   | 1.31050      | 0.00131        | 1.027             | 25.42      | 0.00  | 0.00          | 0                | 960.00        |
| \$ / R           | On 18/09/2017 | Foreign Exchange Future | 16.50 | Call  | 1.05420    | 0.00105   | 1.31940      | 0.00132        | 1.054             | 26.14      | 0.00  | 0.00          | 0                | 10,000.00     |
| \$ / R           | On 18/09/2017 | Foreign Exchange Future | 16.80 | Call  | 1.14530    | 0.00115   | 1.36120      | 0.00136        | 1.145             | 28.30      | 0.00  | 0.00          | 0                | 110.00        |
| \$ / R           | On 18/09/2017 | Foreign Exchange Future | 17.00 | Call  | 1.21480    | 0.00121   | 1.40040      | 0.00140        | 1.215             | 29.75      | 0.00  | 0.00          | 0                | 150.00        |
| \$ / R           | On 18/09/2017 | Foreign Exchange Future | 17.03 | Call  | 1.22580    | 0.00123   | 1.40700      | 0.00141        | 1.226             | 29.96      | 0.00  | 0.00          | 0                | 110.00        |
| \$ / R           | On 18/09/2017 | Foreign Exchange Future | 18.00 | Call  | 0.32150    | 0.00032   | 0.45630      | 0.00046        | 0.321             | 31.91      | 0.00  | 0.00          | 0                | 3,099.00      |
| \$ / R           | On 27/09/2017 | Any day expiry          |       |       | 13.31420   | 13.31420  | 13.42030     | 13.42030       |                   | 14.97      | 0.00  | 0.00          | 0                | 1,289.00      |
| \$ / R           | On 27/09/2017 | Any day expiry          | 13.50 | Put   | 385.59970  | 0.38560   | 336.56970    | 0.33657        | 385.600           | 15.60      | 0.59  | 0.00          | 0                | 60.00         |
| \$ / R           | On 27/09/2017 | Any day expiry          | 17.13 | Call  | 1.92980    | 0.00193   | 2.25840      | 0.00226        | 1.930             | 28.26      | 0.00  | 0.00          | 0                | 60.00         |
| \$ / R           | On 28/09/2017 | Any day expiry          |       |       | 13.31630   | 13.31630  | 13.42240     | 13.42240       |                   | 15.02      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R           | On 29/09/2017 | Any day expiry          |       |       | 13.31850   | 13.31850  | 13.42460     | 13.42460       |                   | 15.07      | 0.00  | 493,413.50    | 37               | 2,530.00      |
| \$ / R           | On 13/10/2017 | Any day expiry          |       |       | 13.34810   | 13.34810  | 13.45460     | 13.45460       |                   | 15.38      | 0.00  | 0.00          | 0                | 90.00         |
| \$ / R           | On 23/10/2017 | Any day expiry          |       |       | 13.36910   | 13.36910  | 13.47590     | 13.47590       |                   | 15.44      | 0.00  | 0.00          | 0                | 334.00        |
| \$ / R           | On 27/10/2017 | Any day expiry          |       |       | 13.37740   | 13.37740  | 13.48430     | 13.48430       |                   | 15.69      | 0.00  | 0.00          | 0                | 913.00        |
| \$ / R           | On 27/10/2017 | Any day expiry          | 12.92 | Put   | 164.75160  | 0.16475   | 144.08480    | 0.14408        | 164.752           | 14.88      | 0.29  | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 27/10/2017 | Any day expiry          | 13.50 | Put   | 444.29360  | 0.44429   | 396.88760    | 0.39689        | 444.294           | 15.96      | 0.54  | 0.00          | 0                | 60.00         |
| \$ / R           | On 27/10/2017 | Any day expiry          | 14.10 | Call  | 159.01150  | 0.15901   | 195.79150    | 0.19579        | 159.011           | 17.53      | 0.26  | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 27/10/2017 | Any day expiry          | 17.45 | Call  | 3.70380    | 0.00370   | 4.07020      | 0.00407        | 3.704             | 24.30      | 0.01  | 0.00          | 0                | 60.00         |
| \$ / R           | On 09/11/2017 | Any day expiry          |       |       | 13.40440   | 13.40440  | 13.51180     | 13.51180       |                   | 15.80      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/11/2017 | Any day expiry          |       |       | 13.41270   | 13.41270  | 13.52030     | 13.52030       |                   | 15.78      | 0.00  | 0.00          | 0                | 70.00         |
| \$ / R           | On 28/11/2017 | Any day expiry          |       |       | 13.44400   | 13.44400  | 13.55200     | 13.55200       |                   | 16.07      | 0.00  | 0.00          | 0                | 1,990.00      |
| \$ / R           | On 28/11/2017 | Any day expiry          | 13.50 | Put   | 492.76720  | 0.49277   | 445.17600    | 0.44518        | 492.767           | 16.19      | 0.50  | 0.00          | 0                | 60.00         |
| \$ / R           | On 28/11/2017 | Any day expiry          | 17.74 | Call  | 4.70980    | 0.00471   | 7.12850      | 0.00713        | 4.710             | 21.57      | 0.01  | 0.00          | 0                | 60.00         |
| \$ / R           | On 30/11/2017 | Any day expiry          |       |       | 13.44820   | 13.44820  | 13.55620     | 13.55620       |                   | 16.12      | 0.00  | 0.00          | 0                | 2,708.00      |
| \$ / R           | On 15/12/2017 | Any day expiry          |       |       | 13.47950   | 13.47950  | 13.58780     | 13.58780       |                   | 16.38      | 0.00  | 0.00          | 0                | 1,750.00      |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future |       |       | 13.48580   | 13.48580  | 13.59420     | 13.59420       |                   | 16.36      | 0.00  | 72,472,689.20 | 5,374            | 130,351.00    |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future | 11.75 | Put   | 32.16430   | 0.03216   | 29.90970     | 0.02991        | 32.164            | 15.58      | 0.06  | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future | 12.00 | Put   | 46.69130   | 0.04669   | 43.89420     | 0.04389        | 46.691            | 14.98      | 0.08  | 0.00          | 0                | 16,141.00     |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future | 12.21 | Put   | 66.48400   | 0.06648   | 60.10180     | 0.06010        | 66.484            | 14.67      | 0.11  | 0.00          | 0                | 18,000.00     |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future | 12.40 | Put   | 98.51760   | 0.09852   | 86.84470     | 0.08684        | 98.518            | 14.84      | 0.16  | 0.00          | 0                | 114,600.00    |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future | 12.50 | Put   | 119.26630  | 0.11927   | 105.30640    | 0.10531        | 119.266           | 14.93      | 0.18  | 0.00          | 0                | 11,916.00     |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future | 12.65 | Put   | 155.90370  | 0.15590   | 138.07370    | 0.13807        | 155.904           | 15.06      | 0.22  | 0.00          | 0                | 1,819.00      |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future | 13.00 | Put   | 272.90450  | 0.27290   | 243.00030    | 0.24300        | 272.905           | 15.50      | 0.33  | 0.00          | 0                | 10,000.00     |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future | 13.10 | Put   | 315.45960  | 0.31546   | 281.99670    | 0.28200        | 315.460           | 15.67      | 0.36  | 0.00          | 0                | 41,000.00     |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future | 13.12 | Put   | 324.39750  | 0.32440   | 290.21240    | 0.29021        | 324.398           | 15.70      | 0.36  | 0.00          | 0                | 40,000.00     |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future | 13.18 | Put   | 352.04700  | 0.35205   | 315.68140    | 0.31568        | 352.047           | 15.81      | 0.38  | 0.00          | 0                | 16,000.00     |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future | 13.21 | Put   | 366.34300  | 0.36634   | 328.88260    | 0.32888        | 366.343           | 15.86      | 0.39  | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future | 13.25 | Call  | 621.68290  | 0.62168   | 691.15930    | 0.69116        | 621.683           | 15.93      | 0.59  | 0.00          | 0                | 16,141.00     |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future | 13.35 | Put   | 437.11530  | 0.43712   | 394.51980    | 0.39452        | 437.115           | 16.10      | 0.44  | 0.00          | 0                | 52,000.00     |

| Contract Details | Strike        | Call / Put              | MTM   | Yield | Mark Price  | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value  | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| \$ / R           | On 18/12/2017 | Foreign Exchange Future | 13.40 | Put   | 463.98060   | 0.46398   | 419.55410    | 0.41955        | 463.981           | 16.18      | 0.45  | 0.00         | 0                | 114,600.00    |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future | 13.50 | Call  | 505.93490   | 0.50593   | 566.26450    | 0.56626        | 505.935           | 16.36      | 0.51  | 0.00         | 0                | 10,316.00     |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future | 13.80 | Call  | 396.08050   | 0.39608   | 445.27130    | 0.44527        | 396.081           | 16.99      | 0.43  | 0.00         | 0                | 1,000.00      |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future | 14.00 | Put   | 850.50740   | 0.85051   | 785.43120    | 0.78543        | 850.507           | 17.41      | 0.62  | 0.00         | 0                | 33,000.00     |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future | 14.40 | Call  | 242.90400   | 0.24290   | 276.30150    | 0.27630        | 242.904           | 18.24      | 0.29  | 0.00         | 0                | 1,000.00      |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future | 14.50 | Put   | 1,238.30420 | 1.23830   | 1,161.17570  | 1.16118        | 1,238.304         | 18.45      | 0.73  | 0.00         | 0                | 2,055.00      |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future | 14.63 | Call  | 201.98610   | 0.20199   | 230.68810    | 0.23069        | 201.986           | 18.71      | 0.24  | 0.00         | 0                | 10,000.00     |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future | 15.00 | Call  | 149.87920   | 0.14988   | 173.22490    | 0.17322        | 149.879           | 19.41      | 0.19  | 0.00         | 0                | 4,580.00      |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future | 15.11 | Call  | 136.82910   | 0.13683   | 158.53120    | 0.15853        | 136.829           | 19.60      | 0.17  | 0.00         | 0                | 1,900.00      |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future | 15.12 | Call  | 135.70490   | 0.13570   | 157.26330    | 0.15726        | 135.705           | 19.61      | 0.17  | 0.00         | 0                | 40,000.00     |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future | 15.50 | Call  | 99.53760    | 0.09954   | 116.28970    | 0.11629        | 99.538            | 20.24      | 0.13  | 0.00         | 0                | 25,457.00     |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future | 16.00 | Call  | 67.11670    | 0.06712   | 79.19010     | 0.07919        | 67.117            | 21.06      | 0.09  | 0.00         | 0                | 117,200.00    |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future | 17.13 | Call  | 27.07800    | 0.02708   | 36.17040     | 0.03617        | 27.078            | 22.55      | 0.04  | 0.00         | 0                | 18,000.00     |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future | 17.24 | Call  | 24.84450    | 0.02484   | 33.73590     | 0.03374        | 24.844            | 22.69      | 0.04  | 0.00         | 0                | 33,000.00     |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future | 18.06 | Call  | 11.09330    | 0.01109   | 17.67210     | 0.01767        | 11.093            | 23.07      | 0.02  | 0.00         | 0                | 2,055.00      |
