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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 07/04/2017

| Contract Details   | Strike        | Call / Put     | MTM Yield | Mark Price | Spot Rate   | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|--------------------|---------------|----------------|-----------|------------|-------------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| <b>Derivatives</b> |               |                |           |            |             |              |                |                   |            |       |             |                  |               |
| \$ / R             | On 10/04/2017 | Any day expiry | 13.80980  | 13.80980   |             | 13.82200     | 13.82200       |                   | 18.08      | 0.00  | 0.00        | 0                | 140,000.00    |
| \$ / R             | On 10/04/2017 | Any day expiry | 12.65     | Call       | 1,160.80280 | 1.16080      | 1,173.70780    | 1.17371           | 1,160.803  | 39.04 | 0.99        | 0                | 30,000.00     |
| \$ / R             | On 10/04/2017 | Any day expiry | 13.00     | Call       | 816.24980   | 0.81625      | 832.56130      | 0.83256           | 816.250    | 37.06 | 0.97        | 0                | 30,000.00     |
| \$ / R             | On 10/04/2017 | Any day expiry | 13.10     | Call       | 720.26780   | 0.72027      | 738.62980      | 0.73863           | 720.268    | 36.49 | 0.95        | 0                | 80,000.00     |
| \$ / R             | On 10/04/2017 | Any day expiry | 13.25     | Call       | 574.37040   | 0.57437      | 596.48150      | 0.59648           | 574.370    | 32.55 | 0.92        | 0                | 1,850.00      |
| \$ / R             | On 10/04/2017 | Any day expiry | 13.50     | Call       | 338.50790   | 0.33851      | 371.12200      | 0.37112           | 338.508    | 25.98 | 0.84        | 0                | 1,000.00      |
| \$ / R             | On 10/04/2017 | Any day expiry | 13.75     | Call       | 129.50900   | 0.12951      | 176.25830      | 0.17626           | 129.509    | 19.40 | 0.60        | 0                | 2,100.00      |
| \$ / R             | On 10/04/2017 | Any day expiry | 14.00     | Call       | 48.47980    | 0.04848      | 84.61700       | 0.08462           | 48.480     | 23.95 | 0.27        | 0                | 1,000.00      |
| \$ / R             | On 11/04/2017 | Any day expiry | 13.80980  | 13.80980   |             | 13.81730     | 13.81730       |                   | 20.50      | 0.00  | 0.00        | 0                | 10.00         |
| \$ / R             | On 12/04/2017 | Any day expiry | 13.80980  | 13.80980   |             | 13.81940     | 13.81940       |                   | 21.73      | 0.00  | 0.00        | 0                | 0.00          |
| \$ / R             | On 12/04/2017 | Any day expiry | 13.66     | Call       | 241.85030   | 0.24185      | 263.70890      | 0.26371           | 241.850    | 24.27 | 0.65        | 0                | 1,269.00      |
| \$ / R             | On 12/04/2017 | Any day expiry | 13.78     | Call       | 157.67330   | 0.15767      | 184.55180      | 0.18455           | 157.673    | 22.09 | 0.54        | 0                | 2,000.00      |
| \$ / R             | On 12/04/2017 | Any day expiry | 13.80     | Call       | 144.99750   | 0.14500      | 172.59090      | 0.17259           | 144.998    | 21.73 | 0.52        | 0                | 2,500.00      |
| \$ / R             | On 12/04/2017 | Any day expiry | 13.95     | Put        | 240.27530   | 0.24028      | 249.72450      | 0.24972           | 240.275    | 24.77 | 0.63        | 0                | 1,000.00      |
| \$ / R             | On 12/04/2017 | Any day expiry | 17.02     | Call       | 0.59900     | 0.00060      | 0.54750        | 0.00055           | 0.599      | 61.59 | 0.00        | 0                | 1,000.00      |
| \$ / R             | On 13/04/2017 | Any day expiry | 13.81160  | 13.81160   |             | 13.82150     | 13.82150       |                   | 22.56      | 0.00  | 0.00        | 0                | 722.00        |

| Contract Details | Strike        | Call / Put              | MTM   | Yield | Mark Price  | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value      | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|------------------|------------------|---------------|
| \$ / R           | On 13/04/2017 | Any day expiry          | 13.00 | Call  | 831.04040   | 0.83104   | 836.60120    | 0.83660        | 831.040           | 33.02      | 0.93  | 0.00             | 0                | 20,000.00     |
| \$ / R           | On 13/04/2017 | Any day expiry          | 13.50 | Call  | 382.15330   | 0.38215   | 392.28620    | 0.39229        | 382.153           | 26.68      | 0.75  | 0.00             | 0                | 20,000.00     |
| \$ / R           | On 18/04/2017 | Any day expiry          |       |       | 13.82030    | 13.82030  | 13.83190     | 13.83190       |                   | 20.45      | 0.00  | 0.00             | 0                | 1,450.00      |
| \$ / R           | On 20/04/2017 | Any day expiry          |       |       | 13.82380    | 13.82380  | 13.83650     | 13.83650       |                   | 20.26      | 0.00  | 0.00             | 0                | 0.00          |
| \$ / R           | On 21/04/2017 | Any day expiry          |       |       | 13.82650    | 13.82650  | 13.83900     | 13.83900       |                   | 20.40      | 0.00  | 0.00             | 0                | 70.00         |
| \$ / R           | On 24/04/2017 | Any day expiry          |       |       | 13.83430    | 13.83430  | 13.84660     | 13.84660       |                   | 19.72      | 0.00  | 0.00             | 0                | 0.00          |
