



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: 09/02/2018

| 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 09/02/2018 | Any day expiry |       | 12.07750 | 12.07750    |           | 12.07090     | 12.07090       |                   | 9.97       | 0.00  | 257,850,060.00 | 21,346           | 0.00          |
| \$ / R             | On 12/02/2018 | Any day expiry |       | 12.07930 | 12.07930    |           | 12.07090     | 12.07090       |                   | 10.82      | 0.00  | 0.00           | 0                | 0.00          |
| \$ / R             | On 12/02/2018 | Any day expiry | 13.75 | Put      | 1,670.71410 | 1.67071   | 1,679.11310  | 1.67911        | 1,670.714         | 39.07      | 1.00  | 0.00           | 0                | 20,000.00     |
| \$ / R             | On 12/02/2018 | Any day expiry | 13.90 | Put      | 1,820.71370 | 1.82071   | 1,829.11280  | 1.82911        | 1,820.714         | 42.05      | 1.00  | 0.00           | 0                | 20,000.00     |
| \$ / R             | On 13/02/2018 | Any day expiry |       | 12.07930 | 12.07930    |           | 12.06730     | 12.06730       |                   | 12.96      | 0.00  | 0.00           | 0                | 70.00         |
| \$ / R             | On 14/02/2018 | Any day expiry |       | 12.07930 | 12.07930    |           | 12.06950     | 12.06950       |                   | 14.09      | 0.00  | 0.00           | 0                | 200.00        |
| \$ / R             | On 14/02/2018 | Any day expiry | 11.68 | Put      | 5.17020     | 0.00517   | 8.66490      | 0.00866        | 5.170             | 17.53      | 0.05  | 0.00           | 0                | 100.00        |
| \$ / R             | On 14/02/2018 | Any day expiry | 11.86 | Put      | 19.64310    | 0.01964   | 26.68390     | 0.02668        | 19.643            | 16.05      | 0.16  | 0.00           | 0                | 1,260.00      |
| \$ / R             | On 14/02/2018 | Any day expiry | 11.91 | Call     | 197.08170   | 0.19708   | 195.45140    | 0.19545        | 197.082           | 15.64      | 0.78  | 0.00           | 0                | 1,260.00      |
| \$ / R             | On 14/02/2018 | Any day expiry | 12.10 | Call     | 69.59820    | 0.06960   | 76.49070     | 0.07649        | 69.598            | 14.09      | 0.46  | 0.00           | 0                | 100.00        |
| \$ / R             | On 15/02/2018 | Any day expiry |       | 12.08110 | 12.08110    |           | 12.07160     | 12.07160       |                   | 14.75      | 0.00  | 0.00           | 0                | 19.00         |
| \$ / R             | On 16/02/2018 | Any day expiry |       | 12.08290 | 12.08290    |           | 12.07370     | 12.07370       |                   | 15.24      | 0.00  | 0.00           | 0                | 0.00          |
| \$ / R             | On 16/02/2018 | Any day expiry | 14.20 | Put      | 2,117.12730 | 2.11713   | 2,126.32200  | 2.12632        | 2,117.127         | 32.75      | 1.00  | 0.00           | 0                | 20,000.00     |
| \$ / R             | On 22/02/2018 | Any day expiry |       | 12.09370 | 12.09370    |           | 12.08530     | 12.08530       |                   | 16.54      | 0.00  | 0.00           | 0                | 0.00          |
| \$ / R             | On 28/02/2018 | Any day expiry |       | 12.10470 | 12.10470    |           | 12.09560     | 12.09560       |                   | 16.18      | 0.00  | 0.00           | 0                | 4,771.00      |
| \$ / R             | On 28/02/2018 | Any day expiry | 11.65 | Put      | 23.99760    | 0.02400   | 25.18230     | 0.02518        | 23.998            | 14.49      | 0.12  | 0.00           | 0                | 100.00        |

| 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 28/02/2018 | Any day expiry          | 11.86    | Put   | 72.10060    | 0.07210   | 74.44900     | 0.07445        | 72.101            | 15.28      | 0.27  | 0.00           | 0                | 340.00        |
| \$ / R           | On 28/02/2018 | Any day expiry          | 11.96    | Call  | 253.43490   | 0.25343   | 247.31550    | 0.24732        | 253.435           | 15.66      | 0.64  | 0.00           | 0                | 340.00        |
| \$ / R           | On 28/02/2018 | Any day expiry          | 12.50    | Call  | 62.52800    | 0.06253   | 60.65680     | 0.06066        | 62.528            | 17.99      | 0.22  | 0.00           | 0                | 3,450.00      |
| \$ / R           | On 28/02/2018 | Any day expiry          | 13.80    | Call  | 1.50110     | 0.00150   | 1.39970      | 0.00140        | 1.501             | 23.25      | 0.01  | 0.00           | 0                | 8,500.00      |
| \$ / R           | On 28/02/2018 | Any day expiry          | 14.18    | Put   | 2,075.98520 | 2.07599   | 2,085.03500  | 2.08504        | 2,075.985         | 25.25      | 1.00  | 0.00           | 0                | 2,186.00      |
| \$ / R           | On 01/03/2018 | Any day expiry          | 12.10650 |       | 12.10650    | 12.10650  | 12.09730     | 12.09730       |                   | 16.15      | 0.00  | 0.00           | 0                | 0.00          |
| \$ / R           | On 02/03/2018 | Any day expiry          | 12.10830 |       | 12.10830    | 12.10830  | 12.09900     | 12.09900       |                   | 16.14      | 0.00  | 0.00           | 0                | 0.00          |
| \$ / R           | On 02/03/2018 | Any day expiry          | 13.40    | Put   | 1,296.25830 | 1.29626   | 1,305.43910  | 1.30544        | 1,296.258         | 20.54      | 0.98  | 0.00           | 0                | 100,000.00    |
| \$ / R           | On 15/03/2018 | Any day expiry          | 12.13180 |       | 12.13180    | 12.13180  | 12.12150     | 12.12150       |                   | 15.75      | 0.00  | 0.00           | 0                | 5,713.00      |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 12.13890 |       | 12.13890    | 12.13890  | 12.12860     | 12.12860       |                   | 15.55      | 0.00  | 350,583,570.90 | 28,881           | 799,379.00    |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 11.50    | Put   | 30.61050    | 0.03061   | 31.88450     | 0.03188        | 30.611            | 14.06      | 0.11  | 0.00           | 0                | 32,520.00     |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 11.60    | Put   | 44.38670    | 0.04439   | 46.08820     | 0.04609        | 44.387            | 14.02      | 0.15  | 0.00           | 0                | 750.00        |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 11.80    | Put   | 94.62290    | 0.09462   | 97.53600     | 0.09754        | 94.623            | 14.58      | 0.27  | 0.00           | 0                | 90,000.00     |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 11.99    | Put   | 167.60440   | 0.16760   | 171.82520    | 0.17183        | 167.604           | 15.11      | 0.39  | 0.00           | 0                | 83,000.00     |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 12.00    | Put   | 172.15400   | 0.17215   | 176.44440    | 0.17644        | 172.154           | 15.13      | 0.40  | 0.00           | 0                | 227,000.00    |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 12.13    | Put   | 237.60880   | 0.23761   | 242.79160    | 0.24279        | 237.609           | 15.50      | 0.48  | 0.00           | 0                | 5,460.00      |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 12.20    | Put   | 278.39120   | 0.27839   | 284.07190    | 0.28407        | 278.391           | 15.75      | 0.53  | 0.00           | 0                | 32,520.00     |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 12.25    | Put   | 309.65140   | 0.30965   | 315.68230    | 0.31568        | 309.651           | 15.94      | 0.56  | 0.00           | 0                | 3,750.00      |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 12.36    | Put   | 383.51470   | 0.38351   | 390.26280    | 0.39026        | 383.515           | 16.37      | 0.62  | 0.00           | 0                | 20,880.00     |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 12.40    | Put   | 411.97410   | 0.41197   | 418.96170    | 0.41896        | 411.974           | 16.52      | 0.65  | 0.00           | 0                | 2,500.00      |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 12.47    | Call  | 132.53520   | 0.13254   | 129.61650    | 0.12962        | 132.535           | 16.79      | 0.32  | 0.00           | 0                | 750.00        |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 12.50    | Put   | 486.45190   | 0.48645   | 493.99220    | 0.49399        | 486.452           | 16.91      | 0.70  | 0.00           | 0                | 25,380.00     |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 12.55    | Call  | 114.21740   | 0.11422   | 111.70660    | 0.11171        | 114.217           | 17.10      | 0.28  | 0.00           | 0                | 2,000.00      |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 12.70    | Call  | 86.37850    | 0.08638   | 84.51160     | 0.08451        | 86.379            | 17.69      | 0.22  | 0.00           | 0                | 11,000.00     |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 12.70    | Put   | 647.47850   | 0.64748   | 655.91160    | 0.65591        | 647.478           | 17.69      | 0.78  | 0.00           | 0                | 2,000.00      |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 12.82    | Put   | 749.67210   | 0.74967   | 758.53900    | 0.75854        | 749.672           | 18.10      | 0.82  | 0.00           | 0                | 10,323.00     |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 12.94    | Put   | 855.19140   | 0.85519   | 864.42240    | 0.86442        | 855.191           | 18.47      | 0.85  | 0.00           | 0                | 5,000.00      |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 12.95    | Call  | 53.03130    | 0.05303   | 51.98950     | 0.05199        | 53.031            | 18.50      | 0.15  | 0.00           | 0                | 13,200.00     |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 13.00    | Call  | 48.03540    | 0.04804   | 47.12010     | 0.04712        | 48.035            | 18.66      | 0.13  | 0.00           | 0                | 41,000.00     |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 13.00    | Put   | 909.13540   | 0.90914   | 918.52010    | 0.91852        | 909.135           | 18.66      | 0.87  | 0.00           | 0                | 95,146.00     |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 13.20    | Put   | 1,093.46860 | 1.09347   | 1,103.24380  | 1.10324        | 1,093.469         | 19.28      | 0.91  | 0.00           | 0                | 1,073.00      |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 13.20    | Call  | 32.36860    | 0.03237   | 31.84380     | 0.03184        | 32.369            | 19.28      | 0.09  | 0.00           | 0                | 1,000.00      |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 13.21    | Put   | 1,102.83840 | 1.10284   | 1,112.62940  | 1.11263        | 1,102.838         | 19.31      | 0.91  | 0.00           | 0                | 5,460.00      |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 13.22    | Put   | 1,112.22090 | 1.11222   | 1,122.02660  | 1.12203        | 1,112.221         | 19.34      | 0.91  | 0.00           | 0                | 15,000.00     |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 13.25    | Put   | 1,140.44200 | 1.14044   | 1,150.29130  | 1.15029        | 1,140.442         | 19.43      | 0.91  | 0.00           | 0                | 2,478.00      |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 13.32    | Put   | 1,206.68740 | 1.20669   | 1,216.62700  | 1.21663        | 1,206.687         | 19.65      | 0.92  | 0.00           | 0                | 7,500.00      |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 13.35    | Call  | 24.13460    | 0.02413   | 23.80820     | 0.02381        | 24.135            | 19.74      | 0.07  | 0.00           | 0                | 2,000.00      |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 13.38    | Put   | 1,263.65400 | 1.26365   | 1,273.63990  | 1.27364        | 1,263.654         | 19.79      | 0.93  | 0.00           | 0                | 2,500.00      |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 13.40    | Put   | 1,282.65420 | 1.28265   | 1,292.64750  | 1.29265        | 1,282.654         | 19.83      | 0.93  | 0.00           | 0                | 7,500.00      |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 13.50    | Call  | 17.15740    | 0.01716   | 16.88660     | 0.01689        | 17.157            | 20.00      | 0.05  | 0.00           | 0                | 35,000.00     |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 13.50    | Put   | 1,378.25740 | 1.37826   | 1,388.28660  | 1.38829        | 1,378.257         | 20.00      | 0.95  | 0.00           | 0                | 17,750.00     |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 13.60    | Put   | 1,474.73030 | 1.47473   | 1,484.79120  | 1.48479        | 1,474.730         | 20.17      | 0.96  | 0.00           | 0                | 98,694.00     |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 13.66    | Call  | 11.86280    | 0.01186   | 11.64050     | 0.01164        | 11.863            | 20.27      | 0.04  | 0.00           | 0                | 10,000.00     |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 13.70    | Call  | 10.81050    | 0.01081   | 10.59890     | 0.01060        | 10.810            | 20.34      | 0.04  | 0.00           | 0                | 25,150.00     |