| \$ / R           | On 22/12/2017 | Any day expiry          |       |       | 13.49410    | 13.49410  | 13.60260     | 13.60260       |                   | 16.42      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R           | On 22/12/2017 | Any day expiry          | 13.50 | Put   | 526.40760   | 0.52641   | 478.19330    | 0.47819        | 526.408           | 16.42      | 0.48  | 0.00         | 0                | 60.00         |
| \$ / R           | On 22/12/2017 | Any day expiry          | 18.02 | Call  | 14.88550    | 0.01489   | 21.78950     | 0.02179        | 14.885            | 23.50      | 0.02  | 0.00         | 0                | 60.00         |
| \$ / R           | On 27/12/2017 | Any day expiry          |       |       | 13.50460    | 13.50460  | 13.61320     | 13.61320       |                   | 16.40      | 0.00  | 0.00         | 0                | 916.00        |
| \$ / R           | On 02/01/2018 | Any day expiry          |       |       | 13.51710    | 13.51710  | 13.62580     | 13.62580       |                   | 16.40      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R           | On 09/01/2018 | Any day expiry          |       |       | 13.53180    | 13.53180  | 13.64060     | 13.64060       |                   | 16.53      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R           | On 09/01/2018 | Any day expiry          | 13.20 | Put   | 387.96670   | 0.38797   | 348.86910    | 0.34887        | 387.967           | 15.95      | 0.38  | 0.00         | 0                | 2,000.00      |
| \$ / R           | On 09/01/2018 | Any day expiry          | 14.76 | Call  | 230.15400   | 0.23015   | 257.88680    | 0.25789        | 230.154           | 18.89      | 0.25  | 0.00         | 0                | 1,000.00      |
| \$ / R           | On 09/01/2018 | Any day expiry          | 14.88 | Call  | 211.59990   | 0.21160   | 237.36990    | 0.23737        | 211.600           | 19.13      | 0.23  | 0.00         | 0                | 1,000.00      |
| \$ / R           | On 31/01/2018 | Any day expiry          |       |       | 13.57770    | 13.57770  | 13.68700     | 13.68700       |                   | 16.70      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R           | On 31/01/2018 | Any day expiry          | 13.25 | Put   | 436.13770   | 0.43614   | 394.17710    | 0.39418        | 436.138           | 16.13      | 0.39  | 0.00         | 0                | 107,000.00    |
| \$ / R           | On 31/01/2018 | Any day expiry          | 13.27 | Put   | 446.00040   | 0.44600   | 403.41520    | 0.40342        | 446.000           | 16.17      | 0.40  | 0.00         | 0                | 154,000.00    |
| \$ / R           | On 31/01/2018 | Any day expiry          | 13.30 | Put   | 461.00780   | 0.46101   | 417.49760    | 0.41750        | 461.008           | 16.22      | 0.40  | 0.00         | 0                | 40,904.00     |
| \$ / R           | On 31/01/2018 | Any day expiry          | 13.40 | Put   | 512.91360   | 0.51291   | 466.31810    | 0.46632        | 512.914           | 16.38      | 0.43  | 0.00         | 0                | 168,000.00    |
| \$ / R           | On 01/02/2018 | Any day expiry          |       |       | 13.57980    | 13.57980  | 13.68910     | 13.68910       |                   | 16.71      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R           | On 01/02/2018 | Any day expiry          | 13.15 | Put   | 389.80980   | 0.38981   | 350.89380    | 0.35089        | 389.810           | 15.98      | 0.36  | 0.00         | 0                | 2,723.00      |
| \$ / R           | On 01/02/2018 | Any day expiry          | 15.52 | Call  | 170.77150   | 0.17077   | 190.33360    | 0.19033        | 170.772           | 20.02      | 0.18  | 0.00         | 0                | 2,723.00      |
| \$ / R           | On 13/02/2018 | Any day expiry          |       |       | 13.60490    | 13.60490  | 13.71450     | 13.71450       |                   | 16.73      | 0.00  | 0.00         | 0                | 70.00         |
| \$ / R           | On 15/02/2018 | Any day expiry          |       |       | 13.60910    | 13.60910  | 13.71870     | 13.71870       |                   | 16.74      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future |       |       | 13.67260    | 13.67260  | 13.78300     | 13.78300       |                   | 16.83      | 0.00  | 1,503,986.00 | 110              | 87,369.00     |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 12.00 | Put   | 99.47170    | 0.09947   | 86.94350     | 0.08694        | 99.472            | 15.24      | 0.12  | 0.00         | 0                | 225,000.00    |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 12.40 | Put   | 173.35030   | 0.17335   | 155.30140    | 0.15530        | 173.350           | 15.30      | 0.19  | 0.00         | 0                | 2,500.00      |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 12.50 | Put   | 198.83500   | 0.19884   | 178.60960    | 0.17861        | 198.835           | 15.38      | 0.21  | 0.00         | 0                | 36,000.00     |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 13.00 | Put   | 364.56690   | 0.36457   | 330.69470    | 0.33069        | 364.567           | 15.83      | 0.32  | 0.00         | 0                | 88,187.00     |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 13.25 | Put   | 477.68520   | 0.47769   | 434.29840    | 0.43430        | 477.685           | 16.21      | 0.38  | 0.00         | 0                | 5,600.00      |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 13.38 | Put   | 543.00770   | 0.54301   | 496.10240    | 0.49610        | 543.008           | 16.41      | 0.41  | 0.00         | 0                | 2,500.00      |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 13.40 | Put   | 553.44260   | 0.55344   | 505.99700    | 0.50600        | 553.443           | 16.44      | 0.41  | 0.00         | 0                | 2,500.00      |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 13.91 | Put   | 852.65590   | 0.85266   | 791.72070    | 0.79172        | 852.656           | 17.25      | 0.53  | 0.00         | 0                | 7,000.00      |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 14.18 | Put   | 1,034.19550 | 1.03420   | 967.18690    | 0.96719        | 1,034.196         | 17.69      | 0.58  | 0.00         | 0                | 41,000.00     |

| Contract Details |               |                         | Strike | Call / Put | MTM         | Yield | Mark Price | Spot Rate   | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value  | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|------------|-------------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 14.91  | Call       | 351.51120   |       | 0.35151    |             | 380.88190    | 0.38088        | 351.511           | 18.93      | 0.30  | 0.00         | 0                | 8,395.00      |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 15.11  | Call       | 314.50830   |       | 0.31451    |             | 342.54130    | 0.34254        | 314.508           | 19.23      | 0.27  | 0.00         | 0                | 2,500.00      |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 15.26  | Call       | 288.70080   |       | 0.28870    |             | 315.83940    | 0.31584        | 288.701           | 19.43      | 0.25  | 0.00         | 0                | 2,500.00      |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 15.46  | Call       | 257.82700   |       | 0.25783    |             | 282.16050    | 0.28216        | 257.827           | 19.70      | 0.23  | 0.00         | 0                | 3,867.00      |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 15.50  | Call       | 252.10270   |       | 0.25210    |             | 275.90640    | 0.27591        | 252.103           | 19.75      | 0.23  | 0.00         | 0                | 40,000.00     |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 15.75  | Call       | 219.37140   |       | 0.21937    |             | 240.10280    | 0.24010        | 219.371           | 20.08      | 0.20  | 0.00         | 0                | 15,000.00     |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 16.00  | Call       | 191.35830   |       | 0.19136    |             | 209.39590    | 0.20940        | 191.358           | 20.41      | 0.18  | 0.00         | 0                | 750.00        |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 16.16  | Call       | 175.58580   |       | 0.17559    |             | 192.07980    | 0.19208        | 175.586           | 20.62      | 0.16  | 0.00         | 0                | 225,000.00    |
| \$ / R           | On 25/04/2018 | Any day expiry          |        |            | 13.74550    |       | 13.74550   |             | 13.85670     | 13.85670       |                   | 16.96      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R           | On 25/04/2018 | Any day expiry          | 15.00  | Put        | 1,662.14140 |       | 1.66214    | 1,581.57060 | 1.58157      | 1,662.141      | 18.90             | 0.68       | 0.00  | 0.00         | 0                | 1,000.00      |
| \$ / R           | On 25/04/2018 | Any day expiry          | 15.81  | Call       | 271.47110   |       | 0.27147    | 293.49040   | 0.29349      | 271.471        | 19.96             | 0.22       | 0.00  | 0.00         | 0                | 2,000.00      |
| \$ / R           | On 11/05/2018 | Any day expiry          |        |            | 13.77700    |       | 13.77700   |             | 13.88860     | 13.88860       |                   | 17.02      | 0.00  | 0.00         | 0                | 70.00         |
| \$ / R           | On 15/05/2018 | Any day expiry          |        |            | 13.78490    |       | 13.78490   |             | 13.89660     | 13.89660       |                   | 17.00      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future |        |            | 13.85190    |       | 13.85190   |             | 13.96430     | 13.96430       |                   | 17.05      | 0.00  | 0.00         | 0                | 100,881.00    |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 11.00  | Put        | 22.16060    |       | 0.02216    | 20.23130    | 0.02023      | 22.161         | 13.95             | 0.03       | 0.00  | 0.00         | 0                | 750.00        |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 12.96  | Put        | 411.32910   |       | 0.41133    | 379.75450   | 0.37975      | 411.329        | 15.89             | 0.30       | 0.00  | 0.00         | 0                | 2,700.00      |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 13.00  | Put        | 426.90580   |       | 0.42691    | 394.40070   | 0.39440      | 426.906        | 15.92             | 0.31       | 0.00  | 0.00         | 0                | 760.00        |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 13.05  | Put        | 446.86670   |       | 0.44687    | 413.18240   | 0.41318      | 446.867        | 15.96             | 0.32       | 0.00  | 0.00         | 0                | 750.00        |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 13.64  | Put        | 738.47810   |       | 0.73848    | 687.51120   | 0.68751      | 738.478        | 16.75             | 0.43       | 0.00  | 0.00         | 0                | 70,530.00     |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 13.70  | Put        | 772.58520   |       | 0.77259    | 720.20520   | 0.72021      | 772.585        | 16.84             | 0.44       | 0.00  | 0.00         | 0                | 184,000.00    |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 15.11  | Call       | 489.33630   |       | 0.48934    | 522.48790   | 0.52249      | 489.336        | 18.83             | 0.34       | 0.00  | 0.00         | 0                | 760.00        |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 15.14  | Call       | 483.08680   |       | 0.48309    | 515.81030   | 0.51581      | 483.087        | 18.88             | 0.33       | 0.00  | 0.00         | 0                | 2,700.00      |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 16.38  | Call       | 282.05150   |       | 0.28205    | 302.34630   | 0.30235      | 282.052        | 20.37             | 0.21       | 0.00  | 0.00         | 0                | 750.00        |
| \$ / R           | On 02/07/2018 | Any day expiry          |        |            | 13.87940    |       | 13.87940   |             | 13.99220     | 13.99220       |                   | 17.11      | 0.00  | 0.00         | 0                | 215.00        |
| \$ / R           | On 13/08/2018 | Any day expiry          |        |            | 13.96220    |       | 13.96220   |             | 14.07580     | 14.07580       |                   | 17.14      | 0.00  | 0.00         | 0                | 70.00         |
| \$ / R           | On 17/09/2018 | Foreign Exchange Future |        |            | 14.03350    |       | 14.03350   |             | 14.14840     | 14.14840       |                   | 17.35      | 0.00  | 0.00         | 0                | 400.00        |
| \$ / R           | On 17/09/2018 | Foreign Exchange Future | 11.00  | Put        | 29.73010    |       | 0.02973    | 27.27120    | 0.02727      | 29.730         | 13.50             | 0.04       | 0.00  | 0.00         | 0                | 750.00        |
| \$ / R           | On 17/09/2018 | Foreign Exchange Future | 12.85  | Put        | 420.80750   |       | 0.42081    | 391.55200   | 0.39155      | 420.808        | 15.95             | 0.27       | 0.00  | 0.00         | 0                | 750.00        |
| \$ / R           | On 17/09/2018 | Foreign Exchange Future | 16.14  | Call       | 464.52750   |       | 0.46453    | 492.30390   | 0.49230      | 464.528        | 19.89             | 0.28       | 0.00  | 0.00         | 0                | 750.00        |
| \$ / R           | On 13/11/2018 | Any day expiry          |        |            | 14.15070    |       | 14.15070   |             | 14.26710     | 14.26710       |                   | 17.59      | 0.00  | 0.00         | 0                | 70.00         |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future |        |            | 14.21440    |       | 14.21440   |             | 14.33170     | 14.33170       |                   | 17.69      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R           | On 13/02/2019 | Any day expiry          |        |            | 14.33970    |       | 14.33970   |             | 14.45880     | 14.45880       |                   | 17.90      | 0.00  | 0.00         | 0                | 70.00         |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future |        |            | 14.40750    |       | 14.40750   |             | 14.52760     | 14.52760       |                   | 17.96      | 0.00  | 0.00         | 0                | 2,500.00      |
| \$ / R           | On 14/06/2019 | Foreign Exchange Future |        |            | 14.58840    |       | 14.58840   |             | 14.71100     | 14.71100       |                   | 18.17      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R           | On 12/06/2020 | Foreign Exchange Future |        |            | 15.44860    |       | 15.44860   |             | 15.57730     | 15.57730       |                   | 18.68      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R           | On 28/07/2020 | Any day expiry          |        |            | 15.56040    |       | 15.56040   |             | 15.68980     | 15.68980       |                   | 18.72      | 0.00  | 0.00         | 0                | 84,000.00     |
| \$ / R           | On 14/09/2020 | Foreign Exchange Future |        |            | 15.67720    |       | 15.67720   |             | 15.80720     | 15.80720       |                   | 18.87      | 0.00  | 0.00         | 0                | 184,000.00    |
| \$ / R MAXI      | On 18/09/2017 | Foreign Exchange Future |        |            | 13.29520    |       | 13.29520   |             | 13.40100     | 13.40100       |                   | 14.63      | 0.00  | 1,063,616.00 | 80               | 467.00        |
| \$ / R MAXI      | On 18/12/2017 | Foreign Exchange Future |        |            | 13.48580    |       | 13.48580   |             | 13.59420     | 13.59420       |                   | 16.36      | 0.00  | 215,772.80   | 16               | 157.00        |
| \$ / R MAXI      | On 19/03/2018 | Foreign Exchange Future |        |            | 13.67260    |       | 13.67260   |             | 13.78300     | 13.78300       |                   | 16.83      | 0.00  | 0.00         | 0                | 6.00          |
| \$ / R MAXI      | On 18/06/2018 | Foreign Exchange Future |        |            | 13.85190    |       | 13.85190   |             | 13.96430     | 13.96430       |                   | 17.05      | 0.00  | 0.00         | 0                | 172.00        |
| \$ / R MAXI      | On 14/06/2019 | Foreign Exchange Future |        |            | 14.58840    |       | 14.58840   |             | 14.71100     | 14.71100       |                   | 18.17      | 0.00  | 0.00         | 0                | 0.00          |

| Contract Details |               |                         | Strike | Call / Put | MTM       | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value  | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| £ / R            | On 18/09/2017 | Foreign Exchange Future |        |            | 17.12660  |       | 17.12660   |           | 17.24920     | 17.24920       |                   | 15.30      | 0.00  | 8,666,059.60 | 506              | 190,874.00    |
| £ / R            | On 18/09/2017 | Foreign Exchange Future | 16.70  | Call       | 564.77620 |       | 0.56478    |           | 671.23560    | 0.67124        | 564.776           | 15.05      | 0.72  | 0.00         | 0                | 700.00        |
| £ / R            | On 18/09/2017 | Foreign Exchange Future | 18.50  | Call       | 28.38510  |       | 0.02839    |           | 49.96420     | 0.04996        | 28.385            | 17.33      | 0.07  | 0.00         | 0                | 300.00        |
| £ / R            | On 18/12/2017 | Foreign Exchange Future |        |            | 17.42380  |       | 17.42380   |           | 17.54990     | 17.54990       |                   | 16.87      | 0.00  | 6,359,687.00 | 365              | 9,404.00      |
| £ / R            | On 19/03/2018 | Foreign Exchange Future |        |            | 17.72210  |       | 17.72210   |           | 17.85140     | 17.85140       |                   | 17.30      | 0.00  | 0.00         | 0                | 420.00        |
| £ / R            | On 18/06/2018 | Foreign Exchange Future |        |            | 18.01020  |       | 18.01020   |           | 18.14300     | 18.14300       |                   | 17.33      | 0.00  | 0.00         | 0                | 3,033.00      |
| £ / R            | On 17/09/2018 | Foreign Exchange Future |        |            | 18.30380  |       | 18.30380   |           | 18.44110     | 18.44110       |                   | 17.38      | 0.00  | 0.00         | 0                | 1,654.00      |
| £ / R            | On 14/06/2019 | Foreign Exchange Future |        |            | 19.20750  |       | 19.20750   |           | 19.35760     | 19.35760       |                   | 17.43      | 0.00  | 0.00         | 0                | 0.00          |
| ¥ / R            | On 18/09/2017 | Foreign Exchange Future |        |            | 0.12020   |       | 0.12020    |           | 0.12137      | 0.12137        |                   | 22.59      | 0.00  | 0.00         | 0                | 91.00         |
| ¥ / R            | On 18/12/2017 | Foreign Exchange Future |        |            | 0.12247   |       | 0.12247    |           | 0.12367      | 0.12367        |                   | 19.02      | 0.00  | 0.00         | 0                | 115.00        |
| ¥ / R            | On 19/03/2018 | Foreign Exchange Future |        |            | 0.12482   |       | 0.12482    |           | 0.12604      | 0.12604        |                   | 16.85      | 0.00  | 0.00         | 0                | 0.00          |
| ¥ / R            | On 14/06/2019 | Foreign Exchange Future |        |            | 0.13594   |       | 0.13594    |           | 0.13727      | 0.13727        |                   | 21.37      | 0.00  | 0.00         | 0                | 0.00          |
| € / R            | On 17/08/2017 | Any day expiry          |        |            | 15.49410  |       | 15.49410   |           | 15.62090     | 15.62090       |                   | 14.57      | 0.00  | 0.00         | 0                | 20,000.00     |
| € / R            | On 17/08/2017 | Any day expiry          | 15.95  | Put        | 456.47120 |       | 0.45647    |           | 336.36910    | 0.33637        | 456.471           | 23.37      | 0.99  | 0.00         | 0                | 20,000.00     |
| € / R            | On 18/08/2017 | Any day expiry          |        |            | 15.49410  |       | 15.49410   |           | 15.62090     | 15.62090       |                   | 13.73      | 0.00  | 0.00         | 0                | 0.00          |
| € / R            | On 29/08/2017 | Any day expiry          |        |            | 15.52790  |       | 15.52790   |           | 15.65870     | 15.65870       |                   | 13.50      | 0.00  | 0.00         | 0                | 800.00        |
| € / R            | On 18/09/2017 | Foreign Exchange Future |        |            | 15.59500  |       | 15.59500   |           | 15.72690     | 15.72690       |                   | 14.14      | 0.00  | 810,940.00   | 52               | 110,422.00    |
| € / R            | On 18/09/2017 | Foreign Exchange Future | 15.10  | Put        | 77.24230  |       | 0.07724    |           | 62.98670     | 0.06299        | 77.242            | 13.62      | 0.21  | 0.00         | 0                | 16,000.00     |
| € / R            | On 27/09/2017 | Any day expiry          |        |            | 15.62520  |       | 15.62520   |           | 15.75750     | 15.75750       |                   | 14.47      | 0.00  | 0.00         | 0                | 800.00        |
| € / R            | On 27/10/2017 | Any day expiry          |        |            | 15.72520  |       | 15.72520   |           | 15.85880     | 15.85880       |                   | 14.99      | 0.00  | 0.00         | 0                | 800.00        |
| € / R            | On 28/11/2017 | Any day expiry          |        |            | 15.82980  |       | 15.82980   |           | 15.96500     | 15.96500       |                   | 15.34      | 0.00  | 0.00         | 0                | 800.00        |
| € / R            | On 18/12/2017 | Foreign Exchange Future |        |            | 15.89580  |       | 15.89580   |           | 16.03170     | 16.03170       |                   | 15.50      | 0.00  | 8,027,379.00 | 505              | 33,176.00     |
| € / R            | On 18/12/2017 | Foreign Exchange Future | 14.00  | Put        | 40.35300  |       | 0.04035    |           | 39.17570     | 0.03918        | 40.353            | 14.82      | 0.07  | 0.00         | 0                | 18,000.00     |
| € / R            | On 18/12/2017 | Foreign Exchange Future | 16.39  | Call       | 396.40480 |       | 0.39640    |           | 452.76930    | 0.45277        | 396.405           | 16.31      | 0.39  | 0.00         | 0                | 18,000.00     |
| € / R            | On 27/12/2017 | Any day expiry          |        |            | 15.92730  |       | 15.92730   |           | 16.06370     | 16.06370       |                   | 15.57      | 0.00  | 0.00         | 0                | 800.00        |