| 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 | 13.74  | Put        | 1,610.94920 |       | 1.61095    |           | 1,621.04790  | 1.62105        | 1,610.949         | 20.41      | 0.97  | 0.00        | 0                | 20,880.00     |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 13.76  | Call       | 9.40070     |       | 0.00940    |           | 9.20410      | 0.00920        | 9.401             | 20.44      | 0.03  | 0.00        | 0                | 4,000.00      |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 13.79  | Call       | 8.76470     |       | 0.00876    |           | 8.57550      | 0.00858        | 8.765             | 20.49      | 0.03  | 0.00        | 0                | 2,000.00      |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 13.84  | Put        | 1,708.89750 |       | 1.70890    |           | 1,719.01970  | 1.71902        | 1,708.898         | 20.58      | 0.97  | 0.00        | 0                | 1,000.00      |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 13.91  | Put        | 1,777.71740 |       | 1.77772    |           | 1,787.85480  | 1.78785        | 1,777.717         | 20.69      | 0.98  | 0.00        | 0                | 7,000.00      |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 13.93  | Call       | 6.31380     |       | 0.00631    |           | 6.15530      | 0.00616        | 6.314             | 20.73      | 0.02  | 0.00        | 0                | 100.00        |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 13.93  | Put        | 1,797.41380 |       | 1.79741    |           | 1,807.55530  | 1.80756        | 1,797.414         | 20.73      | 0.98  | 0.00        | 0                | 10,323.00     |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 13.95  | Put        | 1,817.12390 |       | 1.81712    |           | 1,827.26950  | 1.82727        | 1,817.124         | 20.76      | 0.98  | 0.00        | 0                | 1,000.00      |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 13.98  | Put        | 1,846.71380 |       | 1.84671    |           | 1,856.86520  | 1.85687        | 1,846.714         | 20.81      | 0.98  | 0.00        | 0                | 200.00        |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 14.00  | Call       | 5.35580     |       | 0.00536    |           | 5.21100      | 0.00521        | 5.356             | 20.85      | 0.02  | 0.00        | 0                | 10,000.00     |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 14.02  | Call       | 5.10950     |       | 0.00511    |           | 4.96850      | 0.00497        | 5.109             | 20.88      | 0.02  | 0.00        | 0                | 55.00         |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 14.05  | Put        | 1,915.86110 |       | 1.91586    |           | 1,926.02560  | 1.92603        | 1,915.861         | 20.93      | 0.98  | 0.00        | 0                | 500.00        |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 14.07  | Call       | 4.54200     |       | 0.00454    |           | 4.41000      | 0.00441        | 4.542             | 20.97      | 0.02  | 0.00        | 0                | 100.00        |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 14.12  | Call       | 4.03720     |       | 0.00404    |           | 3.91370      | 0.00391        | 4.037             | 21.05      | 0.01  | 0.00        | 0                | 4,951.00      |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 14.16  | Put        | 2,024.77380 |       | 2.02477    |           | 2,034.95690  | 2.03496        | 2,024.774         | 21.12      | 0.99  | 0.00        | 0                | 750.00        |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 14.18  | Put        | 2,044.60470 |       | 2.04460    |           | 2,054.79080  | 2.05479        | 2,044.605         | 21.15      | 0.99  | 0.00        | 0                | 41,000.00     |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 14.20  | Call       | 3.34320     |       | 0.00334    |           | 3.23240      | 0.00323        | 3.343             | 21.19      | 0.01  | 0.00        | 0                | 73.00         |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 14.22  | Put        | 2,084.28920 |       | 2.08429    |           | 2,094.48140  | 2.09448        | 2,084.289         | 21.22      | 0.99  | 0.00        | 0                | 2,000.00      |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 14.42  | Call       | 1.99070     |       | 0.00199    |           | 1.90940      | 0.00191        | 1.991             | 21.56      | 0.01  | 0.00        | 0                | 5,460.00      |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 14.44  | Call       | 1.89920     |       | 0.00190    |           | 1.82010      | 0.00182        | 1.899             | 21.60      | 0.01  | 0.00        | 0                | 10,000.00     |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 14.45  | Call       | 1.85500     |       | 0.00186    |           | 1.77710      | 0.00178        | 1.855             | 21.61      | 0.01  | 0.00        | 0                | 17,000.00     |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 14.49  | Put        | 2,352.78860 |       | 2.35279    |           | 2,363.01500  | 2.36302        | 2,352.789         | 21.68      | 0.99  | 0.00        | 0                | 80,000.00     |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 14.50  | Put        | 2,362.74940 |       | 2.36275    |           | 2,372.97690  | 2.37298        | 2,362.749         | 21.70      | 0.99  | 0.00        | 0                | 400.00        |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 14.50  | Call       | 1.64940     |       | 0.00165    |           | 1.57690      | 0.00158        | 1.649             | 21.70      | 0.01  | 0.00        | 0                | 10,490.00     |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 14.52  | Put        | 2,382.67370 |       | 2.38267    |           | 2,392.90330  | 2.39290        | 2,382.674         | 21.73      | 0.99  | 0.00        | 0                | 850.00        |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 14.54  | Call       | 1.50160     |       | 0.00150    |           | 1.43310      | 0.00143        | 1.502             | 21.77      | 0.01  | 0.00        | 0                | 7,500.00      |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 14.57  | Call       | 1.39950     |       | 0.00140    |           | 1.33410      | 0.00133        | 1.399             | 21.82      | 0.01  | 0.00        | 0                | 100.00        |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 14.60  | Call       | 1.30610     |       | 0.00131    |           | 1.24350      | 0.00124        | 1.306             | 21.87      | 0.00  | 0.00        | 0                | 100.00        |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 14.75  | Call       | 1.28420     |       | 0.00128    |           | 1.22150      | 0.00122        | 1.284             | 22.90      | 0.00  | 0.00        | 0                | 25,047.00     |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 14.86  | Call       | 1.27480     |       | 0.00127    |           | 1.21180      | 0.00121        | 1.275             | 23.65      | 0.00  | 0.00        | 0                | 15,000.00     |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 14.90  | Call       | 1.27250     |       | 0.00127    |           | 1.20940      | 0.00121        | 1.273             | 23.92      | 0.00  | 0.00        | 0                | 5,000.00      |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 14.91  | Call       | 1.27210     |       | 0.00127    |           | 1.20890      | 0.00121        | 1.272             | 23.99      | 0.00  | 0.00        | 0                | 18,718.00     |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 15.00  | Call       | 1.26960     |       | 0.00127    |           | 1.20600      | 0.00121        | 1.270             | 24.61      | 0.00  | 0.00        | 0                | 6,126.00      |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 15.11  | Call       | 1.27030     |       | 0.00127    |           | 1.20600      | 0.00121        | 1.270             | 25.36      | 0.00  | 0.00        | 0                | 2,500.00      |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 15.26  | Call       | 1.27740     |       | 0.00128    |           | 1.21190      | 0.00121        | 1.277             | 26.39      | 0.00  | 0.00        | 0                | 2,500.00      |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 15.46  | Call       | 1.29630     |       | 0.00130    |           | 1.22890      | 0.00123        | 1.296             | 27.75      | 0.00  | 0.00        | 0                | 3,867.00      |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 15.50  | Call       | 1.30130     |       | 0.00130    |           | 1.23340      | 0.00123        | 1.301             | 28.03      | 0.00  | 0.00        | 0                | 35,000.00     |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 15.57  | Call       | 1.31100     |       | 0.00131    |           | 1.24230      | 0.00124        | 1.311             | 28.51      | 0.00  | 0.00        | 0                | 6,000.00      |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 15.69  | Call       | 1.33010     |       | 0.00133    |           | 1.25990      | 0.00126        | 1.330             | 29.33      | 0.00  | 0.00        | 0                | 750.00        |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 16.00  | Call       | 0.88100     |       | 0.00088    |           | 0.83180      | 0.00083        | 0.881             | 30.08      | 0.00  | 0.00        | 0                | 13,176.00     |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 16.16  | Call       | 0.62200     |       | 0.00062    |           | 0.58590      | 0.00059        | 0.622             | 30.08      | 0.00  | 0.00        | 0                | 225,000.00    |
| \$ / R           | On 22/03/2018 | Any day expiry          |        |            | 12.14420    |       | 12.14420   |           | 12.13390     | 12.13390       |                   | 15.54      | 0.00  | 0.00        | 0                | 30,000.00     |
| \$ / R           | On 22/03/2018 | Any day expiry          | 12.00  | Call       | 323.03670   |       | 0.32304    |           | 317.06240    | 0.31706        | 323.037           | 15.13      | 0.60  | 0.00        | 0                | 20,000.00     |
| \$ / R           | On 29/03/2018 | Any day expiry          |        |            | 12.15660    |       | 12.15660   |           | 12.14620     | 12.14620       |                   | 15.41      | 0.00  | 0.00        | 0                | 1,199.00      |

| Contract Details | Strike        | Call / Put              | MTM   | Yield | Mark Price  | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value      | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|------------------|------------------|---------------|
| \$ / R           | On 29/03/2018 | Any day expiry          | 13.00 | Call  | 68.38650    | 0.06839   | 66.99670     | 0.06700        | 68.386            | 18.33      | 0.16  | 0.00             | 0                | 4,000.00      |
| \$ / R           | On 16/04/2018 | Any day expiry          |       |       | 12.18820    | 12.18820  | 12.21600     | 12.21600       |                   | 15.24      | 0.00  | 659,664.00       | 54               | 54.00         |
| \$ / R           | On 24/04/2018 | Any day expiry          |       |       | 12.20220    | 12.20220  | 12.19150     | 12.19150       |                   | 15.19      | 0.00  | 0.00             | 0                | 70.00         |
| \$ / R           | On 25/04/2018 | Any day expiry          |       |       | 12.20390    | 12.20390  | 12.19320     | 12.19320       |                   | 15.18      | 0.00  | 0.00             | 0                | 0.00          |
| \$ / R           | On 25/04/2018 | Any day expiry          | 15.00 | Put   | 2,804.00070 | 2.80400   | 2,814.53990  | 2.81454        | 2,804.001         | 21.41      | 0.98  | 0.00             | 0                | 1,000.00      |
| \$ / R           | On 25/04/2018 | Any day expiry          | 15.81 | Call  | 2.37190     | 0.00237   | 2.35020      | 0.00235        | 2.372             | 22.35      | 0.01  | 0.00             | 0                | 2,000.00      |
| \$ / R           | On 30/04/2018 | Any day expiry          |       |       | 12.21260    | 12.21260  | 12.20180     | 12.20180       |                   | 15.10      | 0.00  | 0.00             | 0                | 506.00        |
| \$ / R           | On 30/04/2018 | Any day expiry          | 11.70 | Put   | 120.11190   | 0.12011   | 123.75690    | 0.12376        | 120.112           | 13.96      | 0.25  | 0.00             | 0                | 400.00        |
| \$ / R           | On 30/04/2018 | Any day expiry          | 12.10 | Call  | 396.92460   | 0.39692   | 391.50710    | 0.39151        | 396.925           | 14.87      | 0.57  | 0.00             | 0                | 400.00        |
| \$ / R           | On 30/04/2018 | Any day expiry          | 13.80 | Put   | 1,635.08950 | 1.63509   | 1,644.76440  | 1.64476        | 1,635.090         | 19.30      | 0.90  | 0.00             | 0                | 1,000.00      |
| \$ / R           | On 30/04/2018 | Any day expiry          | 15.23 | Call  | 6.53370     | 0.00653   | 6.41570      | 0.00642        | 6.534             | 21.37      | 0.02  | 0.00             | 0                | 500.00        |
| \$ / R           | On 30/04/2018 | Any day expiry          | 15.66 | Call  | 3.30180     | 0.00330   | 3.27530      | 0.00328        | 3.302             | 21.70      | 0.01  | 0.00             | 0                | 500.00        |
| \$ / R           | On 09/05/2018 | Any day expiry          |       |       | 12.22830    | 12.22830  | 12.21730     | 12.21730       |                   | 15.17      | 0.00  | 0.00             | 0                | 0.00          |
| \$ / R           | On 09/05/2018 | Any day expiry          | 12.74 | Put   | 713.54640   | 0.71355   | 721.01390    | 0.72101        | 713.546           | 16.58      | 0.68  | 0.00             | 0                | 1,880.00      |
| \$ / R           | On 09/05/2018 | Any day expiry          | 13.86 | Put   | 1,686.31940 | 1.68632   | 1,695.77310  | 1.69577        | 1,686.319         | 19.29      | 0.90  | 0.00             | 0                | 1,880.00      |
| \$ / R           | On 09/05/2018 | Any day expiry          | 15.63 | Call  | 4.67150     | 0.00467   | 4.26130      | 0.00426        | 4.671             | 21.22      | 0.01  | 0.00             | 0                | 1,880.00      |
| \$ / R           | On 11/05/2018 | Any day expiry          |       |       | 12.23170    | 12.23170  | 12.22080     | 12.22080       |                   | 15.18      | 0.00  | 0.00             | 0                | 70.00         |
| \$ / R           | On 14/05/2018 | Any day expiry          |       |       | 12.23700    | 12.23700  | 12.22590     | 12.22590       |                   | 15.12      | 0.00  | 0.00             | 0                | 0.00          |
| \$ / R           | On 14/05/2018 | Any day expiry          | 12.75 | Put   | 723.46190   | 0.72346   | 730.99030    | 0.73099        | 723.462           | 16.53      | 0.67  | 0.00             | 0                | 11,000.00     |
| \$ / R           | On 14/05/2018 | Any day expiry          | 14.50 | Put   | 2,292.28280 | 2.29228   | 2,302.51740  | 2.30252        | 2,292.283         | 20.41      | 0.94  | 0.00             | 0                | 11,000.00     |
| \$ / R           | On 14/05/2018 | Any day expiry          | 15.76 | Call  | 4.21710     | 0.00422   | 4.18370      | 0.00418        | 4.217             | 20.92      | 0.01  | 0.00             | 0                | 11,000.00     |
| \$ / R           | On 15/05/2018 | Any day expiry          |       |       | 12.23860    | 12.23860  | 12.22760     | 12.22760       |                   | 15.13      | 0.00  | 0.00             | 0                | 0.00          |
| \$ / R           | On 18/05/2018 | Any day expiry          |       |       | 12.24370    | 12.24370  | 12.23270     | 12.23270       |                   | 15.15      | 0.00  | 0.00             | 0                | 0.00          |
| \$ / R           | On 18/05/2018 | Any day expiry          | 12.00 | Put   | 256.33880   | 0.25634   | 261.41860    | 0.26142        | 256.339           | 14.58      | 0.38  | 0.00             | 0                | 76,000.00     |
| \$ / R           | On 31/05/2018 | Any day expiry          |       |       | 12.26550    | 12.26550  | 12.25490     | 12.25490       |                   | 15.07      | 0.00  | 0.00             | 0                | 181.00        |
| \$ / R           | On 31/05/2018 | Any day expiry          | 13.80 | Put   | 1,620.53690 | 1.62054   | 1,629.28650  | 1.62929        | 1,620.537         | 18.81      | 0.86  | 0.00             | 0                | 1,000.00      |
| \$ / R           | On 31/05/2018 | Any day expiry          | 15.43 | Call  | 10.87280    | 0.01087   | 10.58610     | 0.01059        | 10.873            | 20.15      | 0.02  | 0.00             | 0                | 500.00        |