| € / R            | On 31/01/2018 | Any day expiry          |        |            | 16.04830  |       | 16.04830   |           | 16.18620     | 16.18620       |                   | 15.72      | 0.00  | 0.00         | 0                | 0.00          |
| € / R            | On 31/01/2018 | Any day expiry          | 15.80  | Put        | 547.33610 |       | 0.54734    |           | 492.79660    | 0.49280        | 547.336           | 15.42      | 0.42  | 0.00         | 0                | 193,111.00    |
| € / R            | On 19/03/2018 | Foreign Exchange Future |        |            | 16.20280  |       | 16.20280   |           | 16.34200     | 16.34200       |                   | 15.93      | 0.00  | 0.00         | 0                | 10,307.00     |
| € / R            | On 19/03/2018 | Foreign Exchange Future | 15.05  | Put        | 277.54570 |       | 0.27755    |           | 249.93140    | 0.24993        | 277.546           | 14.85      | 0.24  | 0.00         | 0                | 5,648.00      |
| € / R            | On 19/03/2018 | Foreign Exchange Future | 15.10  | Put        | 292.59260 |       | 0.29259    |           | 263.63890    | 0.26364        | 292.593           | 14.88      | 0.25  | 0.00         | 0                | 19,510.00     |
| € / R            | On 18/06/2018 | Foreign Exchange Future |        |            | 16.50370  |       | 16.50370   |           | 16.64600     | 16.64600       |                   | 16.22      | 0.00  | 0.00         | 0                | 1.00          |
| € / R            | On 14/06/2019 | Foreign Exchange Future |        |            | 17.82630  |       | 17.82630   |           | 17.98690     | 17.98690       |                   | 17.25      | 0.00  | 0.00         | 0                | 0.00          |
| 10Y STND         | On 17/12/2025 | Interest Rate Swap      |        |            | 94.12864  |       | 94.12864   |           | 94.30415     | 94.30415       |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| 10Y STND         | On 16/03/2026 | Interest Rate Swap      |        |            | 91.12085  |       | 91.12085   |           | 91.30955     | 91.30955       |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| 10Y STND         | On 15/06/2026 | Interest Rate Swap      |        |            | 89.85682  |       | 89.85682   |           | 90.05761     | 90.05761       |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| 10Y STND         | On 21/09/2026 | Interest Rate Swap      |        |            | 92.01996  |       | 92.01996   |           | 92.23097     | 92.23097       |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| 10Y STND         | On 21/12/2026 | Interest Rate Swap      |        |            | 95.79900  |       | 95.79900   |           | 96.01969     | 96.01969       |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| 10Y STND         | On 15/03/2027 | Interest Rate Swap      |        |            | 94.33438  |       | 94.33438   |           | 94.57062     | 94.57062       |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| 10Y STND         | On 21/06/2027 | Interest Rate Swap      |        |            | 96.39905  |       | 96.39905   |           | 96.64624     | 96.64624       |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| 10Y STND         | On 20/09/2027 | Interest Rate Swap      |        |            | 100.12909 |       | 100.12909  |           | 100.37670    | 100.37670      |                   |            | 0.00  | 0.00         | 0                | 0.00          |

| Contract Details | Strike        | Call / Put              | MTM       | Yield     | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-----------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| 1Y STND          | On 21/09/2017 | Interest Rate Swap      | 99.61251  | 99.61251  | 99.61251   | 99.61251  | 99.61251     | 99.61251       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 1Y STND          | On 21/12/2017 | Interest Rate Swap      | 99.76682  | 99.76682  | 99.76507   | 99.76507  | 99.76507     | 99.76507       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 1Y STND          | On 15/03/2018 | Interest Rate Swap      | 99.64116  | 99.64116  | 99.63714   | 99.63714  | 99.63714     | 99.63714       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 1Y STND          | On 21/06/2018 | Interest Rate Swap      | 99.71733  | 99.71733  | 99.71557   | 99.71557  | 99.71557     | 99.71557       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 1Y STND          | On 20/09/2018 | Interest Rate Swap      | 99.80759  | 99.80759  | 99.81803   | 99.81803  | 99.81803     | 99.81803       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 2Y STND          | On 18/12/2017 | Interest Rate Swap      | 99.79374  | 99.79374  | 99.79221   | 99.79221  | 99.79221     | 99.79221       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 2Y STND          | On 16/03/2018 | Interest Rate Swap      | 98.92204  | 98.92204  | 98.91895   | 98.91895  | 98.91895     | 98.91895       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 2Y STND          | On 15/06/2018 | Interest Rate Swap      | 98.40443  | 98.40443  | 98.40195   | 98.40195  | 98.40195     | 98.40195       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 2Y STND          | On 21/09/2018 | Interest Rate Swap      | 98.27386  | 98.27386  | 98.28448   | 98.28448  | 98.28448     | 98.28448       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 2Y STND          | On 21/12/2018 | Interest Rate Swap      | 98.56000  | 98.56000  | 98.57000   | 98.57000  | 98.57000     | 98.57000       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 2Y STND          | On 15/03/2019 | Interest Rate Swap      | 98.86222  | 98.86222  | 98.88166   | 98.88166  | 98.88166     | 98.88166       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 2Y STND          | On 21/06/2019 | Interest Rate Swap      | 99.16644  | 99.16644  | 99.19703   | 99.19703  | 99.19703     | 99.19703       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 2Y STND          | On 20/09/2019 | Interest Rate Swap      | 99.48309  | 99.48309  | 99.53516   | 99.53516  | 99.53516     | 99.53516       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 5Y STND          | On 17/12/2020 | Interest Rate Swap      | 95.41365  | 95.41365  | 95.51443   | 95.51443  | 95.51443     | 95.51443       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 5Y STND          | On 16/03/2021 | Interest Rate Swap      | 94.60983  | 94.60983  | 94.71397   | 94.71397  | 94.71397     | 94.71397       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 5Y STND          | On 15/06/2021 | Interest Rate Swap      | 93.77671  | 93.77671  | 93.88397   | 93.88397  | 93.88397     | 93.88397       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 5Y STND          | On 21/09/2021 | Interest Rate Swap      | 93.92357  | 93.92357  | 94.03832   | 94.03832  | 94.03832     | 94.03832       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 5Y STND          | On 21/12/2021 | Interest Rate Swap      | 96.08531  | 96.08531  | 96.20910   | 96.20910  | 96.20910     | 96.20910       |                   |            | 0.00  | 0.00        | 0                | 51.00         |
| 5Y STND          | On 15/03/2022 | Interest Rate Swap      | 96.17944  | 96.17944  | 96.31340   | 96.31340  | 96.31340     | 96.31340       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 5Y STND          | On 21/06/2022 | Interest Rate Swap      | 97.34974  | 97.34974  | 97.49468   | 97.49468  | 97.49468     | 97.49468       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 5Y STND          | On 20/09/2022 | Interest Rate Swap      | 99.53894  | 99.53894  | 99.68957   | 99.68957  | 99.68957     | 99.68957       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL37             | On 02/11/2017 | Index Future            | 559.04600 | 559.04600 | 557.78800  | 557.78800 | 557.78800    | 557.78800      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL37             | On 01/02/2018 | Index Future            | 569.31000 | 569.31000 | 568.02700  | 568.02700 | 568.02700    | 568.02700      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL37             | On 03/05/2018 | Index Future            | 579.98700 | 579.98700 | 578.69000  | 578.69000 | 578.69000    | 578.69000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL7T             | On 02/11/2017 | Index Future            | 643.65000 | 643.65000 | 641.31600  | 641.31600 | 641.31600    | 641.31600      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL7T             | On 01/02/2018 | Index Future            | 655.46800 | 655.46800 | 653.08900  | 653.08900 | 653.08900    | 653.08900      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL7T             | On 03/05/2018 | Index Future            | 667.76100 | 667.76100 | 665.34800  | 665.34800 | 665.34800    | 665.34800      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ALBI             | On 02/11/2017 | Index Future            | 577.80200 | 577.80200 | 575.26200  | 575.26200 | 575.26200    | 575.26200      |                   |            | 0.00  | 0.00        | 0                | 616.00        |
| ALBI             | On 01/02/2018 | Index Future            | 588.41100 | 588.41100 | 585.82200  | 585.82200 | 585.82200    | 585.82200      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ALBI             | On 03/05/2018 | Index Future            | 599.44600 | 599.44600 | 596.81900  | 596.81900 | 596.81900    | 596.81900      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AU\$ / R         | On 18/09/2017 | Foreign Exchange Future | 10.48290  | 10.48290  | 10.47110   | 10.47110  | 10.47110     | 10.47110       |                   | 13.64      | 0.00  | 524,145.00  | 50               | 25,271.00     |
| AU\$ / R         | On 18/12/2017 | Foreign Exchange Future | 10.62050  | 10.62050  | 10.60950   | 10.60950  | 10.60950     | 10.60950       |                   | 14.98      | 0.00  | 0.00        | 0                | 6,890.00      |
| AU\$ / R         | On 19/03/2018 | Foreign Exchange Future | 10.75630  | 10.75630  | 10.74580   | 10.74580  | 10.74580     | 10.74580       |                   | 15.07      | 0.00  | 0.00        | 0                | 0.00          |
| AU\$ / R         | On 18/06/2018 | Foreign Exchange Future | 10.88580  | 10.88580  | 10.87610   | 10.87610  | 10.87610     | 10.87610       |                   | 14.57      | 0.00  | 0.00        | 0                | 1,500.00      |
| AU\$ / R         | On 14/06/2019 | Foreign Exchange Future | 11.40890  | 11.40890  | 11.40470   | 11.40470  | 11.40470     | 11.40470       |                   | 14.44      | 0.00  | 0.00        | 0                | 0.00          |
| CAD/ R           | On 18/09/2017 | Foreign Exchange Future | 10.46870  | 10.46870  | 10.50970   | 10.50970  | 10.50970     | 10.50970       |                   | 13.07      | 0.00  | 0.00        | 0                | 870.00        |
| CAD/ R           | On 18/12/2017 | Foreign Exchange Future | 10.62810  | 10.62810  | 10.67050   | 10.67050  | 10.67050     | 10.67050       |                   | 14.58      | 0.00  | 0.00        | 0                | 1,250.00      |

| 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 |
|------------------|---------------|-------------------------|-----------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| CAD / R          | On 19/03/2018 | Foreign Exchange Future | 10.78330  | 10.78330  | 10.82610   | 10.82610  |              |                |                   | 14.92      | 0.00  | 0.00         | 0                | 0.00          |
| CHF / R          | On 18/09/2017 | Foreign Exchange Future | 13.65850  | 13.65850  | 13.80060   | 13.80060  |              |                |                   | 14.35      | 0.00  | 5,463,400.00 | 400              | 3,008.00      |
| CHF / R          | On 18/12/2017 | Foreign Exchange Future | 13.93610  | 13.93610  | 14.08200   | 14.08200  |              |                |                   | 15.78      | 0.00  | 0.00         | 0                | 1,150.00      |
| CHF / R          | On 19/03/2018 | Foreign Exchange Future | 14.21990  | 14.21990  | 14.37080   | 14.37080  |              |                |                   | 16.11      | 0.00  | 0.00         | 0                | 0.00          |
| CHF / R          | On 14/06/2019 | Foreign Exchange Future | 15.50940  | 15.50940  | 15.66280   | 15.66280  |              |                |                   | 17.52      | 0.00  | 0.00         | 0                | 0.00          |
| CNH / R          | On 18/09/2017 | Foreign Exchange Future | 1.98270   | 1.98270   | 1.99850    | 1.99850   |              |                |                   | 14.60      | 0.00  | 0.00         | 0                | 10.00         |
| CNH / R          | On 18/12/2017 | Foreign Exchange Future | 2.00020   | 2.00020   | 2.01640    | 2.01640   |              |                |                   | 15.90      | 0.00  | 0.00         | 0                | 0.00          |
| CNH / R          | On 19/03/2018 | Foreign Exchange Future | 2.01590   | 2.01590   | 2.03270    | 2.03270   |              |                |                   | 16.20      | 0.00  | 0.00         | 0                | 0.00          |
| CNH / R          | On 14/06/2019 | Foreign Exchange Future | 2.00900   | 2.00900   | 2.02730    | 2.02730   |              |                |                   | 17.01      | 0.00  | 0.00         | 0                | 0.00          |
| DKK / R          | On 18/09/2017 | Foreign Exchange Future | 2.09820   | 2.09820   | 2.11530    | 2.11530   |              |                |                   | 15.25      | 0.00  | 0.00         | 0                | 0.00          |
| DKK / R          | On 18/12/2017 | Foreign Exchange Future | 2.13980   | 2.13980   | 2.15700    | 2.15700   |              |                |                   | 16.64      | 0.00  | 0.00         | 0                | 0.00          |
| DKK / R          | On 14/06/2019 | Foreign Exchange Future | 2.40600   | 2.40600   | 2.42530    | 2.42530   |              |                |                   | 17.81      | 0.00  | 0.00         | 0                | 0.00          |
| E170             | On 01/08/2021 | Price Contribution      | 100.00000 | 100.00000 | 100.00000  | 100.00000 |              |                |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| ES18             | On 20/04/2018 | Price Contribution      | 100.00000 | 100.00000 | 100.00000  | 100.00000 |              |                |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| ES18A            | On 20/04/2018 | Price Contribution      | 100.00000 | 100.00000 | 100.00000  | 100.00000 |              |                |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| ES23             | On 25/01/2023 | Price Contribution      | 100.00000 | 100.00000 | 100.00000  | 100.00000 |              |                |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| ES23A            | On 25/01/2023 | Price Contribution      | 100.00000 | 100.00000 | 100.00000  | 100.00000 |              |                |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| ES26             | On 25/01/2023 | Price Contribution      | 100.00000 | 100.00000 | 100.00000  | 100.00000 |              |                |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| ES26A            | On 02/04/2026 | Price Contribution      | 100.00000 | 100.00000 | 100.00000  | 100.00000 |              |                |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| ES33             | On 02/11/2017 | Bond Future             | 10.80704  | 76.24539  | 10.87742   | 75.81926  |              |                |                   |            | 0.00  | 0.00         | 0                | 9,466.00      |
| ES33             | On 01/02/2018 | Bond Future             | 10.91413  | 77.64514  | 10.98710   | 77.21068  |              |                |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| ES33             | On 03/05/2018 | Bond Future             | 11.01685  | 75.30950  | 11.09217   | 74.86816  |              |                |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| ES33             | On 15/09/2033 | Price Contribution      | 100.00000 | 100.00000 | 100.00000  | 100.00000 |              |                |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| ES33A            | On 15/09/2033 | Price Contribution      | 100.00000 | 100.00000 | 100.00000  | 100.00000 |              |                |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| ES42             | On 02/11/2017 | Bond Future             | 11.04673  | 78.90276  | 11.11717   | 78.42283  |              |                |                   |            | 0.00  | 0.00         | 0                | 7,957.00      |
| ES42             | On 01/02/2018 | Bond Future             | 11.15001  | 80.35110  | 11.22301   | 79.86179  |              |                |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| ES42             | On 03/05/2018 | Bond Future             | 11.25419  | 77.59653  | 11.32962   | 77.09938  |              |                |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| ES42             | On 25/04/2042 | Price Contribution      | 100.00000 | 100.00000 | 100.00000  | 100.00000 |              |                |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| GOVI             | On 02/11/2017 | GOVI                    | 576.56200 | 576.56200 | 574.04200  | 574.04200 |              |                |                   |            | 0.00  | 0.00         | 0                | 670.00        |
| GOVI             | On 01/02/2018 | GOVI                    | 587.14800 | 587.14800 | 584.58000  | 584.58000 |              |                |                   |            | 0.00  | 0.00         | 0                | 0.00          |



| Contract Details | Strike        | Call / Put              | MTM       | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value   | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| GOVI             | On 03/05/2018 | GOVI                    | 598.15900 |       | 598.15900  |           | 595.55300    | 595.55300      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| HK\$/R           | On 18/09/2017 | Foreign Exchange Future | 1.70130   |       | 1.70130    |           | 1.71450      | 1.71450        |                   | 14.60      | 0.00  | 0.00          | 0                | 0.00          |
| HK\$/R           | On 18/12/2017 | Foreign Exchange Future | 1.72930   |       | 1.72930    |           | 1.74300      | 1.74300        |                   | 16.53      | 0.00  | 0.00          | 0                | 0.00          |
| HK\$/R           | On 19/03/2018 | Foreign Exchange Future | 1.75570   |       | 1.75570    |           | 1.76970      | 1.76970        |                   | 16.67      | 0.00  | 0.00          | 0                | 0.00          |
| HK\$/R           | On 14/06/2019 | Foreign Exchange Future | 1.88000   |       | 1.88000    |           | 1.89510      | 1.89510        |                   | 17.90      | 0.00  | 0.00          | 0                | 0.00          |
| I2025            | On 02/11/2017 | Bond Future             | 129.78862 |       | 129.78862  |           | 130.02692    | 130.02692      |                   |            | 0.00  | 0.00          | 0                | 2,291.00      |
| I2025            | On 01/02/2018 | Bond Future             | 130.86418 |       | 130.86418  |           | 131.10581    | 131.10581      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| I2025            | On 03/05/2018 | Bond Future             | 133.37775 |       | 133.37775  |           | 133.62733    | 133.62733      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| I2025            | On 31/01/2025 | Price Contribution      | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| I2029            | On 02/11/2017 | Bond Future             | 100.22561 |       | 100.22561  |           | 100.23747    | 100.23747      |                   |            | 0.00  | 0.00          | 0                | 1,370.00      |
| I2029            | On 01/02/2018 | Bond Future             | 102.10011 |       | 102.10011  |           | 102.11151    | 102.11151      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| I2029            | On 03/05/2018 | Bond Future             | 103.03319 |       | 103.03319  |           | 103.04729    | 103.04729      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| I2033            | On 14/08/2015 | Price Contribution      | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| I2033            | On 02/11/2017 | Bond Future             | 104.40361 |       | 104.40361  |           | 104.41627    | 104.41627      |                   |            | 0.00  | 0.00          | 0                | 5,174.00      |
| I2033            | On 01/02/2018 | Bond Future             | 106.35634 |       | 106.35634  |           | 106.36832    | 106.36832      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| I2033            | On 03/05/2018 | Bond Future             | 107.30069 |       | 107.30069  |           | 107.31556    | 107.31556      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| I2033            | On 28/02/2033 | Price Contribution      | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| I2038            | On 02/11/2017 | Bond Future             | 131.19133 |       | 131.19133  |           | 131.20813    | 131.20813      |                   |            | 0.00  | 0.00          | 0                | 19,516.00     |
| I2038            | On 01/02/2018 | Bond Future             | 132.12417 |       | 132.12417  |           | 132.14020    | 132.14020      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| I2038            | On 03/05/2018 | Bond Future             | 134.66182 |       | 134.66182  |           | 134.68158    | 134.68158      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| I2038            | On 31/01/2038 | Price Contribution      | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| I2046            | On 02/11/2017 | Bond Future             | 124.66764 |       | 124.66764  |           | 125.70243    | 125.70243      |                   |            | 0.00  | 0.00          | 0                | 21,292.00     |
| I2046            | On 01/02/2018 | Bond Future             | 126.99954 |       | 126.99954  |           | 128.05235    | 128.05235      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| I2046            | On 03/05/2018 | Bond Future             | 127.82343 |       | 127.82343  |           | 128.89983    | 128.89983      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| I2046            | On 31/03/2046 | Price Contribution      | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| I2050            | On 02/11/2017 | Bond Future             | 133.40463 |       | 133.40463  |           | 133.42029    | 133.42029      |                   |            | 0.00  | 92,316,003.96 | 692              | 22,657.00     |
| I2050            | On 01/02/2018 | Bond Future             | 134.20839 |       | 134.20839  |           | 134.22331    | 134.22331      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| I2050            | On 03/05/2018 | Bond Future             | 136.78630 |       | 136.78630  |           | 136.80483    | 136.80483      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| I2050            | On 31/12/2050 | Price Contribution      | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| IGOV             | On 02/11/2017 | Index Future            | 251.46300 |       | 251.46300  |           | 251.66400    | 251.66400      |                   |            | 0.00  | 0.00          | 0                | 1,163.00      |