| \$ / R           | On 31/05/2018 | Any day expiry          | 15.89 | Call  | 4.74910     | 0.00475   | 4.63370      | 0.00463        | 4.749             | 19.92      | 0.01  | 0.00             | 0                | 500.00        |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future |       |       | 12.29580    | 12.29580  | 12.28550     | 12.28550       |                   | 15.11      | 0.00  | 1,234,264,699.80 | 100,381          | 232,636.00    |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 11.00 | Put   | 28.96170    | 0.02896   | 30.17820     | 0.03018        | 28.962            | 12.88      | 0.07  | 0.00             | 0                | 60,750.00     |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 11.20 | Put   | 49.71690    | 0.04972   | 51.46540     | 0.05147        | 49.717            | 12.98      | 0.11  | 0.00             | 0                | 550.00        |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 11.50 | Put   | 107.59280   | 0.10759   | 110.26630    | 0.11027        | 107.593           | 13.48      | 0.19  | 0.00             | 0                | 66.00         |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 11.75 | Put   | 182.21440   | 0.18221   | 185.67380    | 0.18567        | 182.214           | 13.92      | 0.28  | 0.00             | 0                | 60,000.00     |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 12.00 | Put   | 285.27250   | 0.28527   | 289.47890    | 0.28948        | 285.273           | 14.46      | 0.37  | 0.00             | 0                | 20,550.00     |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 12.12 | Put   | 344.00340   | 0.34400   | 348.53910    | 0.34854        | 344.003           | 14.72      | 0.42  | 0.00             | 0                | 372.00        |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 12.14 | Put   | 354.35440   | 0.35435   | 358.94400    | 0.35894        | 354.354           | 14.77      | 0.43  | 0.00             | 0                | 164,000.00    |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 12.14 | Call  | 510.15440   | 0.51015   | 504.44400    | 0.50444        | 510.154           | 14.77      | 0.58  | 0.00             | 0                | 8,000.00      |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 12.15 | Put   | 359.58910   | 0.35959   | 364.20550    | 0.36421        | 359.589           | 14.79      | 0.43  | 0.00             | 0                | 500.00        |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 12.24 | Call  | 464.25910   | 0.46426   | 458.80460    | 0.45880        | 464.259           | 14.98      | 0.54  | 0.00             | 0                | 500.00        |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 12.25 | Put   | 414.07930   | 0.41408   | 418.95010    | 0.41895        | 414.079           | 15.00      | 0.47  | 0.00             | 0                | 2,415.00      |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 12.30 | Put   | 442.74050   | 0.44274   | 447.73300    | 0.44773        | 442.741           | 15.11      | 0.48  | 0.00             | 0                | 24,500.00     |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 12.40 | Put   | 503.59470   | 0.50359   | 508.86730    | 0.50887        | 503.595           | 15.36      | 0.52  | 0.00             | 0                | 12,603.00     |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 12.50 | Call  | 363.68220   | 0.36368   | 358.92090    | 0.35892        | 363.682           | 15.60      | 0.45  | 0.00             | 0                | 550.00        |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 12.50 | Put   | 567.88220   | 0.56788   | 573.42090    | 0.57342        | 567.882           | 15.60      | 0.55  | 0.00             | 0                | 114,600.00    |

| Contract Details | Strike        | Call / Put              | MTM   | Yield | Mark Price  | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 12.75 | Put   | 742.08510   | 0.74209   | 748.23050    | 0.74823        | 742.085           | 16.21      | 0.63  | 0.00        | 0                | 66.00         |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 12.96 | Put   | 901.04860   | 0.90105   | 907.66080    | 0.90766        | 901.049           | 16.72      | 0.68  | 0.00        | 0                | 2,700.00      |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 13.00 | Put   | 932.38520   | 0.93239   | 939.09250    | 0.93909        | 932.385           | 16.81      | 0.69  | 0.00        | 0                | 28,358.00     |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 13.05 | Put   | 972.03200   | 0.97203   | 978.85240    | 0.97885        | 972.032           | 16.93      | 0.71  | 0.00        | 0                | 1,250.00      |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 13.17 | Put   | 1,069.19900 | 1.06920   | 1,076.27750  | 1.07628        | 1,069.199         | 17.21      | 0.73  | 0.00        | 0                | 965.00        |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 13.20 | Put   | 1,093.90720 | 1.09391   | 1,101.04580  | 1.10105        | 1,093.907         | 17.28      | 0.74  | 0.00        | 0                | 372.00        |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 13.22 | Put   | 1,110.46780 | 1.11047   | 1,117.64750  | 1.11765        | 1,110.468         | 17.32      | 0.74  | 0.00        | 0                | 15,000.00     |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 13.30 | Put   | 1,177.38930 | 1.17738   | 1,184.71660  | 1.18472        | 1,177.380         | 17.51      | 0.76  | 0.00        | 0                | 25,550.00     |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 13.35 | Call  | 165.52130   | 0.16552   | 162.65030    | 0.16265        | 165.521           | 17.62      | 0.23  | 0.00        | 0                | 60,000.00     |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 13.46 | Put   | 1,314.17140 | 1.31417   | 1,321.79400  | 1.32179        | 1,314.171         | 17.88      | 0.79  | 0.00        | 0                | 5,183.00      |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 13.48 | Put   | 1,331.52560 | 1.33153   | 1,339.18270  | 1.33918        | 1,331.526         | 17.93      | 0.79  | 0.00        | 0                | 7,420.00      |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 13.50 | Put   | 1,348.93270 | 1.34893   | 1,356.62160  | 1.35662        | 1,348.933         | 17.97      | 0.79  | 0.00        | 0                | 114,600.00    |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 13.64 | Put   | 1,471.25210 | 1.47125   | 1,479.17990  | 1.47918        | 1,471.252         | 18.25      | 0.82  | 0.00        | 0                | 70,530.00     |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 13.75 | Put   | 1,568.63690 | 1.56864   | 1,576.73900  | 1.57674        | 1,568.637         | 18.45      | 0.83  | 0.00        | 0                | 2,415.00      |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 13.80 | Put   | 1,613.34990 | 1.61335   | 1,621.52900  | 1.62153        | 1,613.350         | 18.54      | 0.84  | 0.00        | 0                | 500.00        |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 13.81 | Put   | 1,622.32420 | 1.62232   | 1,630.51920  | 1.63052        | 1,622.324         | 18.56      | 0.84  | 0.00        | 0                | 40,000.00     |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 13.83 | Put   | 1,640.30380 | 1.64030   | 1,648.52830  | 1.64853        | 1,640.304         | 18.59      | 0.84  | 0.00        | 0                | 300.00        |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 13.84 | Put   | 1,649.30890 | 1.64931   | 1,657.54710  | 1.65755        | 1,649.309         | 18.61      | 0.84  | 0.00        | 0                | 500.00        |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 13.90 | Put   | 1,703.54640 | 1.70355   | 1,711.87170  | 1.71187        | 1,703.546         | 18.72      | 0.85  | 0.00        | 0                | 1,000.00      |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 14.00 | Put   | 1,794.68970 | 1.79469   | 1,803.14760  | 1.80315        | 1,794.690         | 18.90      | 0.86  | 0.00        | 0                | 5,630.00      |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 14.10 | Put   | 1,886.68490 | 1.88668   | 1,895.26770  | 1.89527        | 1,886.685         | 19.08      | 0.88  | 0.00        | 0                | 7,028.00      |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 14.25 | Put   | 2,026.10010 | 2.02610   | 2,034.85300  | 2.03485        | 2,026.100         | 19.35      | 0.89  | 0.00        | 0                | 2,000.00      |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 14.53 | Call  | 55.94980    | 0.05595   | 54.67470     | 0.05467        | 55.950            | 19.85      | 0.09  | 0.00        | 0                | 7,600.00      |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 14.71 | Call  | 47.81700    | 0.04782   | 46.68850     | 0.04669        | 47.817            | 20.18      | 0.08  | 0.00        | 0                | 50.00         |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 14.81 | Call  | 43.16690    | 0.04317   | 42.21210     | 0.04221        | 43.167            | 20.28      | 0.07  | 0.00        | 0                | 500.00        |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 15.00 | Call  | 34.76810    | 0.03477   | 34.20420     | 0.03420        | 34.768            | 20.39      | 0.06  | 0.00        | 0                | 500.00        |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 15.11 | Call  | 30.64920    | 0.03065   | 30.26900     | 0.03027        | 30.649            | 20.45      | 0.05  | 0.00        | 0                | 760.00        |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 15.14 | Call  | 29.61070    | 0.02961   | 29.27530     | 0.02928        | 29.611            | 20.47      | 0.05  | 0.00        | 0                | 2,700.00      |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 15.22 | Call  | 27.00360    | 0.02700   | 26.78020     | 0.02678        | 27.004            | 20.52      | 0.05  | 0.00        | 0                | 372.00        |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 15.30 | Call  | 24.62040    | 0.02462   | 24.49600     | 0.02450        | 24.620            | 20.56      | 0.04  | 0.00        | 0                | 24,500.00     |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 15.43 | Call  | 21.17660    | 0.02118   | 21.18810     | 0.02119        | 21.177            | 20.64      | 0.04  | 0.00        | 0                | 15,000.00     |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 15.50 | Call  | 19.52210    | 0.01952   | 19.59460     | 0.01959        | 19.522            | 20.68      | 0.03  | 0.00        | 0                | 114,600.00    |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 15.53 | Call  | 18.85260    | 0.01885   | 18.94930     | 0.01895        | 18.853            | 20.69      | 0.03  | 0.00        | 0                | 965.00        |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 15.79 | Call  | 13.91670    | 0.01392   | 14.17300     | 0.01417        | 13.917            | 20.84      | 0.03  | 0.00        | 0                | 40,000.00     |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 16.16 | Call  | 8.73860     | 0.00874   | 9.02520      | 0.00903        | 8.739             | 20.96      | 0.02  | 0.00        | 0                | 5,183.00      |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 16.38 | Call  | 6.43290     | 0.00643   | 6.66440      | 0.00666        | 6.433             | 20.96      | 0.01  | 0.00        | 0                | 750.00        |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 16.41 | Call  | 6.16700     | 0.00617   | 6.39170      | 0.00639        | 6.167             | 20.96      | 0.01  | 0.00        | 0                | 300.00        |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 16.49 | Call  | 5.50760     | 0.00551   | 5.71490      | 0.00571        | 5.508             | 20.96      | 0.01  | 0.00        | 0                | 7,420.00      |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 16.52 | Call  | 5.27790     | 0.00528   | 5.47900      | 0.00548        | 5.278             | 20.96      | 0.01  | 0.00        | 0                | 66.00         |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 16.65 | Call  | 4.38320     | 0.00438   | 4.55890      | 0.00456        | 4.383             | 20.96      | 0.01  | 0.00        | 0                | 500.00        |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 16.92 | Call  | 2.96250     | 0.00296   | 3.09380      | 0.00309        | 2.963             | 20.96      | 0.01  | 0.00        | 0                | 2,415.00      |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 17.00 | Call  | 2.63380     | 0.00263   | 2.75400      | 0.00275        | 2.634             | 20.96      | 0.01  | 0.00        | 0                | 3,500.00      |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 17.21 | Call  | 1.92820     | 0.00193   | 2.02290      | 0.00202        | 1.928             | 20.96      | 0.00  | 0.00        | 0                | 500.00        |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 17.28 | Call  | 1.73610     | 0.00174   | 1.82340      | 0.00182        | 1.736             | 20.96      | 0.00  | 0.00        | 0                | 5,630.00      |

| Contract Details | Strike        | Call / Put              | MTM   | Yield | Mark Price  | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value  | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 17.38 | Call  | 1.49310     | 0.00149   | 1.57070      | 0.00157        | 1.493             | 20.96      | 0.00  | 0.00         | 0                | 7,028.00      |
| \$ / R           | On 29/06/2018 | Any day expiry          |       |       | 12.31430    | 12.31430  | 12.30420     | 12.30420       |                   | 15.11      | 0.00  | 0.00         | 0                | 445.00        |
| \$ / R           | On 29/06/2018 | Any day expiry          | 13.80 | Put   | 1,610.16520 | 1.61017   | 1,617.96180  | 1.61796        | 1,610.165         | 18.44      | 0.83  | 0.00         | 0                | 1,000.00      |
| \$ / R           | On 29/06/2018 | Any day expiry          | 15.62 | Call  | 25.91250    | 0.02591   | 25.74590     | 0.02575        | 25.913            | 21.30      | 0.04  | 0.00         | 0                | 500.00        |
| \$ / R           | On 29/06/2018 | Any day expiry          | 16.10 | Call  | 16.85960    | 0.01686   | 16.91370     | 0.01691        | 16.860            | 21.82      | 0.03  | 0.00         | 0                | 500.00        |
| \$ / R           | On 02/07/2018 | Any day expiry          |       |       | 12.31940    | 12.31940  | 12.30930     | 12.30930       |                   | 15.07      | 0.00  | 0.00         | 0                | 100.00        |
| \$ / R           | On 06/07/2018 | Any day expiry          |       |       | 12.32610    | 12.32610  | 12.31610     | 12.31610       |                   | 15.19      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R           | On 06/07/2018 | Any day expiry          | 12.07 | Put   | 333.96770   | 0.33397   | 338.32210    | 0.33832        | 333.968           | 14.59      | 0.39  | 0.00         | 0                | 2,000.00      |
| \$ / R           | On 06/07/2018 | Any day expiry          | 13.60 | Call  | 159.51050   | 0.15951   | 156.51720    | 0.15652        | 159.510           | 18.01      | 0.21  | 0.00         | 0                | 1,000.00      |
| \$ / R           | On 06/07/2018 | Any day expiry          | 13.73 | Call  | 142.27180   | 0.14227   | 139.57060    | 0.13957        | 142.272           | 18.23      | 0.19  | 0.00         | 0                | 1,000.00      |
| \$ / R           | On 20/07/2018 | Any day expiry          |       |       | 12.34960    | 12.34960  | 12.33990     | 12.33990       |                   | 15.15      | 0.00  | 0.00         | 0                | 1,800.00      |
| \$ / R           | On 24/07/2018 | Any day expiry          |       |       | 12.35640    | 12.35640  | 12.34670     | 12.34670       |                   | 15.12      | 0.00  | 0.00         | 0                | 500.00        |