| IGOV             | On 01/02/2018 | Index Future            | 256.16600 |       | 256.16600  |           | 256.37000    | 256.37000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| IGOV             | On 03/05/2018 | Index Future            | 261.08600 |       | 261.08600  |           | 261.30000    | 261.30000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 16/08/2017 | Jibar Tradeable Future  | 7.06000   |       | 92.94000   |           | 7.06000      | 92.94000       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 20/09/2017 | Jibar Tradeable Future  | 6.98000   |       | 93.02000   |           | 6.98000      | 93.02000       |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 18/10/2017 | Jibar Tradeable Future  | 6.92000   |       | 93.08000   |           | 6.92000      | 93.08000       |                   |            | 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 15/11/2017 |        |            | Jibar Tradeable Future  | 6.88000     | 93.12000   |           | 6.88000      | 93.12000       |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| JIBAR FUTURE     | On 20/12/2017 |        |            | Jibar Tradeable Future  | 6.80000     | 93.20000   |           | 6.80000      | 93.20000       |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| JIBAR FUTURE     | On 17/01/2018 |        |            | Jibar Tradeable Future  | 6.76000     | 93.24000   |           | 6.76000      | 93.24000       |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| JIBAR FUTURE     | On 20/03/2018 |        |            | Jibar Tradeable Future  | 6.67000     | 93.33000   |           | 6.67000      | 93.33000       |                   |            | 0.00  | 0.00           | 0                | 2,500.00      |
| JIBAR FUTURE     | On 20/06/2018 |        |            | Jibar Tradeable Future  | 6.61000     | 93.39000   |           | 6.61000      | 93.39000       |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| JIBAR FUTURE     | On 19/09/2018 |        |            | Jibar Tradeable Future  | 6.61000     | 93.39000   |           | 6.61000      | 93.39000       |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| JIBAR FUTURE     | On 19/12/2018 |        |            | Jibar Tradeable Future  | 6.66000     | 93.34000   |           | 6.66000      | 93.34000       |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| JIBAR FUTURE     | On 20/03/2019 |        |            | Jibar Tradeable Future  | 6.73000     | 93.27000   |           | 6.73000      | 93.27000       |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| JIBAR FUTURE     | On 19/06/2019 |        |            | Jibar Tradeable Future  | 6.80000     | 93.20000   |           | 6.80000      | 93.20000       |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| KES / R          | On 18/09/2017 |        |            | Foreign Exchange Future | 0.12760     | 0.12760    |           | 0.12850      | 0.12850        |                   |            | 0.00  | 0.00           | 0                | 1,382.00      |
| KES / R          | On 18/12/2017 |        |            | Foreign Exchange Future | 0.12730     | 0.12730    |           | 0.12770      | 0.12770        |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| KES / R          | On 19/03/2018 |        |            | Foreign Exchange Future | 0.12700     | 0.12700    |           | 0.12660      | 0.12660        |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| KES / R          | On 18/06/2018 |        |            | Foreign Exchange Future | 0.12640     | 0.12640    |           | 0.12580      | 0.12580        |                   |            | 0.00  | 0.00           | 0                | 1,145.00      |
| KES / R          | On 14/06/2019 |        |            | Foreign Exchange Future | 0.11880     | 0.11880    |           | 0.11850      | 0.11850        |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| NOK/R            | On 18/09/2017 |        |            | Foreign Exchange Future | 1.67190     | 1.67190    |           | 1.68300      | 1.68300        |                   | 13.01      | 0.00  | 0.00           | 0                | 0.00          |
| NOK/R            | On 18/12/2017 |        |            | Foreign Exchange Future | 1.69920     | 1.69920    |           | 1.71030      | 1.71030        |                   | 14.77      | 0.00  | 0.00           | 0                | 0.00          |
| NOK/R            | On 19/03/2018 |        |            | Foreign Exchange Future | 1.72610     | 1.72610    |           | 1.73760      | 1.73760        |                   | 15.40      | 0.00  | 0.00           | 0                | 0.00          |
| NOK/R            | On 14/06/2019 |        |            | Foreign Exchange Future | 1.86340     | 1.86340    |           | 1.87640      | 1.87640        |                   | 15.50      | 0.00  | 0.00           | 0                | 0.00          |
| NZ\$ / R         | On 18/09/2017 |        |            | Foreign Exchange Future | 9.65100     | 9.65100    |           | 9.69530      | 9.69530        |                   | 14.13      | 0.00  | 0.00           | 0                | 0.00          |
| NZ\$ / R         | On 18/12/2017 |        |            | Foreign Exchange Future | 9.77260     | 9.77260    |           | 9.81850      | 9.81850        |                   | 15.67      | 0.00  | 0.00           | 0                | 0.00          |
| NZ\$ / R         | On 19/03/2018 |        |            | Foreign Exchange Future | 9.89300     | 9.89300    |           | 9.93890      | 9.93890        |                   | 15.72      | 0.00  | 0.00           | 0                | 0.00          |
| NZ\$ / R         | On 14/06/2019 |        |            | Foreign Exchange Future | 10.47210    | 10.47210   |           | 10.51280     | 10.51280       |                   | 15.42      | 0.00  | 0.00           | 0                | 0.00          |
| PULA / R         | On 18/09/2017 |        |            | Foreign Exchange Future | 1.29670     | 1.29670    |           | 1.29890      | 1.29890        |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| PULA / R         | On 18/12/2017 |        |            | Foreign Exchange Future | 1.31030     | 1.31030    |           | 1.31260      | 1.31260        |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| PULA / R         | On 19/03/2018 |        |            | Foreign Exchange Future | 1.32350     | 1.32350    |           | 1.32590      | 1.32590        |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| PULA / R         | On 14/06/2019 |        |            | Foreign Exchange Future | 1.34780     | 1.34780    |           | 1.34990      | 1.34990        |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| QUANTO £ / \$    | On 18/09/2017 |        |            | Foreign Exchange Future | 1.28820     | 1.28820    |           | 1.28720      | 1.28720        |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| QUANTO £ / \$    | On 18/12/2017 |        |            | Foreign Exchange Future | 1.29200     | 1.29200    |           | 1.29100      | 1.29100        |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| QUANTO £ / \$    | On 19/03/2018 |        |            | Foreign Exchange Future | 1.29620     | 1.29620    |           | 1.29520      | 1.29520        |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| QUANTO € / \$    | On 18/09/2017 |        |            | Foreign Exchange Future | 1.17300     | 1.17300    |           | 1.17360      | 1.17360        |                   |            | 0.00  | 17,595.00      | 15               | 1,312.00      |
| QUANTO € / \$    | On 18/12/2017 |        |            | Foreign Exchange Future | 1.17870     | 1.17870    |           | 1.17930      | 1.17930        |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| QUANTO € / \$    | On 19/03/2018 |        |            | Foreign Exchange Future | 1.18510     | 1.18510    |           | 1.18570      | 1.18570        |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R186             | On 02/11/2017 |        |            | Bond Future             | 8.56904     | 116.01824  |           | 8.63284      | 115.58979      |                   | 7.37       | 0.00  | 464,885,087.68 | 4,007            | 158,577.00    |
| R186             | On 02/11/2017 | 8.75   | Put        | Bond Future             | 1,037.44000 | 1.03744    |           | 1,207.45000  | 1.20745        | 1,037.440         | 7.37       | 0.37  | 0.00           | 0                | 2,500.00      |
| R186             | On 02/11/2017 | 9.00   | Put        | Bond Future             | 552.14000   | 0.55214    |           | 659.75000    | 0.65975        | 552.140           | 7.51       | 0.23  | 0.00           | 0                | 5,000.00      |
| R186             | On 01/02/2018 |        |            | Bond Future             | 8.61695     | 112.84830  |           | 8.68360      | 112.41130      |                   | 7.43       | 0.00  | 0.00           | 0                | 198.00        |
| R186             | On 01/02/2018 | 7.75   | Call       | Bond Future             | 412.51000   | 0.41251    |           | 347.79000    | 0.34779        | 412.510           | 7.06       | 0.15  | 0.00           | 0                | 1,460.00      |

| 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 01/02/2018 | Bond Future        | 8.50   | Call       | 1,890.83000 |       | 1.89083    | 1,692.92000 | 1.69292      | 1,890.830      | 7.34              | 0.46       | 0.00          | 0           | 1,460.00         |               |
| R186             | On 01/02/2018 | Bond Future        | 8.75   | Put        | 1,858.53000 |       | 1.85853    | 2,047.19000 | 2.04719      | 1,858.530      | 7.43              | 0.43       | 0.00          | 0           | 820.00           |               |
| R186             | On 01/02/2018 | Bond Future        | 9.00   | Put        | 1,263.04000 |       | 1.26304    | 1,405.45000 | 1.40545      | 1,263.040      | 7.57              | 0.32       | 0.00          | 0           | 6,200.00         |               |
| R186             | On 01/02/2018 | Bond Future        | 9.25   | Put        | 834.80000   |       | 0.83480    | 935.60000   | 0.93560      | 834.800        | 7.72              | 0.23       | 0.00          | 0           | 820.00           |               |
| R186             | On 03/05/2018 | Bond Future        |        |            | 8.66194     |       | 114.96456  | 8.73122     | 114.52126    |                | 7.30              | 0.00       | 0.00          | 0           | 0.00             |               |
| R186             | On 21/12/2026 | Price Contribution |        |            | 100.00000   |       | 100.00000  | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00          | 0           | 0.00             |               |
| R186/R207        | On 21/12/2026 | Price Contribution |        |            | 100.00000   |       | 100.00000  | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00          | 0           | 0.00             |               |
| R186/R208        | On 21/12/2026 | Price Contribution |        |            | 100.00000   |       | 100.00000  | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00          | 0           | 0.00             |               |
| R197             | On 02/11/2017 | Bond Future        |        |            | 301.25016   |       | 301.25016  | 301.28822   | 301.28822    |                |                   | 0.00       | 0.00          | 0           | 2,350.00         |               |
| R197             | On 01/02/2018 | Bond Future        |        |            | 299.83603   |       | 299.83603  | 299.87213   | 299.87213    |                |                   | 0.00       | 0.00          | 0           | 0.00             |               |
| R197             | On 03/05/2018 | Bond Future        |        |            | 305.59510   |       | 305.59510  | 305.63957   | 305.63957    |                |                   | 0.00       | 0.00          | 0           | 0.00             |               |