| \$ / R           | On 24/07/2018 | Any day expiry          | 14.19 | Put   | 1,949.13900 | 1.94914   | 1,956.73360  | 1.95673        | 1,949.139         | 18.78      | 0.85  | 0.00         | 0                | 1,500.00      |
| \$ / R           | On 24/07/2018 | Any day expiry          | 14.45 | Put   | 2,187.87590 | 2.18788   | 2,195.77290  | 2.19577        | 2,187.876         | 19.21      | 0.87  | 0.00         | 0                | 1,500.00      |
| \$ / R           | On 24/07/2018 | Any day expiry          | 15.72 | Call  | 39.33750    | 0.03934   | 38.91820     | 0.03892        | 39.338            | 21.43      | 0.05  | 0.00         | 0                | 1,500.00      |
| \$ / R           | On 24/07/2018 | Any day expiry          | 15.94 | Call  | 34.47240    | 0.03447   | 34.20280     | 0.03420        | 34.472            | 21.83      | 0.05  | 0.00         | 0                | 1,500.00      |
| \$ / R           | On 25/07/2018 | Any day expiry          |       |       | 12.35800    | 12.35800  | 12.34840     | 12.34840       |                   | 15.12      | 0.00  | 0.00         | 0                | 70.00         |
| \$ / R           | On 31/07/2018 | Any day expiry          |       |       | 12.36810    | 12.36810  | 12.35870     | 12.35870       |                   | 15.10      | 0.00  | 0.00         | 0                | 1,853.00      |
| \$ / R           | On 31/07/2018 | Any day expiry          | 13.80 | Put   | 1,599.71400 | 1.59971   | 1,606.40410  | 1.60640        | 1,599.714         | 18.08      | 0.79  | 0.00         | 0                | 1,000.00      |
| \$ / R           | On 31/07/2018 | Any day expiry          | 15.82 | Call  | 41.70810    | 0.04171   | 41.27010     | 0.04127        | 41.708            | 21.60      | 0.06  | 0.00         | 0                | 500.00        |
| \$ / R           | On 31/07/2018 | Any day expiry          | 16.32 | Call  | 28.14860    | 0.02815   | 27.92230     | 0.02792        | 28.149            | 22.03      | 0.04  | 0.00         | 0                | 500.00        |
| \$ / R           | On 07/08/2018 | Any day expiry          |       |       | 12.37990    | 12.37990  | 12.37060     | 12.37060       |                   | 15.18      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R           | On 07/08/2018 | Any day expiry          | 12.32 | Put   | 488.56800   | 0.48857   | 492.34730    | 0.49235        | 488.568           | 15.02      | 0.46  | 0.00         | 0                | 1,880.00      |
| \$ / R           | On 07/08/2018 | Any day expiry          | 13.86 | Put   | 1,649.68360 | 1.64968   | 1,656.14290  | 1.65614        | 1,649.684         | 18.11      | 0.80  | 0.00         | 0                | 1,880.00      |
| \$ / R           | On 07/08/2018 | Any day expiry          | 16.18 | Call  | 35.55970    | 0.03556   | 36.10590     | 0.03611        | 35.560            | 21.92      | 0.05  | 0.00         | 0                | 1,880.00      |
| \$ / R           | On 13/08/2018 | Any day expiry          |       |       | 12.39000    | 12.39000  | 12.38080     | 12.38080       |                   | 15.15      | 0.00  | 0.00         | 0                | 70.00         |
| \$ / R           | On 31/08/2018 | Any day expiry          |       |       | 12.41990    | 12.41990  | 12.41080     | 12.41080       |                   | 15.14      | 0.00  | 5,356,080.00 | 430              | 1,766.00      |
| \$ / R           | On 31/08/2018 | Any day expiry          | 13.80 | Put   | 1,592.74550 | 1.59275   | 1,598.61600  | 1.59862        | 1,592.745         | 17.86      | 0.77  | 0.00         | 0                | 1,000.00      |
| \$ / R           | On 31/08/2018 | Any day expiry          | 16.05 | Call  | 56.27600    | 0.05628   | 55.38060     | 0.05538        | 56.276            | 21.81      | 0.07  | 0.00         | 0                | 500.00        |
| \$ / R           | On 31/08/2018 | Any day expiry          | 16.57 | Call  | 36.49350    | 0.03649   | 35.87250     | 0.03587        | 36.493            | 21.91      | 0.05  | 0.00         | 0                | 500.00        |
| \$ / R           | On 17/09/2018 | Foreign Exchange Future |       |       | 12.44810    | 12.44810  | 12.43910     | 12.43910       |                   | 15.17      | 0.00  | 5,352,683.00 | 430              | 37,613.00     |
| \$ / R           | On 17/09/2018 | Foreign Exchange Future | 11.75 | Put   | 243.07570   | 0.24308   | 245.20970    | 0.24521        | 243.076           | 13.86      | 0.28  | 0.00         | 0                | 73,314.00     |
| \$ / R           | On 17/09/2018 | Foreign Exchange Future | 12.61 | Put   | 684.74800   | 0.68475   | 688.19360    | 0.68819        | 684.748           | 15.48      | 0.52  | 0.00         | 0                | 5,300.00      |
| \$ / R           | On 17/09/2018 | Foreign Exchange Future | 12.65 | Put   | 710.56630   | 0.71057   | 714.08090    | 0.71408        | 710.566           | 15.56      | 0.53  | 0.00         | 0                | 1,550.00      |
| \$ / R           | On 17/09/2018 | Foreign Exchange Future | 12.85 | Put   | 845.46000   | 0.84546   | 849.31870    | 0.84932        | 845.460           | 15.94      | 0.58  | 0.00         | 0                | 750.00        |
| \$ / R           | On 17/09/2018 | Foreign Exchange Future | 13.25 | Put   | 1,141.03530 | 1.14104   | 1,145.59680  | 1.14560        | 1,141.035         | 16.72      | 0.66  | 0.00         | 0                | 73,314.00     |
| \$ / R           | On 17/09/2018 | Foreign Exchange Future | 13.65 | Call  | 262.08260   | 0.26208   | 258.31700    | 0.25832        | 262.083           | 17.50      | 0.27  | 0.00         | 0                | 1,464.00      |
| \$ / R           | On 17/09/2018 | Foreign Exchange Future | 15.97 | Call  | 68.62200    | 0.06862   | 67.34050     | 0.06734        | 68.622            | 21.41      | 0.08  | 0.00         | 0                | 5,300.00      |
| \$ / R           | On 17/09/2018 | Foreign Exchange Future | 16.04 | Call  | 66.63200    | 0.06663   | 65.39150     | 0.06539        | 66.632            | 21.54      | 0.08  | 0.00         | 0                | 1,550.00      |
| \$ / R           | On 17/09/2018 | Foreign Exchange Future | 16.14 | Call  | 63.94130    | 0.06394   | 62.75670     | 0.06276        | 63.941            | 21.74      | 0.07  | 0.00         | 0                | 750.00        |
| \$ / R           | On 17/09/2018 | Foreign Exchange Future | 16.29 | Call  | 57.98750    | 0.05799   | 56.89870     | 0.05690        | 57.988            | 21.86      | 0.07  | 0.00         | 0                | 73,314.00     |
| \$ / R           | On 28/09/2018 | Any day expiry          |       |       | 12.46640    | 12.46640  | 12.45740     | 12.45740       |                   | 15.17      | 0.00  | 0.00         | 0                | 1,295.00      |
| \$ / R           | On 28/09/2018 | Any day expiry          | 13.80 | Put   | 1,587.15950 | 1.58716   | 1,592.36680  | 1.59237        | 1,587.160         | 17.69      | 0.74  | 0.00         | 0                | 1,000.00      |
| \$ / R           | On 28/09/2018 | Any day expiry          | 16.25 | Call  | 67.83400    | 0.06783   | 66.48160     | 0.06648        | 67.834            | 21.82      | 0.07  | 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 28/09/2018 | Any day expiry          | 16.80 | Call  | 43.72410    | 0.04372   | 42.75770     | 0.04276        | 43.724            | 21.82      | 0.05  | 0.00         | 0                | 500.00        |
| \$ / R           | On 25/10/2018 | Any day expiry          |       |       | 12.51120    | 12.51120  | 12.50240     | 12.50240       |                   | 15.19      | 0.00  | 0.00         | 0                | 70.00         |
| \$ / R           | On 29/10/2018 | Any day expiry          |       |       | 12.51790    | 12.51790  | 12.50900     | 12.50900       |                   | 15.18      | 0.00  | 0.00         | 0                | 225.00        |
| \$ / R           | On 31/10/2018 | Any day expiry          |       |       | 12.52120    | 12.52120  | 12.51240     | 12.51240       |                   | 15.19      | 0.00  | 5,384,890.00 | 430              | 430.00        |
| \$ / R           | On 31/10/2018 | Any day expiry          | 13.80 | Put   | 1,580.27560 | 1.58028   | 1,584.86030  | 1.58486        | 1,580.276         | 17.49      | 0.72  | 0.00         | 0                | 1,000.00      |
| \$ / R           | On 31/10/2018 | Any day expiry          | 16.47 | Call  | 78.13210    | 0.07813   | 76.42020     | 0.07642        | 78.132            | 21.58      | 0.08  | 0.00         | 0                | 500.00        |
| \$ / R           | On 31/10/2018 | Any day expiry          | 17.02 | Call  | 52.19940    | 0.05220   | 50.93080     | 0.05093        | 52.199            | 21.58      | 0.06  | 0.00         | 0                | 500.00        |
| \$ / R           | On 05/11/2018 | Any day expiry          |       |       | 12.52950    | 12.52950  | 12.52070     | 12.52070       |                   | 15.25      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R           | On 05/11/2018 | Any day expiry          | 11.90 | Put   | 325.52820   | 0.32553   | 327.51250    | 0.32751        | 325.528           | 14.05      | 0.31  | 0.00         | 0                | 1,880.00      |
| \$ / R           | On 05/11/2018 | Any day expiry          | 13.86 | Put   | 1,628.64140 | 1.62864   | 1,632.54420  | 1.63254        | 1,628.641         | 17.55      | 0.72  | 0.00         | 0                | 1,880.00      |
| \$ / R           | On 05/11/2018 | Any day expiry          | 16.81 | Call  | 63.87000    | 0.06387   | 62.13280     | 0.06213        | 63.870            | 21.55      | 0.07  | 0.00         | 0                | 1,880.00      |
| \$ / R           | On 13/11/2018 | Any day expiry          |       |       | 12.54280    | 12.54280  | 12.53400     | 12.53400       |                   | 15.24      | 0.00  | 0.00         | 0                | 70.00         |
| \$ / R           | On 30/11/2018 | Any day expiry          |       |       | 12.57060    | 12.57060  | 12.56180     | 12.56180       |                   | 15.22      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R           | On 30/11/2018 | Any day expiry          | 13.80 | Put   | 1,575.08410 | 1.57508   | 1,579.18050  | 1.57918        | 1,575.084         | 17.35      | 0.70  | 0.00         | 0                | 1,000.00      |
| \$ / R           | On 30/11/2018 | Any day expiry          | 16.70 | Call  | 85.02680    | 0.08503   | 82.99100     | 0.08299        | 85.027            | 21.39      | 0.08  | 0.00         | 0                | 500.00        |
| \$ / R           | On 30/11/2018 | Any day expiry          | 17.31 | Call  | 55.92310    | 0.05592   | 54.42430     | 0.05442        | 55.923            | 21.39      | 0.06  | 0.00         | 0                | 500.00        |
| \$ / R           | On 11/12/2018 | Any day expiry          |       |       | 12.58860    | 12.58860  | 12.57970     | 12.57970       |                   | 15.27      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R           | On 11/12/2018 | Any day expiry          | 13.65 | Put   | 1,451.87830 | 1.45188   | 1,455.70880  | 1.45571        | 1,451.878         | 17.03      | 0.67  | 0.00         | 0                | 20,000.00     |
| \$ / R           | On 11/12/2018 | Any day expiry          | 15.69 | Call  | 144.40690   | 0.14441   | 141.54440    | 0.14154        | 144.407           | 20.08      | 0.13  | 0.00         | 0                | 20,000.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future |       |       | 12.59350    | 12.59350  | 12.58460     | 12.58460       |                   | 15.27      | 0.00  | 0.00         | 0                | 18,500.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 12.96 | Put   | 939.76300   | 0.93976   | 942.63090    | 0.94263        | 939.763           | 15.87      | 0.55  | 0.00         | 0                | 23,443.00     |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 14.89 | Call  | 205.50670   | 0.20551   | 202.01530    | 0.20202        | 205.507           | 18.72      | 0.19  | 0.00         | 0                | 1,000.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 15.95 | Call  | 134.38610   | 0.13439   | 131.61110    | 0.13161        | 134.386           | 20.55      | 0.12  | 0.00         | 0                | 2,000.00      |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future | 17.24 | Call  | 67.01180    | 0.06701   | 65.27520     | 0.06528        | 67.012            | 21.37      | 0.07  | 0.00         | 0                | 23,443.00     |
| \$ / R           | On 31/12/2018 | Any day expiry          |       |       | 12.62140    | 12.62140  | 12.61240     | 12.61240       |                   | 15.24      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R           | On 31/12/2018 | Any day expiry          | 13.80 | Put   | 1,568.46010 | 1.56846   | 1,572.31560  | 1.57232        | 1,568.460         | 17.18      | 0.68  | 0.00         | 0                | 1,000.00      |
| \$ / R           | On 31/12/2018 | Any day expiry          | 16.93 | Call  | 92.33230    | 0.09233   | 90.06100     | 0.09006        | 92.332            | 21.23      | 0.09  | 0.00         | 0                | 500.00        |
| \$ / R           | On 31/12/2018 | Any day expiry          | 17.58 | Call  | 60.73530    | 0.06074   | 59.05850     | 0.05906        | 60.735            | 21.23      | 0.06  | 0.00         | 0                | 500.00        |
| \$ / R           | On 13/02/2019 | Any day expiry          |       |       | 12.69340    | 12.69340  | 12.68420     | 12.68420       |                   | 15.33      | 0.00  | 0.00         | 0                | 70.00         |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future |       |       | 12.74970    | 12.74970  | 12.74010     | 12.74010       |                   | 15.47      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R           | On 14/06/2019 | Foreign Exchange Future |       |       | 12.89970    | 12.89970  | 12.88910     | 12.88910       |                   | 15.80      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R           | On 13/12/2019 | Foreign Exchange Future |       |       | 13.20980    | 13.20980  | 13.19720     | 13.19720       |                   | 16.18      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R           | On 13/12/2019 | Foreign Exchange Future | 20.00 | Call  | 157.40990   | 0.15741   | 156.14070    | 0.15614        | 157.410           | 21.28      | 0.10  | 0.00         | 0                | 2,000.00      |
| \$ / R           | On 12/06/2020 | Foreign Exchange Future |       |       | 13.55690    | 13.55690  | 13.53970     | 13.53970       |                   | 16.75      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R           | On 28/07/2020 | Any day expiry          |       |       | 13.64950    | 13.64950  | 13.63070     | 13.63070       |                   | 16.92      | 0.00  | 0.00         | 0                | 84,000.00     |
| \$ / R           | On 14/09/2020 | Foreign Exchange Future |       |       | 13.74610    | 13.74610  | 13.72560     | 13.72560       |                   | 17.06      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R MAXI      | On 19/03/2018 | Foreign Exchange Future |       |       | 12.13890    | 12.13890  | 12.12860     | 12.12860       |                   | 15.55      | 0.00  | 0.00         | 0                | 477.00        |
| \$ / R MAXI      | On 18/06/2018 | Foreign Exchange Future |       |       | 12.29580    | 12.29580  | 12.28550     | 12.28550       |                   | 15.11      | 0.00  | 0.00         | 0                | 69.00         |
| \$ / R MAXI      | On 17/09/2018 | Foreign Exchange Future |       |       | 12.44810    | 12.44810  | 12.43910     | 12.43910       |                   | 15.17      | 0.00  | 0.00         | 0                | 45.00         |
| \$ / R MAXI      | On 14/12/2018 | Foreign Exchange Future |       |       | 12.59350    | 12.59350  | 12.58460     | 12.58460       |                   | 15.27      | 0.00  | 0.00         | 0                | 3.00          |
| \$ / R MAXI      | On 14/06/2019 | Foreign Exchange Future |       |       | 12.89970    | 12.89970  | 12.88910     | 12.88910       |                   | 15.80      | 0.00  | 0.00         | 0                | 0.00          |
| £ / R            | On 01/03/2018 | Any day expiry          |       |       | 16.73240    | 16.73240  | 16.99800     | 16.99800       |                   | 17.56      | 0.00  | 0.00         | 0                | 17.00         |

| 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 15/03/2018 | Any day expiry          |        |            | 16.77690    |       | 16.77690   |           | 17.04140     | 17.04140       |                   | 17.44      | 0.00  | 0.00          | 0                | 38.00         |
| £ / R            | On 19/03/2018 | Foreign Exchange Future |        |            | 16.79000    |       | 16.79000   |           | 17.05460     | 17.05460       |                   | 17.23      | 0.00  | 4,197,500.00  | 250              | 196,209.00    |
| £ / R            | On 19/03/2018 | Foreign Exchange Future | 17.00  | Put        | 496.48610   |       | 0.49649    |           | 343.94090    | 0.34394        | 496.486           | 17.58      | 0.58  | 0.00          | 0                | 500.00        |
| £ / R            | On 19/03/2018 | Foreign Exchange Future | 19.00  | Call       | 16.30780    |       | 0.01631    |           | 24.79080     | 0.02479        | 16.308            | 21.02      | 0.04  | 0.00          | 0                | 1,500.00      |
| £ / R            | On 19/03/2018 | Foreign Exchange Future | 20.14  | Call       | 4.04120     |       | 0.00404    |           | 5.63070      | 0.00563        | 4.041             | 23.68      | 0.01  | 0.00          | 0                | 500.00        |
| £ / R            | On 30/04/2018 | Any day expiry          |        |            | 16.92470    |       | 16.92470   |           | 17.18910     | 17.18910       |                   | 16.75      | 0.00  | 0.00          | 0                | 9.00          |
| £ / R            | On 18/06/2018 | Foreign Exchange Future |        |            | 17.07370    |       | 17.07370   |           | 17.33970     | 17.33970       |                   | 16.61      | 0.00  | 0.00          | 0                | 10,315.00     |
| £ / R            | On 18/06/2018 | Foreign Exchange Future | 17.50  | Put        | 933.17320   |       | 0.93317    |           | 768.39070    | 0.76839        | 933.173           | 17.07      | 0.58  | 0.00          | 0                | 500.00        |
| £ / R            | On 18/06/2018 | Foreign Exchange Future | 20.40  | Call       | 64.83510    |       | 0.06484    |           | 80.97250     | 0.08097        | 64.835            | 19.96      | 0.07  | 0.00          | 0                | 500.00        |
| £ / R            | On 17/09/2018 | Foreign Exchange Future |        |            | 17.35310    |       | 17.35310   |           | 17.62320     | 17.62320       |                   | 16.50      | 0.00  | 0.00          | 0                | 13,656.00     |
| £ / R            | On 14/12/2018 | Foreign Exchange Future |        |            | 17.62230    |       | 17.62230   |           | 17.89470     | 17.89470       |                   | 16.41      | 0.00  | 0.00          | 0                | 895.00        |
| £ / R            | On 18/03/2019 | Foreign Exchange Future |        |            | 17.91760    |       | 17.91760   |           | 18.19240     | 18.19240       |                   | 16.27      | 0.00  | 0.00          | 0                | 948.00        |
| £ / R            | On 14/06/2019 | Foreign Exchange Future |        |            | 18.19600    |       | 18.19600   |           | 18.47260     | 18.47260       |                   | 16.10      | 0.00  | 0.00          | 0                | 0.00          |
| ¥ / R            | On 19/03/2018 | Foreign Exchange Future |        |            | 0.11163     |       | 0.11163    |           | 0.11103      | 0.11103        |                   | 18.04      | 0.00  | 0.00          | 0                | 5,608.00      |
| ¥ / R            | On 18/06/2018 | Foreign Exchange Future |        |            | 0.11376     |       | 0.11376    |           | 0.11314      | 0.11314        |                   | 13.64      | 0.00  | 0.00          | 0                | 0.00          |
| ¥ / R            | On 17/09/2018 | Foreign Exchange Future |        |            | 0.11593     |       | 0.11593    |           | 0.11530      | 0.11530        |                   | 12.45      | 0.00  | 0.00          | 0                | 0.00          |
| ¥ / R            | On 14/06/2019 | Foreign Exchange Future |        |            | 0.12572     |       | 0.12572    |           | 0.12501      | 0.12501        |                   | 22.25      | 0.00  | 0.00          | 0                | 0.00          |
| € / R            | On 15/02/2018 | Any day expiry          |        |            | 14.81130    |       | 14.81130   |           | 14.82770     | 14.82770       |                   | 13.24      | 0.00  | 0.00          | 0                | 44.00         |
| € / R            | On 28/02/2018 | Any day expiry          |        |            | 14.85240    |       | 14.85240   |           | 14.86880     | 14.86880       |                   | 14.74      | 0.00  | 0.00          | 0                | 337.00        |
| € / R            | On 28/02/2018 | Any day expiry          | 16.41  | Put        | 1,562.63060 |       | 1.56263    |           | 1,546.15880  | 1.54616        | 1,562.631         | 20.96      | 0.98  | 0.00          | 0                | 1,647.00      |
| € / R            | On 15/03/2018 | Any day expiry          |        |            | 14.90040    |       | 14.90040   |           | 14.91530     | 14.91530       |                   | 15.05      | 0.00  | 0.00          | 0                | 63.00         |
| € / R            | On 19/03/2018 | Foreign Exchange Future |        |            | 14.91370    |       | 14.91370   |           | 14.92850     | 14.92850       |                   | 14.81      | 0.00  | 12,378,371.00 | 830              | 106,239.00    |
| € / R            | On 19/03/2018 | Foreign Exchange Future | 15.05  | Put        | 367.23170   |       | 0.36723    |           | 357.81050    | 0.35781        | 367.232           | 15.25      | 0.56  | 0.00          | 0                | 5,648.00      |
| € / R            | On 19/03/2018 | Foreign Exchange Future | 15.10  | Put        | 399.76510   |       | 0.39977    |           | 390.01200    | 0.39001        | 399.765           | 15.40      | 0.59  | 0.00          | 0                | 14,172.00     |
| € / R            | On 19/03/2018 | Foreign Exchange Future | 16.50  | Call       | 16.94510    |       | 0.01695    |           | 16.88150     | 0.01688        | 16.945            | 18.41      | 0.05  | 0.00          | 0                | 643.00        |
| € / R            | On 19/03/2018 | Foreign Exchange Future | 17.00  | Call       | 7.95470     |       | 0.00795    |           | 7.99380      | 0.00799        | 7.955             | 19.96      | 0.02  | 0.00          | 0                | 620.00        |
| € / R            | On 29/03/2018 | Any day expiry          |        |            | 14.94680    |       | 14.94680   |           | 14.96120     | 14.96120       |                   | 14.68      | 0.00  | 0.00          | 0                | 3.00          |
| € / R            | On 30/04/2018 | Any day expiry          |        |            | 15.05050    |       | 15.05050   |           | 15.06380     | 15.06380       |                   | 14.26      | 0.00  | 0.00          | 0                | 16.00         |
| € / R            | On 18/06/2018 | Foreign Exchange Future |        |            | 15.20650    |       | 15.20650   |           | 15.21940     | 15.21940       |                   | 14.16      | 0.00  | 4,333,852.50  | 285              | 15,287.00     |
| € / R            | On 18/06/2018 | Foreign Exchange Future | 13.75  | Put        | 30.77360    |       | 0.03077    |           | 30.66830     | 0.03067        | 30.774            | 11.50      | 0.07  | 0.00          | 0                | 50,995.00     |
| € / R            | On 18/06/2018 | Foreign Exchange Future | 13.97  | Put        | 59.01110    |       | 0.05901    |           | 58.20110     | 0.05820        | 59.011            | 11.96      | 0.11  | 0.00          | 0                | 7,000.00      |
| € / R            | On 18/06/2018 | Foreign Exchange Future | 15.25  | Put        | 536.70840   |       | 0.53671    |           | 528.63820    | 0.52864        | 536.708           | 14.25      | 0.50  | 0.00          | 0                | 50,995.00     |
| € / R            | On 18/06/2018 | Foreign Exchange Future | 16.44  | Put        | 1,420.57140 |       | 1.42057    |           | 1,409.39380  | 1.40939        | 1,420.571         | 16.47      | 0.77  | 0.00          | 0                | 7,000.00      |
| € / R            | On 18/06/2018 | Foreign Exchange Future | 18.61  | Call       | 31.85890    |       | 0.03186    |           | 32.24550     | 0.03225        | 31.859            | 19.47      | 0.05  | 0.00          | 0                | 7,000.00      |
| € / R            | On 18/06/2018 | Foreign Exchange Future | 20.55  | Call       | 9.03750     |       | 0.00904    |           | 9.17260      | 0.00917        | 9.038             | 22.21      | 0.01  | 0.00          | 0                | 50,995.00     |
| € / R            | On 17/09/2018 | Foreign Exchange Future |        |            | 15.50390    |       | 15.50390   |           | 15.51730     | 15.51730       |                   | 14.17      | 0.00  | 0.00          | 0                | 45,425.00     |
| € / R            | On 17/09/2018 | Foreign Exchange Future | 14.25  | Put        | 157.38970   |       | 0.15739    |           | 153.70140    | 0.15370        | 157.390           | 12.63      | 0.18  | 0.00          | 0                | 124,767.00    |
| € / R            | On 17/09/2018 | Foreign Exchange Future | 15.85  | Put        | 899.14080   |       | 0.89914    |           | 889.82530    | 0.88983        | 899.141           | 14.69      | 0.55  | 0.00          | 0                | 124,767.00    |
| € / R            | On 17/09/2018 | Foreign Exchange Future | 16.00  | Put        | 1,001.79660 |       | 1.00180    |           | 992.11590    | 0.99212        | 1,001.797         | 14.91      | 0.58  | 0.00          | 0                | 21,525.00     |
| € / R            | On 17/09/2018 | Foreign Exchange Future | 19.56  | Call       | 69.69950    |       | 0.06970    |           | 70.72500     | 0.07072        | 69.699            | 19.41      | 0.07  | 0.00          | 0                | 124,767.00    |
| € / R            | On 17/09/2018 | Foreign Exchange Future | 21.63  | Call       | 16.58190    |       | 0.01658    |           | 16.96460     | 0.01696        | 16.582            | 20.07      | 0.02  | 0.00          | 0                | 21,525.00     |
| € / R            | On 14/12/2018 | Foreign Exchange Future |        |            | 15.79610    |       | 15.79610   |           | 15.81030     | 15.81030       |                   | 14.22      | 0.00  | 0.00          | 0                | 2,962.00      |



| 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 18/03/2019 | Foreign Exchange Future |     | 16.09930  | 16.09930   |           | 16.11130     | 16.11130       |                   | 14.43      | 0.00  | 0.00        | 0                | 1,088.00      |
| € / R            | On 14/06/2019 | Foreign Exchange Future |     | 16.39150  | 16.39150   |           | 16.40230     | 16.40230       |                   | 14.82      | 0.00  | 0.00        | 0                | 0.00          |
| 10Y STND         | On 17/12/2025 | Interest Rate Swap      |     | 95.03000  | 95.03000   |           | 94.85000     | 94.85000       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 10Y STND         | On 16/03/2026 | Interest Rate Swap      |     | 92.04000  | 92.04000   |           | 91.85000     | 91.85000       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 10Y STND         | On 15/06/2026 | Interest Rate Swap      |     | 90.79000  | 90.79000   |           | 90.60000     | 90.60000       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 10Y STND         | On 21/09/2026 | Interest Rate Swap      |     | 92.95000  | 92.95000   |           | 92.76000     | 92.76000       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 10Y STND         | On 21/12/2026 | Interest Rate Swap      |     | 96.73000  | 96.73000   |           | 96.53000     | 96.53000       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 10Y STND         | On 15/03/2027 | Interest Rate Swap      |     | 95.29000  | 95.29000   |           | 95.10000     | 95.10000       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 10Y STND         | On 21/06/2027 | Interest Rate Swap      |     | 97.35000  | 97.35000   |           | 97.14000     | 97.14000       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 10Y STND         | On 20/09/2027 | Interest Rate Swap      |     | 101.05000 | 101.05000  |           | 100.84000    | 100.84000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 10Y STND         | On 20/12/2027 | Interest Rate Swap      |     | 101.39000 | 101.39000  |           | 101.17000    | 101.17000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 10Y STND         | On 22/03/2028 | Interest Rate Swap      |     | 96.64000  | 96.64000   |           | 96.41000     | 96.41000       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 1Y STND          | On 15/03/2018 | Interest Rate Swap      |     | 99.72000  | 99.72000   |           | 99.72000     | 99.72000       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 1Y STND          | On 21/06/2018 | Interest Rate Swap      |     | 99.89000  | 99.89000   |           | 99.89000     | 99.89000       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 1Y STND          | On 20/09/2018 | Interest Rate Swap      |     | 100.04000 | 100.04000  |           | 100.04000    | 100.04000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 1Y STND          | On 20/12/2018 | Interest Rate Swap      |     | 100.48000 | 100.48000  |           | 100.48000    | 100.48000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 1Y STND          | On 22/03/2019 | Interest Rate Swap      |     | 99.49000  | 99.49000   |           | 99.49000     | 99.49000       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 2Y STND          | On 16/03/2018 | Interest Rate Swap      |     | 99.01000  | 99.01000   |           | 99.01000     | 99.01000       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 2Y STND          | On 15/06/2018 | Interest Rate Swap      |     | 98.58000  | 98.58000   |           | 98.58000     | 98.58000       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 2Y STND          | On 21/09/2018 | Interest Rate Swap      |     | 98.51000  | 98.51000   |           | 98.51000     | 98.51000       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 2Y STND          | On 21/12/2018 | Interest Rate Swap      |     | 98.86000  | 98.86000   |           | 98.86000     | 98.86000       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 2Y STND          | On 15/03/2019 | Interest Rate Swap      |     | 99.24000  | 99.24000   |           | 99.25000     | 99.25000       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 2Y STND          | On 21/06/2019 | Interest Rate Swap      |     | 99.60000  | 99.60000   |           | 99.60000     | 99.60000       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 2Y STND          | On 20/09/2019 | Interest Rate Swap      |     | 99.97000  | 99.97000   |           | 99.97000     | 99.97000       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 2Y STND          | On 20/12/2019 | Interest Rate Swap      |     | 100.90000 | 100.90000  |           | 100.90000    | 100.90000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 2Y STND          | On 23/03/2020 | Interest Rate Swap      |     | 98.64000  | 98.64000   |           | 98.63000     | 98.63000       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 5Y STND          | On 17/12/2020 | Interest Rate Swap      |     | 96.10000  | 96.10000   |           | 96.06000     | 96.06000       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 5Y STND          | On 16/03/2021 | Interest Rate Swap      |     | 95.33000  | 95.33000   |           | 95.27000     | 95.27000       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 5Y STND          | On 15/06/2021 | Interest Rate Swap      |     | 94.52000  | 94.52000   |           | 94.45000     | 94.45000       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 5Y STND          | On 21/09/2021 | Interest Rate Swap      |     | 94.69000  | 94.69000   |           | 94.61000     | 94.61000       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 5Y STND          | On 21/12/2021 | Interest Rate Swap      |     | 96.89000  | 96.89000   |           | 96.79000     | 96.79000       |                   |            | 0.00  | 0.00        | 0                | 51.00         |