| R197             | On 07/12/2023 | Price Contribution |        |            | 100.00000   |       | 100.00000  | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00          | 0           | 0.00             |               |
| R202             | On 02/11/2017 | Bond Future        |        |            | 242.36074   |       | 242.36074  | 242.38925   | 242.38925    |                |                   | 0.00       | 50,168,673.18 | 207         | 28,758.00        |               |
| R202             | On 01/02/2018 | Bond Future        |        |            | 243.14962   |       | 243.14962  | 243.17693   | 243.17693    |                |                   | 0.00       | 0.00          | 0           | 0.00             |               |
| R202             | On 03/05/2018 | Bond Future        |        |            | 247.82001   |       | 247.82001  | 247.85377   | 247.85377    |                |                   | 0.00       | 0.00          | 0           | 0.00             |               |
| R202             | On 07/12/2033 | Price Contribution |        |            | 100.00000   |       | 100.00000  | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00          | 0           | 0.00             |               |
| R2023            | On 02/11/2017 | Bond Future        |        |            | 7.86892     |       | 100.92999  | 7.93291     | 100.65764    |                | 4.13              | 0.00       | 0.00          | 0           | 53,785.00        |               |
| R2023            | On 01/02/2018 | Bond Future        |        |            | 7.89925     |       | 102.78313  | 7.96733     | 102.50506    |                | 4.48              | 0.00       | 0.00          | 0           | 0.00             |               |
| R2023            | On 03/05/2018 | Bond Future        |        |            | 7.91632     |       | 100.78052  | 7.98819     | 100.49894    |                | 4.44              | 0.00       | 0.00          | 0           | 0.00             |               |
| R2023            | On 28/02/2023 | Price Contribution |        |            | 100.00000   |       | 100.00000  | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00          | 0           | 0.00             |               |
| R203             | On 15/09/2017 | Price Contribution |        |            | 100.00000   |       | 100.00000  | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00          | 0           | 0.00             |               |
| R2030            | On 02/11/2017 | Bond Future        |        |            | 9.11463     |       | 94.01196   | 9.18334     | 93.54118     |                |                   | 0.00       | 0.00          | 0           | 55,251.00        |               |
| R2030            | On 01/02/2018 | Bond Future        |        |            | 9.16920     |       | 91.73325   | 9.24042     | 91.25317     |                |                   | 0.00       | 0.00          | 0           | 0.00             |               |
| R2030            | On 03/05/2018 | Bond Future        |        |            | 9.22472     |       | 93.45349   | 9.29822     | 92.96598     |                |                   | 0.00       | 0.00          | 0           | 0.00             |               |
| R2030            | On 31/01/2030 | Price Contribution |        |            | 100.00000   |       | 100.00000  | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00          | 0           | 0.00             |               |
| R2032            | On 02/11/2017 | Bond Future        |        |            | 9.36538     |       | 92.12529   | 9.42913     | 91.65987     |                | 10.83             | 0.00       | 0.00          | 0           | 32,123.00        |               |
| R2032            | On 01/02/2018 | Bond Future        |        |            | 9.42624     |       | 93.81653   | 9.49220     | 93.34194     |                | 10.71             | 0.00       | 0.00          | 0           | 0.00             |               |
| R2032            | On 01/02/2018 | Bond Future        | 9.20   | Call       | 1,966.38000 |       | 1.96638    | 1,816.43000 | 1.81643      | 1,966.380      | 10.57             | 0.42       | 0.00          | 0           | 7,500.00         |               |
| R2032            | On 01/02/2018 | Bond Future        | 9.30   | Call       | 2,281.28000 |       | 2.28128    | 2,112.16000 | 2.11216      | 2,281.280      | 10.61             | 0.46       | 0.00          | 0           | 7,800.00         |               |
| R2032            | On 01/02/2018 | Bond Future        | 9.40   | Call       | 2,623.66000 |       | 2.62366    | 2,434.85000 | 2.43485      | 2,623.660      | 10.66             | 0.50       | 0.00          | 0           | 6,800.00         |               |
| R2032            | On 01/02/2018 | Bond Future        | 9.45   | Call       | 2,804.92000 |       | 2.80492    | 2,606.15000 | 2.60615      | 2,804.920      | 10.69             | 0.52       | 0.00          | 0           | 750.00           |               |
| R2032            | On 03/05/2018 | Bond Future        |        |            | 9.48416     |       | 91.41857   | 9.55210     | 90.93672     |                | 11.11             | 0.00       | 0.00          | 0           | 0.00             |               |
| R2032            | On 31/03/2032 | Price Contribution |        |            | 100.00000   |       | 100.00000  | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00          | 0           | 0.00             |               |
| R2035            | On 02/11/2017 | Bond Future        |        |            | 9.59900     |       | 95.58827   | 9.66823     | 95.03826     |                |                   | 0.00       | 0.00          | 0           | 13,483.00        |               |
| R2035            | On 01/02/2018 | Bond Future        |        |            | 9.66539     |       | 97.34332   | 9.73698     | 96.78254     |                |                   | 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 |
|------------------|---------------|--------------------|-----|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| R2035            | On 03/05/2018 | Bond Future        |     | 9.72521   | 94.66825   |           | 9.79889      | 94.09847       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R2035            | On 28/02/2035 | Price Contribution |     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R2037            | On 02/11/2017 | Bond Future        |     | 9.68592   | 92.00373   |           | 9.75467      | 91.45924       |                   | 12.91      | 0.00  | 0.00        | 0                | 58,927.00     |
| R2037            | On 01/02/2018 | Bond Future        |     | 9.74789   | 89.43778   |           | 9.81888      | 88.88267       |                   | 12.81      | 0.00  | 0.00        | 0                | 160.00        |
| R2037            | On 03/05/2018 | Bond Future        |     | 9.81056   | 91.11494   |           | 9.88357      | 90.55102       |                   | 12.68      | 0.00  | 0.00        | 0                | 0.00          |
| R2037            | On 31/01/2037 | Price Contribution |     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R204             | On 02/11/2017 | Bond Future        |     | 6.99312   | 104.09271  |           | 7.01478      | 104.06954      |                   | 0.30       | 0.00  | 0.00        | 0                | 47,386.00     |
| R204             | On 01/02/2018 | Bond Future        |     | 6.86282   | 101.96576  |           | 6.89172      | 101.94149      |                   | 0.67       | 0.00  | 0.00        | 0                | 0.00          |
| R204             | On 03/05/2018 | Bond Future        |     | 6.56907   | 103.87794  |           | 6.60703      | 103.85497      |                   | 0.50       | 0.00  | 0.00        | 0                | 0.00          |
| R204             | On 21/12/2018 | Price Contribution |     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R204/R203        | On 21/12/2018 | Price Contribution |     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R2040            | On 06/10/2015 | Price Contribution |     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R2040            | On 02/11/2017 | Bond Future        |     | 9.80215   | 95.18605   |           | 9.87094      | 94.60702       |                   | 13.60      | 0.00  | 0.00        | 0                | 15,669.00     |
| R2040            | On 01/02/2018 | Bond Future        |     | 9.86559   | 92.42820   |           | 9.93660      | 91.83798       |                   | 13.47      | 0.00  | 0.00        | 0                | 0.00          |
| R2040            | On 03/05/2018 | Bond Future        |     | 9.92967   | 94.16150   |           | 10.00271     | 93.56172       |                   | 13.34      | 0.00  | 0.00        | 0                | 0.00          |
| R2040            | On 31/01/2040 | Price Contribution |     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R2044            | On 02/11/2017 | Bond Future        |     | 9.83578   | 92.17820   |           | 9.89935      | 91.63804       |                   | 14.27      | 0.00  | 0.00        | 0                | 20,734.00     |
| R2044            | On 01/02/2018 | Bond Future        |     | 9.89746   | 89.49029   |           | 9.96304      | 88.93970       |                   | 14.12      | 0.00  | 0.00        | 0                | 0.00          |
| R2044            | On 03/05/2018 | Bond Future        |     | 9.95966   | 91.16848   |           | 10.02707     | 90.60900       |                   | 13.99      | 0.00  | 0.00        | 0                | 0.00          |
| R2044            | On 31/01/2044 | Price Contribution |     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R2048            | On 02/11/2017 | Bond Future        |     | 9.79618   | 91.52790   |           | 9.86006      | 90.96960       |                   | 14.12      | 0.00  | 0.00        | 0                | 75,989.00     |
| R2048            | On 01/02/2018 | Bond Future        |     | 9.85880   | 93.20836   |           | 9.92472      | 92.63919       |                   | 13.96      | 0.00  | 0.00        | 0                | 170.00        |
| R2048            | On 03/05/2018 | Bond Future        |     | 9.91537   | 90.51912   |           | 9.98307      | 89.94080       |                   | 14.51      | 0.00  | 0.00        | 0                | 0.00          |
| R2048            | On 28/02/2048 | Price Contribution |     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R207             | On 02/11/2017 | Bond Future        |     | 7.28264   | 102.18549  |           | 7.34309      | 102.06528      |                   | 1.22       | 0.00  | 0.00        | 0                | 40,855.00     |
| R207             | On 01/02/2018 | Bond Future        |     | 7.25744   | 100.42051  |           | 7.32666      | 100.29741      |                   | 1.52       | 0.00  | 0.00        | 0                | 0.00          |
| R207             | On 03/05/2018 | Bond Future        |     | 7.21438   | 102.30370  |           | 7.29347      | 102.17999      |                   | 1.40       | 0.00  | 0.00        | 0                | 0.00          |
| R207             | On 15/01/2020 | Price Contribution |     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R207/R203        | On 15/01/2020 | Price Contribution |     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R208             | On 02/11/2017 | Bond Future        |     | 7.45327   | 98.61850   |           | 7.51249      | 98.44602       |                   | 2.21       | 0.00  | 0.00        | 0                | 32,322.00     |
| R208             | On 01/02/2018 | Bond Future        |     | 7.45704   | 100.42899  |           | 7.52176      | 100.25269      |                   | 2.58       | 0.00  | 0.00        | 0                | 0.00          |