| 5Y STND          | On 15/03/2022 | Interest Rate Swap      |     | 97.03000  | 97.03000   |           | 96.93000     | 96.93000       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 5Y STND          | On 21/06/2022 | Interest Rate Swap      |     | 98.23000  | 98.23000   |           | 98.13000     | 98.13000       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 5Y STND          | On 20/09/2022 | Interest Rate Swap      |     | 100.43000 | 100.43000  |           | 100.34000    | 100.34000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 5Y STND          | On 20/12/2022 | Interest Rate Swap      |     | 101.69000 | 101.69000  |           | 101.60000    | 101.60000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 5Y STND          | On 22/03/2023 | Interest Rate Swap      |     | 96.81000  | 96.81000   |           | 96.71000     | 96.71000       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL37             | On 03/05/2018 | Index Future            |     | 584.16500 | 584.16500  |           | 584.57200    | 584.57200      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL7T             | On 03/05/2018 | Index Future            |     | 675.79400 | 675.79400  |           | 676.62000    | 676.62000      |                   |            | 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 |
|------------------|---------------|-------------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| ALBI             | On 03/05/2018 | Index Future            | 612.07900 |       | 612.07900  |           | 612.90400    | 612.90400      |                   |            | 0.00  | 30,603,950.00 | 5                | 828.00        |
| AU\$ / R         | On 28/02/2018 | Any day expiry          | 9.46920   |       | 9.46920    |           | 9.45110      | 9.45110        |                   | 13.50      | 0.00  | 0.00          | 0                | 46.00         |
| AU\$ / R         | On 15/03/2018 | Any day expiry          | 9.48990   |       | 9.48990    |           | 9.47090      | 9.47090        |                   | 13.65      | 0.00  | 0.00          | 0                | 4.00          |
| AU\$ / R         | On 19/03/2018 | Foreign Exchange Future | 9.49550   |       | 9.49550    |           | 9.47640      | 9.47640        |                   | 13.50      | 0.00  | 7,311,535.00  | 770              | 11,428.00     |
| AU\$ / R         | On 18/06/2018 | Foreign Exchange Future | 9.61930   |       | 9.61930    |           | 9.60020      | 9.60020        |                   | 13.13      | 0.00  | 0.00          | 0                | 5,799.00      |
| AU\$ / R         | On 17/09/2018 | Foreign Exchange Future | 9.74450   |       | 9.74450    |           | 9.72590      | 9.72590        |                   | 13.41      | 0.00  | 0.00          | 0                | 400.00        |
| AU\$ / R         | On 14/12/2018 | Foreign Exchange Future | 9.86470   |       | 9.86470    |           | 9.84600      | 9.84600        |                   | 13.71      | 0.00  | 0.00          | 0                | 10,812.00     |
| AU\$ / R         | On 14/06/2019 | Foreign Exchange Future | 10.11810  |       | 10.11810   |           | 10.09890     | 10.09890       |                   | 13.43      | 0.00  | 0.00          | 0                | 0.00          |
| CAD/ R           | On 19/03/2018 | Foreign Exchange Future | 9.64070   |       | 9.64070    |           | 9.65230      | 9.65230        |                   | 14.70      | 0.00  | 0.00          | 0                | 1,050.00      |
| CAD/ R           | On 18/06/2018 | Foreign Exchange Future | 9.77820   |       | 9.77820    |           | 9.78860      | 9.78860        |                   | 14.35      | 0.00  | 0.00          | 0                | 300.00        |
| CHF / R          | On 19/03/2018 | Foreign Exchange Future | 12.96890  |       | 12.96890   |           | 12.93860     | 12.93860       |                   | 13.54      | 0.00  | 0.00          | 0                | 1,215.00      |
| CHF / R          | On 18/06/2018 | Foreign Exchange Future | 13.23680  |       | 13.23680   |           | 13.20380     | 13.20380       |                   | 13.34      | 0.00  | 0.00          | 0                | 0.00          |
| CHF / R          | On 17/09/2018 | Foreign Exchange Future | 13.51020  |       | 13.51020   |           | 13.47570     | 13.47570       |                   | 13.61      | 0.00  | 0.00          | 0                | 0.00          |
| CHF / R          | On 14/06/2019 | Foreign Exchange Future | 14.61750  |       | 14.61750   |           | 14.57690     | 14.57690       |                   | 14.42      | 0.00  | 0.00          | 0                | 0.00          |
| CNH / R          | On 19/03/2018 | Foreign Exchange Future | 1.91670   |       | 1.91670    |           | 1.90380      | 1.90380        |                   | 14.69      | 0.00  | 0.00          | 0                | 0.00          |
| CNH / R          | On 18/06/2018 | Foreign Exchange Future | 1.93100   |       | 1.93100    |           | 1.91800      | 1.91800        |                   | 14.72      | 0.00  | 0.00          | 0                | 0.00          |
| CNH / R          | On 17/09/2018 | Foreign Exchange Future | 1.94560   |       | 1.94560    |           | 1.93290      | 1.93290        |                   | 14.70      | 0.00  | 0.00          | 0                | 0.00          |
| CNH / R          | On 14/06/2019 | Foreign Exchange Future | 1.98960   |       | 1.98960    |           | 1.97730      | 1.97730        |                   | 15.04      | 0.00  | 0.00          | 0                | 0.00          |
| DKK / R          | On 19/03/2018 | Foreign Exchange Future | 2.01880   |       | 2.01880    |           | 2.02040      | 2.02040        |                   | 15.60      | 0.00  | 0.00          | 0                | 0.00          |
| DKK / R          | On 18/06/2018 | Foreign Exchange Future | 2.06030   |       | 2.06030    |           | 2.06150      | 2.06150        |                   | 15.23      | 0.00  | 0.00          | 0                | 0.00          |
| DKK / R          | On 17/09/2018 | Foreign Exchange Future | 2.10090   |       | 2.10090    |           | 2.10290      | 2.10290        |                   | 15.38      | 0.00  | 0.00          | 0                | 0.00          |
| DKK / R          | On 14/06/2019 | Foreign Exchange Future | 2.31520   |       | 2.31520    |           | 2.31850      | 2.31850        |                   | 15.97      | 0.00  | 0.00          | 0                | 0.00          |
| E170             | On 01/08/2021 | Price Contribution      | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| ES18             | On 20/04/2018 | Price Contribution      | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| ES18A            | On 20/04/2018 | Price Contribution      | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| ES23             | On 25/01/2023 | Price Contribution      | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| ES23A            | On 25/01/2023 | Price Contribution      | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| ES26             | On 25/01/2023 | Price Contribution      | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| ES26A            | On 02/04/2026 | Price Contribution      | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| ES33             | On 03/05/2018 | Bond Future             | 10.72322  |       | 77.06798   |           | 10.69854     | 77.21858       |                   |            | 0.00  | 0.00          | 0                | 9,466.00      |

| 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 |
|------------------|---------------|-------------------------|-----|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| ES33             | On 02/08/2018 | Bond Future             |     | 10.82117  | 78.49371   |           | 10.79555     | 78.64760       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES33             | On 15/09/2033 | Price Contribution      |     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES33A            | On 15/09/2033 | Price Contribution      |     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES42             | On 03/05/2018 | Bond Future             |     | 10.87700  | 80.16769   |           | 10.86256     | 80.26902       |                   |            | 0.00  | 0.00        | 0                | 7,957.00      |
| ES42             | On 02/08/2018 | Bond Future             |     | 10.97138  | 81.65056   |           | 10.95638     | 81.75426       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES42             | On 25/04/2042 | Price Contribution      |     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| GOVI             | On 03/05/2018 | GOVI                    |     | 610.63800 | 610.63800  |           | 611.39700    | 611.39700      |                   |            | 0.00  | 0.00        | 0                | 607.00        |
| HK\$/R           | On 19/03/2018 | Foreign Exchange Future |     | 1.55370   | 1.55370    |           | 1.55260      | 1.55260        |                   | 15.38      | 0.00  | 0.00        | 0                | 0.00          |
| HK\$/R           | On 18/06/2018 | Foreign Exchange Future |     | 1.57720   | 1.57720    |           | 1.57620      | 1.57620        |                   | 15.45      | 0.00  | 0.00        | 0                | 0.00          |
| HK\$/R           | On 17/09/2018 | Foreign Exchange Future |     | 1.59960   | 1.59960    |           | 1.59870      | 1.59870        |                   | 15.16      | 0.00  | 0.00        | 0                | 0.00          |
| HK\$/R           | On 14/06/2019 | Foreign Exchange Future |     | 1.72510   | 1.72510    |           | 1.72360      | 1.72360        |                   | 16.38      | 0.00  | 0.00        | 0                | 0.00          |
| I2025            | On 03/05/2018 | Bond Future             |     | 131.76661 | 131.76661  |           | 131.77962    | 131.77962      |                   |            | 0.00  | 0.00        | 0                | 1,033.00      |
| I2025            | On 02/08/2018 | Bond Future             |     | 132.83205 | 132.83205  |           | 132.84621    | 132.84621      |                   |            | 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 03/05/2018 | Bond Future             |     | 100.25414 | 100.25414  |           | 100.06489    | 100.06489      |                   |            | 0.00  | 0.00        | 0                | 1,370.00      |
| I2029            | On 02/08/2018 | Bond Future             |     | 102.11503 | 102.11503  |           | 101.92289    | 101.92289      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2033            | On 14/08/2015 | Price Contribution      |     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2033            | On 03/05/2018 | Bond Future             |     | 103.08523 | 103.08523  |           | 102.96225    | 102.96225      |                   |            | 0.00  | 0.00        | 0                | 6,055.00      |
| I2033            | On 02/08/2018 | Bond Future             |     | 104.99870 | 104.99870  |           | 104.87411    | 104.87411      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2033            | On 28/02/2033 | Price Contribution      |     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2038            | On 03/05/2018 | Bond Future             |     | 125.12369 | 125.12369  |           | 124.54557    | 124.54557      |                   |            | 0.00  | 0.00        | 0                | 8,991.00      |
| I2038            | On 02/08/2018 | Bond Future             |     | 125.89324 | 125.89324  |           | 125.30530    | 125.30530      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2038            | On 31/01/2038 | Price Contribution      |     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2046            | On 03/05/2018 | Bond Future             |     | 116.48733 | 116.48733  |           | 116.84248    | 116.84248      |                   |            | 0.00  | 0.00        | 0                | 10,874.00     |
| I2046            | On 02/08/2018 | Bond Future             |     | 118.64947 | 118.64947  |           | 119.01195    | 119.01195      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2046            | On 31/03/2046 | Price Contribution      |     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2050            | On 03/05/2018 | Bond Future             |     | 123.06385 | 123.06385  |           | 123.87457    | 123.87457      |                   |            | 0.00  | 0.00        | 0                | 9,738.00      |
| I2050            | On 02/08/2018 | Bond Future             |     | 123.61508 | 123.61508  |           | 124.44190    | 124.44190      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2050            | On 31/12/2050 | Price Contribution      |     | 100.00000 | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| IGOV             | On 03/05/2018 | Index Future            |     | 250.17500 | 250.17500  |           | 250.32000    | 250.32000      |                   |            | 0.00  | 0.00        | 0                | 1,146.00      |
| JIBAR FUTURE     | On 21/02/2018 | Jibar Tradeable Future  |     | 7.02000   | 92.98000   |           | 7.02000      | 92.98000       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| JIBAR FUTURE     | On 20/03/2018 | Jibar Tradeable Future  |     | 6.95000   | 93.05000   |           | 6.95000      | 93.05000       |                   |            | 0.00  | 0.00        | 0                | 2,500.00      |