| R208             | On 03/05/2018 | Bond Future        |     | 7.44447   | 98.91095   |           | 7.51472      | 98.73301       |                   | 2.47       | 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          |

| Contract Details |               |                    | Strike | Call / Put | MTM         | Yield | Mark Price | Spot Rate   | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value    | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-------------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| R208/R207        | On 31/03/2021 | Price Contribution |        |            | 100.00000   |       | 100.00000  |             | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R209             | On 02/11/2017 | Bond Future        |        |            | 9.56263     |       | 72.21244   |             | 9.63119      | 71.75523       |                   | 13.04      | 0.00  | 781,771,875.44 | 10,826           | 100,898.00    |
| R209             | On 02/11/2017 | Bond Future        | 8.30   | Call       | 28.93000    |       | 0.02893    |             | 24.15000     | 0.02415        | 28.930            | 12.46      | 0.02  | 0.00           | 0                | 2,800.00      |
| R209             | On 02/11/2017 | Bond Future        | 9.00   | Call       | 427.95000   |       | 0.42795    |             | 366.68000    | 0.36668        | 427.950           | 12.61      | 0.19  | 0.00           | 0                | 4,100.00      |
| R209             | On 02/11/2017 | Bond Future        | 9.33   | Call       | 1,045.17000 |       | 1.04517    |             | 914.02000    | 0.91402        | 1,045.170         | 12.80      | 0.37  | 0.00           | 0                | 1,350.00      |
| R209             | On 02/11/2017 | Bond Future        | 9.58   | Put        | 1,664.81000 |       | 1.66481    | 1,924.00000 | 1.92400      | 1,664.810      |                   | 12.95      | 0.48  | 0.00           | 0                | 1,350.00      |
| R209             | On 02/11/2017 | Bond Future        | 9.75   | Put        | 1,172.29000 |       | 1.17229    | 1,384.82000 | 1.38482      | 1,172.290      |                   | 13.04      | 0.38  | 0.00           | 0                | 6,500.00      |
| R209             | On 02/11/2017 | Bond Future        | 9.88   | Put        | 881.93000   |       | 0.88193    | 1,059.61000 | 1.05961      | 881.930        |                   | 13.16      | 0.30  | 0.00           | 0                | 1,350.00      |
| R209             | On 02/11/2017 | Bond Future        | 10.00  | Put        | 668.03000   |       | 0.66803    | 815.84000   | 0.81584      | 668.030        |                   | 13.26      | 0.25  | 0.00           | 0                | 3,360.00      |
| R209             | On 02/11/2017 | Bond Future        | 10.60  | Put        | 137.08000   |       | 0.13708    | 182.95000   | 0.18295      | 137.080        |                   | 13.80      | 0.07  | 0.00           | 0                | 1,300.00      |
| R209             | On 01/02/2018 | Bond Future        |        |            | 9.61979     |       | 73.53816   |             | 9.69044      | 73.07203       |                   | 12.82      | 0.00  | 0.00           | 0                | 0.00          |
| R209             | On 01/02/2018 | Bond Future        | 10.00  | Put        | 1,516.05000 |       | 1.51605    | 1,715.26000 | 1.71526      | 1,516.050      |                   | 13.04      | 0.33  | 0.00           | 0                | 7,500.00      |
| R209             | On 01/02/2018 | Bond Future        | 10.10  | Put        | 1,313.99000 |       | 1.31399    | 1,495.52000 | 1.49552      | 1,313.990      |                   | 13.13      | 0.30  | 0.00           | 0                | 3,000.00      |
| R209             | On 03/05/2018 | Bond Future        |        |            | 9.67422     |       | 71.76776   |             | 9.74676      | 71.29412       |                   | 13.34      | 0.00  | 0.00           | 0                | 0.00          |
| R209             | On 31/03/2036 | Price Contribution |        |            | 6.25000     |       | 6.25000    |             | 6.25000      | 6.25000        |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R209/R186        | On 31/03/2036 | Price Contribution |        |            | 100.00000   |       | 100.00000  |             | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R209/R204        | On 31/03/2036 | Price Contribution |        |            | 100.00000   |       | 100.00000  |             | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R209/R208        | On 31/03/2036 | Price Contribution |        |            | 100.00000   |       | 100.00000  |             | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R210             | On 02/11/2017 | Bond Future        |        |            | 186.15943   |       | 186.15943  |             | 186.18249    | 186.18249      |                   |            | 0.00  | 0.00           | 0                | 2,179.00      |
| R210             | On 01/02/2018 | Bond Future        |        |            | 189.64121   |       | 189.64121  |             | 189.66308    | 189.66308      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R210             | On 03/05/2018 | Bond Future        |        |            | 190.83508   |       | 190.83508  |             | 190.86213    | 190.86213      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R210             | On 31/03/2028 | Price Contribution |        |            | 100.00000   |       | 100.00000  |             | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R212             | On 02/11/2017 | Bond Future        |        |            | 151.12798   |       | 151.12798  |             | 151.08440    | 151.08440      |                   |            | 0.00  | 0.00           | 0                | 4,282.00      |
| R212             | On 01/02/2018 | Bond Future        |        |            | 151.89468   |       | 151.89468  |             | 151.84899    | 151.84899      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R212             | On 03/05/2018 | Bond Future        |        |            | 154.81219   |       | 154.81219  |             | 154.76947    | 154.76947      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R212             | On 31/01/2022 | Price Contribution |        |            | 100.00000   |       | 100.00000  |             | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R213             | On 02/11/2017 | Bond Future        |        |            | 9.22758     |       | 84.42045   |             | 9.29136      | 83.99631       |                   | 10.59      | 0.00  | 0.00           | 0                | 62,970.00     |
| R213             | On 01/02/2018 | Bond Future        |        |            | 9.28612     |       | 85.97050   |             | 9.35212      | 85.53798       |                   | 10.50      | 0.00  | 0.00           | 0                | 0.00          |
| R213             | On 03/05/2018 | Bond Future        |        |            | 9.33790     |       | 84.03292   |             | 9.40584      | 83.59370       |                   | 10.88      | 0.00  | 0.00           | 0                | 0.00          |
| R213             | On 28/02/2031 | Price Contribution |        |            | 100.00000   |       | 100.00000  |             | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R213/R186        | On 28/02/2031 | Price Contribution |        |            | 100.00000   |       | 100.00000  |             | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R214             | On 02/11/2017 | Bond Future        |        |            | 9.70900     |       | 71.77640   |             | 9.77781      | 71.30100       |                   | 13.84      | 0.00  | 0.00           | 0                | 44,022.00     |
| R214             | On 01/02/2018 | Bond Future        |        |            | 9.76885     |       | 73.09429   |             | 9.83978      | 72.60954       |                   | 13.57      | 0.00  | 0.00           | 0                | 0.00          |
| R214             | On 03/05/2018 | Bond Future        |        |            | 9.82273     |       | 71.16878   |             | 9.89550      | 70.67619       |                   | 14.15      | 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 |
|------------------|---------------|-------------------------|--------------|-------|--------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| R214             | On 28/02/2041 | Price Contribution      | 100.00000    |       | 100.00000    |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R214/R209        | On 28/02/2041 | Price Contribution      | 100.00000    |       | 100.00000    |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| RAIN             | On 18/09/2017 | Foreign Exchange Future | 23,404.28000 |       | 23,404.28000 |           | 23,598.79000 | 23,598.79000   |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| SGD / R          | On 18/09/2017 | Foreign Exchange Future | 9.72740      |       | 9.72740      |           | 9.79740      | 9.79740        |                   | 13.35      | 0.00  | 0.00        | 0                | 0.00          |
| SGD / R          | On 14/06/2019 | Foreign Exchange Future | 10.74350     |       | 10.74350     |           | 10.82540     | 10.82540       |                   | 15.56      | 0.00  | 0.00        | 0                | 0.00          |
| TRY / R          | On 18/09/2017 | Foreign Exchange Future | 3.73900      |       | 3.73900      |           | 3.75400      | 3.75400        |                   | 12.02      | 0.00  | 0.00        | 0                | 0.00          |
| TRY / R          | On 19/03/2018 | Foreign Exchange Future | 3.65450      |       | 3.65450      |           | 3.67110      | 3.67110        |                   | 14.36      | 0.00  | 0.00        | 0                | 0.00          |
| TRY / R          | On 14/06/2019 | Foreign Exchange Future | 3.50510      |       | 3.50510      |           | 3.50240      | 3.50240        |                   | 15.25      | 0.00  | 0.00        | 0                | 0.00          |
| ZMW / R          | On 18/09/2017 | Foreign Exchange Future | 1.45020      |       | 1.45020      |           | 1.45920      | 1.45920        |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ZMW / R          | On 18/12/2017 | Foreign Exchange Future | 1.42620      |       | 1.42620      |           | 1.43550      | 1.43550        |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ZMW / R          | On 19/03/2018 | Foreign Exchange Future | 1.39920      |       | 1.39920      |           | 1.40830      | 1.40830        |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ZMW / R          | On 14/06/2019 | Foreign Exchange Future | 1.21640      |       | 1.21640      |           | 1.22470      | 1.22470        |                   |            | 0.00  | 0.00        | 0                | 0.00          |

|                                |  |  |  |  |  |  |  |  |  |  |  |                         |                |                     |
|--------------------------------|--|--|--|--|--|--|--|--|--|--|--|-------------------------|----------------|---------------------|
| <b>Total for Derivatives :</b> |  |  |  |  |  |  |  |  |  |  |  | <b>2,367,694,185.56</b> | <b>122,222</b> | <b>6,134,626.00</b> |
|--------------------------------|--|--|--|--|--|--|--|--|--|--|--|-------------------------|----------------|---------------------|

|                     |  |  |  |  |  |  |  |  |  |  |  |                         |                |                     |
|---------------------|--|--|--|--|--|--|--|--|--|--|--|-------------------------|----------------|---------------------|
| <b>Grand Total:</b> |  |  |  |  |  |  |  |  |  |  |  | <b>2,367,694,185.56</b> | <b>122,222</b> | <b>6,134,626.00</b> |
|---------------------|--|--|--|--|--|--|--|--|--|--|--|-------------------------|----------------|---------------------|