| 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 |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| JIBAR FUTURE     | On 18/04/2018 | Jibar Tradeable Future  |        |            | 6.94000     |       | 93.06000   |           | 6.94000      | 93.06000       |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| JIBAR FUTURE     | On 20/06/2018 | Jibar Tradeable Future  |        |            | 6.92000     |       | 93.08000   |           | 6.92000      | 93.08000       |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| JIBAR FUTURE     | On 19/09/2018 | Jibar Tradeable Future  |        |            | 6.88000     |       | 93.12000   |           | 6.88000      | 93.12000       |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| JIBAR FUTURE     | On 19/12/2018 | Jibar Tradeable Future  |        |            | 6.93000     |       | 93.07000   |           | 6.93000      | 93.07000       |                   |            | 0.00  | 0.00           | 0                | 35,000.00     |
| JIBAR FUTURE     | On 20/03/2019 | Jibar Tradeable Future  |        |            | 7.00000     |       | 93.00000   |           | 7.00000      | 93.00000       |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| JIBAR FUTURE     | On 19/06/2019 | Jibar Tradeable Future  |        |            | 7.08000     |       | 92.92000   |           | 7.08000      | 92.92000       |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| KES / R          | On 19/03/2018 | Foreign Exchange Future |        |            | 0.11950     |       | 0.11950    |           | 0.11950      | 0.11950        |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| KES / R          | On 18/06/2018 | Foreign Exchange Future |        |            | 0.11870     |       | 0.11870    |           | 0.11810      | 0.11810        |                   |            | 0.00  | 0.00           | 0                | 1,145.00      |
| KES / R          | On 17/09/2018 | Foreign Exchange Future |        |            | 0.11840     |       | 0.11840    |           | 0.11660      | 0.11660        |                   |            | 0.00  | 0.00           | 0                | 562.00        |
| KES / R          | On 14/06/2019 | Foreign Exchange Future |        |            | 0.11620     |       | 0.11620    |           | 0.11930      | 0.11930        |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| NOK/R            | On 19/03/2018 | Foreign Exchange Future |        |            | 1.52940     |       | 1.52940    |           | 1.54520      | 1.54520        |                   | 16.07      | 0.00  | 0.00           | 0                | 0.00          |
| NOK/R            | On 18/06/2018 | Foreign Exchange Future |        |            | 1.55500     |       | 1.55500    |           | 1.57090      | 1.57090        |                   | 15.01      | 0.00  | 0.00           | 0                | 0.00          |
| NOK/R            | On 17/09/2018 | Foreign Exchange Future |        |            | 1.58020     |       | 1.58020    |           | 1.59670      | 1.59670        |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| NOK/R            | On 14/06/2019 | Foreign Exchange Future |        |            | 1.65650     |       | 1.65650    |           | 1.67420      | 1.67420        |                   | 14.18      | 0.00  | 0.00           | 0                | 0.00          |
| NZ\$ / R         | On 19/03/2018 | Foreign Exchange Future |        |            | 8.78820     |       | 8.78820    |           | 8.75650      | 8.75650        |                   | 14.95      | 0.00  | 0.00           | 0                | 0.00          |
| NZ\$ / R         | On 18/06/2018 | Foreign Exchange Future |        |            | 8.89750     |       | 8.89750    |           | 8.86560      | 8.86560        |                   | 14.65      | 0.00  | 0.00           | 0                | 0.00          |
| NZ\$ / R         | On 17/09/2018 | Foreign Exchange Future |        |            | 9.00850     |       | 9.00850    |           | 8.97650      | 8.97650        |                   | 14.77      | 0.00  | 0.00           | 0                | 0.00          |
| NZ\$ / R         | On 14/06/2019 | Foreign Exchange Future |        |            | 9.69150     |       | 9.69150    |           | 9.65330      | 9.65330        |                   | 14.91      | 0.00  | 0.00           | 0                | 0.00          |
| PULA / R         | On 19/03/2018 | Foreign Exchange Future |        |            | 1.25190     |       | 1.25190    |           | 1.25080      | 1.25080        |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| PULA / R         | On 18/06/2018 | Foreign Exchange Future |        |            | 1.26020     |       | 1.26020    |           | 1.25940      | 1.25940        |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| PULA / R         | On 17/09/2018 | Foreign Exchange Future |        |            | 1.26770     |       | 1.26770    |           | 1.26730      | 1.26730        |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| PULA / R         | On 14/06/2019 | Foreign Exchange Future |        |            | 1.35710     |       | 1.35710    |           | 1.35790      | 1.35790        |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| QUANTO £ / \$    | On 19/03/2018 | Foreign Exchange Future |        |            | 1.38320     |       | 1.38320    |           | 1.40610      | 1.40610        |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| QUANTO £ / \$    | On 18/06/2018 | Foreign Exchange Future |        |            | 1.38860     |       | 1.38860    |           | 1.41140      | 1.41140        |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| QUANTO £ / \$    | On 17/09/2018 | Foreign Exchange Future |        |            | 1.39400     |       | 1.39400    |           | 1.41680      | 1.41680        |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| QUANTO € / \$    | On 19/03/2018 | Foreign Exchange Future |        |            | 1.22860     |       | 1.22860    |           | 1.23090      | 1.23090        |                   |            | 0.00  | 0.00           | 0                | 2,548.00      |
| QUANTO € / \$    | On 18/06/2018 | Foreign Exchange Future |        |            | 1.23670     |       | 1.23670    |           | 1.23880      | 1.23880        |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| QUANTO € / \$    | On 17/09/2018 | Foreign Exchange Future |        |            | 1.24550     |       | 1.24550    |           | 1.24750      | 1.24750        |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R / ¥EN          | On 19/03/2018 | Foreign Exchange Future |        |            | 8.95840     |       | 8.95840    | 0.11085   | 9.00630      | 9.00630        |                   | 16.32      | 0.00  | 0.00           | 0                | 0.00          |
| R / ¥EN          | On 18/06/2018 | Foreign Exchange Future |        |            | 8.79040     |       | 8.79040    | 0.11085   | 8.83890      | 8.83890        |                   | 16.79      | 0.00  | 0.00           | 0                | 0.00          |
| R / ¥EN          | On 18/06/2018 | Foreign Exchange Future | 8.89   | Put        | 4,004.10250 |       | 0.40041    | 0.11085   | 3,723.95960  | 0.37240        | 4,004.103         | 16.62      | 0.53  | 0.00           | 0                | 1,200.00      |
| R / ¥EN          | On 17/09/2018 | Foreign Exchange Future |        |            | 8.62580     |       | 8.62580    | 0.11085   | 8.67320      | 8.67320        |                   | 17.16      | 0.00  | 0.00           | 0                | 0.00          |
| R186             | On 03/05/2018 | Bond Future             |        |            | 8.47939     |       | 116.14389  |           | 8.45903      | 116.27644      |                   | 7.25       | 0.00  | 660,278,014.65 | 5,685            | 179,587.00    |
| R186             | On 03/05/2018 | Bond Future             | 8.00   | Call       | 534.55000   |       | 0.53455    |           | 573.11000    | 0.57311        | 534.550           | 7.42       | 0.23  | 0.00           | 0                | 4,745.00      |
| R186             | On 03/05/2018 | Bond Future             | 8.40   | Call       | 1,366.69000 |       | 1.36669    |           | 1,437.63000  | 1.43763        | 1,366.690         | 7.28       | 0.46  | 0.00           | 0                | 4,745.00      |
| R186             | On 03/05/2018 | Bond Future             | 8.70   | Put        | 1,010.30000 |       | 1.01030    |           | 972.89000    | 0.97289        | 1,010.300         | 7.39       | 0.36  | 0.00           | 0                | 3,500.00      |

| Contract Details | Strike        | Call / Put         | MTM  | Yield | Mark Price  | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value    | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| R186             | On 03/05/2018 | Bond Future        | 8.85 | Put   | 718.61000   | 0.71861   | 690.97000    | 0.69097        | 718.610           | 7.50       | 0.28  | 0.00           | 0                | 4,745.00      |
| R186             | On 03/05/2018 | Bond Future        | 9.30 | Call  | 5,402.58000 | 5.40258   | 5,525.91000  | 5.52591        | 5,402.580         | 7.83       | 0.89  | 0.00           | 0                | 1,120.00      |
| R186             | On 03/05/2018 | Bond Future        | 9.72 | Put   | 60.06000    | 0.06006   | 57.61000     | 0.05761        | 60.060            | 7.97       | 0.03  | 0.00           | 0                | 10,640.00     |
| R186             | On 03/05/2018 | Bond Future        | 9.75 | Put   | 53.80000    | 0.05380   | 51.60000     | 0.05160        | 53.800            | 7.97       | 0.03  | 0.00           | 0                | 3,200.00      |
| R186             | On 02/08/2018 | Bond Future        |      |       | 8.52266     | 112.99222 | 8.50127      | 113.12803      |                   | 7.49       | 0.00  | 0.00           | 0                | 782.00        |
| R186             | On 02/08/2018 | Bond Future        | 7.50 | Call  | 466.65000   | 0.46665   | 491.59000    | 0.49159        | 466.650           | 7.89       | 0.15  | 0.00           | 0                | 1,470.00      |
| R186             | On 02/08/2018 | Bond Future        | 8.25 | Call  | 1,607.86000 | 1.60786   | 1,668.67000  | 1.66867        | 1,607.860         | 7.59       | 0.39  | 0.00           | 0                | 1,470.00      |
| R186             | On 01/11/2018 | Bond Future        |      |       | 8.56152     | 115.12078 | 8.53920      | 115.25892      |                   | 7.66       | 0.00  | 0.00           | 0                | 0.00          |
| R186             | On 01/11/2018 | Bond Future        | 7.96 | Call  | 1,623.04000 | 1.62304   | 1,674.19000  | 1.67419        | 1,623.040         | 7.97       | 0.33  | 0.00           | 0                | 5,000.00      |
| R186             | On 01/11/2018 | Bond Future        | 8.46 | Call  | 2,745.21000 | 2.74521   | 2,817.81000  | 2.81781        | 2,745.210         | 7.77       | 0.48  | 0.00           | 0                | 5,000.00      |
| R186             | On 01/11/2018 | Bond Future        | 9.14 | Put   | 1,623.23000 | 1.62323   | 1,585.73000  | 1.58573        | 1,623.230         | 7.95       | 0.31  | 0.00           | 0                | 5,000.00      |
| R186             | On 21/12/2026 | Price Contribution |      |       | 100.00000   | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R186/R207        | On 21/12/2026 | Price Contribution |      |       | 100.00000   | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R186/R208        | On 21/12/2026 | Price Contribution |      |       | 100.00000   | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R197             | On 03/05/2018 | Bond Future        |      |       | 301.07111   | 301.07111 | 301.10106    | 301.10106      |                   |            | 0.00  | 0.00           | 0                | 2,388.00      |
| R197             | On 07/12/2023 | Price Contribution |      |       | 100.00000   | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R202             | On 03/05/2018 | Bond Future        |      |       | 236.04240   | 236.04240 | 236.35283    | 236.35283      |                   | 4.60       | 0.00  | 0.00           | 0                | 23,050.00     |
| R202             | On 07/12/2033 | Price Contribution |      |       | 100.00000   | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R2023            | On 03/05/2018 | Bond Future        |      |       | 7.74325     | 101.46260 | 7.72230      | 101.54555      |                   | 4.49       | 0.00  | 0.00           | 0                | 66,216.00     |
| R2023            | On 03/05/2018 | Bond Future        | 9.19 | Put   | 6.40000     | 0.00640   | 6.06000      | 0.00606        | 6.400             | 4.91       | 0.01  | 0.00           | 0                | 2,500.00      |
| R2023            | On 28/02/2023 | Price Contribution |      |       | 100.00000   | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R2030            | On 03/05/2018 | Bond Future        |      |       | 8.98753     | 95.05116  | 8.96743      | 95.18828       |                   | 11.92      | 0.00  | 613,270,084.32 | 6,452            | 91,278.00     |
| R2030            | On 02/08/2018 | Bond Future        |      |       | 9.04139     | 92.80400  | 9.02047      | 92.94429       |                   | 12.16      | 0.00  | 0.00           | 0                | 127.00        |
| R2030            | On 02/08/2018 | Bond Future        | 8.51 | Call  | 1,768.11000 | 1.76811   | 1,825.41000  | 1.82541        | 1,768.110         | 12.57      | 0.34  | 0.00           | 0                | 7,850.00      |
| R2030            | On 02/08/2018 | Bond Future        | 8.91 | Call  | 2,747.78000 | 2.74778   | 2,823.63000  | 2.82363        | 2,747.780         | 12.35      | 0.47  | 0.00           | 0                | 7,850.00      |
| R2030            | On 02/08/2018 | Bond Future        | 9.50 | Put   | 1,847.19000 | 1.84719   | 1,808.93000  | 1.80893        | 1,847.190         | 12.42      | 0.33  | 0.00           | 0                | 7,850.00      |
| R2030            | On 31/01/2030 | Price Contribution |      |       | 100.00000   | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R2032            | On 03/05/2018 | Bond Future        |      |       | 9.19828     | 93.48664  | 9.17825      | 93.63403       |                   | 10.69      | 0.00  | 0.00           | 0                | 62,948.00     |
| R2032            | On 02/08/2018 | Bond Future        |      |       | 9.25118     | 95.21604  | 9.23041      | 95.36673       |                   | 11.19      | 0.00  | 0.00           | 0                | 2.00          |
| R2032            | On 31/03/2032 | Price Contribution |      |       | 100.00000   | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R2035            | On 03/05/2018 | Bond Future        |      |       | 9.39358     | 97.29924  | 9.36850      | 97.50273       |                   | 14.29      | 0.00  | 0.00           | 0                | 60,929.00     |
| R2035            | On 02/08/2018 | Bond Future        |      |       | 9.44764     | 99.09936  | 9.42168      | 99.30730       |                   | 14.66      | 0.00  | 0.00           | 0                | 3.00          |
| R2035            | On 28/02/2035 | Price Contribution |      |       | 100.00000   | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R2037            | On 03/05/2018 | Bond Future        |      |       | 9.49713     | 93.60023  | 9.47204      | 93.80379       |                   | 12.44      | 0.00  | 0.00           | 0                | 43,874.00     |
| R2037            | On 02/08/2018 | Bond Future        |      |       | 9.55603     | 91.07582  | 9.53006      | 91.28388       |                   | 13.00      | 0.00  | 0.00           | 0                | 731.00        |

| 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| R2037            | On 31/01/2037 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R204             | On 03/05/2018 | Bond Future        |        |            | 6.89108     |       | 103.68338  |           | 6.86135      | 103.70132      |                   | 0.38       | 0.00  | 0.00           | 0                | 22,580.00     |
| R204             | On 21/12/2018 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R204/R203        | On 21/12/2018 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R2040            | On 06/10/2015 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R2040            | On 03/05/2018 | Bond Future        |        |            | 9.56194     |       | 97.28056   |           | 9.54713      | 97.40974       |                   | 12.99      | 0.00  | 317,134,625.60 | 3,260            | 37,850.00     |
| R2040            | On 03/05/2018 | Bond Future        | 9.00   | Call       | 761.37000   |       | 0.76137    |           | 801.51000    | 0.80151        | 761.370           | 13.37      | 0.22  | 0.00           | 0                | 1,500.00      |
| R2040            | On 03/05/2018 | Bond Future        | 10.00  | Call       | 4,694.75000 |       | 4.69475    |           | 4,802.66000  | 4.80266        | 4,694.750         | 13.27      | 0.74  | 0.00           | 0                | 1,500.00      |
| R2040            | On 02/08/2018 | Bond Future        |        |            | 9.62057     |       | 94.57394   |           | 9.60523      | 94.70613       |                   | 13.60      | 0.00  | 0.00           | 0                | 420.00        |
| R2040            | On 31/01/2040 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R2044            | On 03/05/2018 | Bond Future        |        |            | 9.57999     |       | 94.43513   |           | 9.56517      | 94.56674       |                   | 13.66      | 0.00  | 0.00           | 0                | 23,396.00     |
| R2044            | On 02/08/2018 | Bond Future        |        |            | 9.63631     |       | 91.80106   |           | 9.62097      | 91.93576       |                   | 14.30      | 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 03/05/2018 | Bond Future        |        |            | 9.54999     |       | 93.75895   |           | 9.53518      | 93.89463       |                   | 13.80      | 0.00  | 692,128,568.90 | 7,382            | 101,449.00    |
| R2048            | On 28/02/2048 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R207             | On 03/05/2018 | Bond Future        |        |            | 6.97771     |       | 102.67510  |           | 6.95405      | 102.71233      |                   | 1.24       | 0.00  | 0.00           | 0                | 47,558.00     |
| R207             | On 15/01/2020 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R207/R203        | On 15/01/2020 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R208             | On 03/05/2018 | Bond Future        |        |            | 7.29767     |       | 99.28408   |           | 7.27571      | 99.34004       |                   | 2.26       | 0.00  | 8,935,567.20   | 90               | 33,372.00     |
| R208             | On 31/03/2021 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R208/R204        | On 31/03/2021 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R208/R207        | On 31/03/2021 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R209             | On 03/05/2018 | Bond Future        |        |            | 9.38035     |       | 73.73566   |           | 9.35523      | 73.90761       |                   | 12.82      | 0.00  | 0.00           | 0                | 78,849.00     |
| R209             | On 03/05/2018 | Bond Future        | 8.95   | Call       | 735.81000   |       | 0.73581    |           | 0.00000      | 0.00000        | 735.810           | 13.09      | 0.27  | 52,628,444.57  | 2,642            | 1,321.00      |
| R209             | On 03/05/2018 | Bond Future        | 9.19   | Call       | 1,252.33000 |       | 1.25233    |           | 1,332.94000  | 1.33294        | 1,252.330         | 12.98      | 0.40  | 0.00           | 0                | 250.00        |
| R209             | On 03/05/2018 | Bond Future        | 9.30   | Call       | 1,556.67000 |       | 1.55667    |           | 0.00000      | 0.00000        | 1,556.670         | 12.92      | 0.46  | 45,281,537.12  | 1,321            | 1,321.00      |
| R209             | On 03/05/2018 | Bond Future        | 9.47   | Put        | 1,504.86000 |       | 1.50486    |           | 1,442.13000  | 1.44213        | 1,504.860         | 12.84      | 0.43  | 0.00           | 0                | 250.00        |
| R209             | On 03/05/2018 | Bond Future        | 9.75   | Call       | 3,299.69000 |       | 3.29969    |           | 3,433.28000  | 3.43328        | 3,299.690         | 13.11      | 0.72  | 0.00           | 0                | 435.00        |
| R209             | On 03/05/2018 | Bond Future        | 9.77   | Put        | 800.98000   |       | 0.80098    |           | 764.08000    | 0.76408        | 800.980           | 13.13      | 0.27  | 0.00           | 0                | 250.00        |
| R209             | On 03/05/2018 | Bond Future        | 10.00  | Put        | 470.83000   |       | 0.47083    |           | 448.02000    | 0.44802        | 470.830           | 13.39      | 0.18  | 0.00           | 0                | 11,067.00     |
| R209             | On 03/05/2018 | Bond Future        | 10.22  | Put        | 273.07000   |       | 0.27307    |           | 259.43000    | 0.25943        | 273.070           | 13.64      | 0.11  | 0.00           | 0                | 435.00        |
| R209             | On 03/05/2018 | Bond Future        | 10.73  | Put        | 62.42000    |       | 0.06242    |           | 59.16000     | 0.05916        | 62.420            | 13.96      | 0.03  | 0.00           | 0                | 435.00        |
| R209             | On 02/08/2018 | Bond Future        |        |            | 9.42983     |       | 75.09967   |           | 9.40392      | 75.27528       |                   | 13.49      | 0.00  | 0.00           | 0                | 835.00        |

| 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 |
|------------------|---------------|-------------------------|--------|------------|--------------|-------|--------------|--------------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| R209             | On 02/08/2018 | Bond Future             | 9.66   | Call       | 3,634.64000  |       | 3.63464      | 3,749.48000  | 3.74948      | 3,634.640      |                   | 13.69      | 0.60  | 0.00         | 0                | 435.00        |
| R209             | On 02/08/2018 | Bond Future             | 10.21  | Put        | 1,035.72000  |       | 1.03572      | 1,002.65000  | 1.00265      | 1,035.720      |                   | 14.37      | 0.23  | 0.00         | 0                | 435.00        |
| R209             | On 02/08/2018 | Bond Future             | 10.84  | Put        | 395.72000    |       | 0.39572      | 381.68000    | 0.38168      | 395.720        |                   | 14.73      | 0.10  | 0.00         | 0                | 435.00        |
| R209             | On 01/11/2018 | Bond Future             |        |            | 9.47805      |       | 73.36550     | 9.45141      | 73.54428     |                |                   | 13.89      | 0.00  | 0.00         | 0                | 0.00          |
| R209             | On 01/11/2018 | Bond Future             | 9.94   | Put        | 2,225.10000  |       | 2.22510      | 2,170.44000  | 2.17044      | 2,225.100      |                   | 14.44      | 0.34  | 0.00         | 0                | 255.00        |
| R209             | On 01/11/2018 | Bond Future             | 9.97   | Put        | 2,160.73000  |       | 2.16073      | 2,107.39000  | 2.10739      | 2,160.730      |                   | 14.47      | 0.34  | 0.00         | 0                | 255.00        |
| R209             | On 31/03/2036 | Price Contribution      |        |            | 6.25000      |       | 6.25000      | 6.25000      | 6.25000      |                |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| R209/R186        | On 31/03/2036 | Price Contribution      |        |            | 100.00000    |       | 100.00000    | 100.00000    | 100.00000    |                |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| R209/R204        | On 31/03/2036 | Price Contribution      |        |            | 100.00000    |       | 100.00000    | 100.00000    | 100.00000    |                |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| R209/R208        | On 31/03/2036 | Price Contribution      |        |            | 100.00000    |       | 100.00000    | 100.00000    | 100.00000    |                |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| R210             | On 03/05/2018 | Bond Future             |        |            | 185.99403    |       | 185.99403    | 185.68218    | 185.68218    |                |                   |            | 0.00  | 0.00         | 0                | 2,159.00      |
| R210             | On 31/03/2028 | Price Contribution      |        |            | 100.00000    |       | 100.00000    | 100.00000    | 100.00000    |                |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| R212             | On 03/05/2018 | Bond Future             |        |            | 153.54873    |       | 153.54873    | 153.56467    | 153.56467    |                |                   |            | 0.00  | 0.00         | 0                | 4,755.00      |
| R212             | On 31/01/2022 | Price Contribution      |        |            | 100.00000    |       | 100.00000    | 100.00000    | 100.00000    |                |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| R213             | On 03/05/2018 | Bond Future             |        |            | 9.06284      |       | 85.84424     | 9.04795      | 85.94383     |                |                   | 10.46      | 0.00  | 0.00         | 0                | 45,278.00     |
| R213             | On 02/08/2018 | Bond Future             |        |            | 9.11039      |       | 87.43238     | 9.09492      | 87.53441     |                |                   | 10.95      | 0.00  | 0.00         | 0                | 1.00          |
| R213             | On 28/02/2031 | Price Contribution      |        |            | 100.00000    |       | 100.00000    | 100.00000    | 100.00000    |                |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| R213/R186        | On 28/02/2031 | Price Contribution      |        |            | 100.00000    |       | 100.00000    | 100.00000    | 100.00000    |                |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| R214             | On 03/05/2018 | Bond Future             |        |            | 9.52450      |       | 73.24772     | 9.50969      | 73.35355     |                |                   | 13.66      | 0.00  | 0.00         | 0                | 50,015.00     |
| R214             | On 28/02/2041 | Price Contribution      |        |            | 100.00000    |       | 100.00000    | 100.00000    | 100.00000    |                |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| R214/R209        | On 28/02/2041 | Price Contribution      |        |            | 100.00000    |       | 100.00000    | 100.00000    | 100.00000    |                |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| RAIN             | On 19/03/2018 | Foreign Exchange Future |        |            | 22,304.01000 |       | 22,304.01000 | 22,288.36000 | 22,288.36000 |                |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| SGD / R          | On 19/03/2018 | Foreign Exchange Future |        |            | 9.14180      |       | 9.14180      | 9.13080      | 9.13080      |                |                   | 13.72      | 0.00  | 0.00         | 0                | 0.00          |
| SGD / R          | On 18/06/2018 | Foreign Exchange Future |        |            | 9.27790      |       | 9.27790      | 9.26750      | 9.26750      |                |                   | 13.39      | 0.00  | 0.00         | 0                | 0.00          |
| SGD / R          | On 17/09/2018 | Foreign Exchange Future |        |            | 9.41150      |       | 9.41150      | 9.40310      | 9.40310      |                |                   | 13.40      | 0.00  | 0.00         | 0                | 0.00          |
| SGD / R          | On 14/06/2019 | Foreign Exchange Future |        |            | 10.17420     |       | 10.17420     | 10.16780     | 10.16780     |                |                   | 13.99      | 0.00  | 0.00         | 0                | 0.00          |
| TRY / R          | On 19/03/2018 | Foreign Exchange Future |        |            | 3.14690      |       | 3.14690      | 3.14700      | 3.14700      |                |                   | 13.09      | 0.00  | 0.00         | 0                | 433.00        |
| TRY / R          | On 18/06/2018 | Foreign Exchange Future |        |            | 3.10350      |       | 3.10350      | 3.10240      | 3.10240      |                |                   | 13.03      | 0.00  | 1,629,337.50 | 525              | 4,540.00      |
| TRY / R          | On 17/09/2018 | Foreign Exchange Future |        |            | 3.05850      |       | 3.05850      | 3.05870      | 3.05870      |                |                   | 13.32      | 0.00  | 0.00         | 0                | 0.00          |
| TRY / R          | On 14/06/2019 | Foreign Exchange Future |        |            | 3.03960      |       | 3.03960      | 3.02110      | 3.02110      |                |                   | 14.37      | 0.00  | 0.00         | 0                | 0.00          |
| ZMW / R          | On 19/03/2018 | Foreign Exchange Future |        |            | 1.23080      |       | 1.23080      | 1.22040      | 1.22040      |                |                   |            | 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       |
|--------------------------------|---------------|------------|-------------------------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------------------|------------------|---------------------|
| ZMW / R                        | On 18/06/2018 |            | Foreign Exchange Future | 1.21340    | 1.21340   | 1.20370      | 1.20370        |                   |            | 0.00  | 0.00                    | 0                | 0.00                |
| ZMW / R                        | On 17/09/2018 |            | Foreign Exchange Future | 1.19440    | 1.19440   | 1.18510      | 1.18510        |                   |            | 0.00  | 0.00                    | 0                | 0.00                |
| ZMW / R                        | On 14/06/2019 |            | Foreign Exchange Future | 1.21640    | 1.21640   | 1.21640      | 1.21640        |                   |            | 0.00  | 0.00                    | 0                | 0.00                |
| <b>Total for Derivatives :</b> |               |            |                         |            |           |              |                |                   |            |       | <b>4,309,563,036.06</b> | <b>181,449</b>   | <b>6 777 668.00</b> |
| <b>Grand Total:</b>            |               |            |                         |            |           |              |                |                   |            |       | <b>4,309,563,036.06</b> | <b>181,449</b>   | <b>6 777 668.00</b> |