| \$ / R           | On 25/04/2017 | Any day expiry          |       |       | 13.83700    | 13.83700  | 13.84920     | 13.84920       |                   | 19.72      | 0.00  | 0.00             | 0                | 40.00         |
| \$ / R           | On 25/04/2017 | Any day expiry          | 13.06 | Call  | 803.03110   | 0.80303   | 812.64550    | 0.81265        | 803.031           | 19.79      | 0.91  | 0.00             | 0                | 100.00        |
| \$ / R           | On 25/04/2017 | Any day expiry          | 13.50 | Put   | 102.22020   | 0.10222   | 103.65360    | 0.10365        | 102.220           | 19.24      | 0.27  | 0.00             | 0                | 60.00         |
| \$ / R           | On 25/04/2017 | Any day expiry          | 13.80 | Put   | 222.51800   | 0.22252   | 231.48660    | 0.23149        | 222.518           | 19.65      | 0.47  | 0.00             | 0                | 1,000.00      |
| \$ / R           | On 25/04/2017 | Any day expiry          | 14.10 | Put   | 407.58220   | 0.40758   | 414.72350    | 0.41472        | 407.582           | 20.59      | 0.65  | 0.00             | 0                | 1,000.00      |
| \$ / R           | On 25/04/2017 | Any day expiry          | 15.06 | Call  | 25.19050    | 0.02519   | 28.33080     | 0.02833        | 25.191            | 25.74      | 0.07  | 0.00             | 0                | 1,000.00      |
| \$ / R           | On 25/04/2017 | Any day expiry          | 15.69 | Call  | 10.03750    | 0.01004   | 11.15290     | 0.01115        | 10.038            | 29.44      | 0.03  | 0.00             | 0                | 60.00         |
| \$ / R           | On 25/04/2017 | Any day expiry          | 16.67 | Call  | 3.28710     | 0.00329   | 3.91580      | 0.00392        | 3.287             | 35.06      | 0.01  | 0.00             | 0                | 1,000.00      |
| \$ / R           | On 28/04/2017 | Any day expiry          |       |       | 13.84490    | 13.84490  | 13.85670     | 13.85670       |                   | 19.63      | 0.00  | 331,796.80       | 24               | 2,081.00      |
| \$ / R           | On 28/04/2017 | Any day expiry          | 13.00 | Call  | 871.69180   | 0.87169   | 882.89320    | 0.88289        | 871.692           | 19.68      | 0.91  | 0.00             | 0                | 1,500.00      |
| \$ / R           | On 02/05/2017 | Any day expiry          |       |       | 13.85540    | 13.85540  | 13.86690     | 13.86690       |                   | 19.15      | 0.00  | 0.00             | 0                | 0.00          |
| \$ / R           | On 02/05/2017 | Any day expiry          | 12.60 | Put   | 18.97420    | 0.01897   | 18.30180     | 0.01830        | 18.974            | 22.88      | 0.05  | 0.00             | 0                | 10,000.00     |
| \$ / R           | On 02/05/2017 | Any day expiry          | 13.56 | Call  | 435.26640   | 0.43527   | 456.08840    | 0.45609        | 435.266           | 18.27      | 0.68  | 0.00             | 0                | 10,000.00     |
| \$ / R           | On 04/05/2017 | Any day expiry          |       |       | 13.86060    | 13.86060  | 13.87190     | 13.87190       |                   | 19.18      | 0.00  | 0.00             | 0                | 0.00          |
| \$ / R           | On 04/05/2017 | Any day expiry          | 13.22 | Put   | 49.81640    | 0.04982   | 60.37320     | 0.06037        | 49.816            | 17.00      | 0.15  | 0.00             | 0                | 25,000.00     |
| \$ / R           | On 04/05/2017 | Any day expiry          | 13.65 | Call  | 393.88850   | 0.39389   | 415.37180    | 0.41537        | 393.888           | 18.49      | 0.63  | 13,042,812.64    | 1,500            | 1,000.00      |
| \$ / R           | On 11/05/2017 | Any day expiry          |       |       | 13.87900    | 13.87900  | 13.88950     | 13.88950       |                   | 18.80      | 0.00  | 0.00             | 0                | 70.00         |
| \$ / R           | On 26/05/2017 | Any day expiry          |       |       | 13.91570    | 13.91570  | 13.92610     | 13.92610       |                   | 17.93      | 0.00  | 0.00             | 0                | 0.00          |
| \$ / R           | On 26/05/2017 | Any day expiry          | 13.50 | Put   | 173.52960   | 0.17353   | 184.09320    | 0.18409        | 173.530           | 17.07      | 0.30  | 0.00             | 0                | 60.00         |
| \$ / R           | On 26/05/2017 | Any day expiry          | 15.97 | Call  | 33.74070    | 0.03374   | 35.21350     | 0.03521        | 33.741            | 24.12      | 0.07  | 0.00             | 0                | 60.00         |
| \$ / R           | On 31/05/2017 | Any day expiry          |       |       | 13.92790    | 13.92790  | 13.93830     | 13.93830       |                   | 17.74      | 0.00  | 0.00             | 0                | 40.00         |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future |       |       | 13.97400    | 13.97400  | 13.98460     | 13.98460       |                   | 17.15      | 0.00  | 1,954,822,860.00 | 139,890          | 1,050,341.00  |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 11.78 | Put   | 14.71930    | 0.01472   | 11.98440     | 0.01198        | 14.719            | 20.60      | 0.03  | 0.00             | 0                | 4,500.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 12.00 | Put   | 18.02740    | 0.01803   | 14.32350     | 0.01432        | 18.027            | 19.42      | 0.04  | 0.00             | 0                | 60,150.00     |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 12.10 | Put   | 19.82650    | 0.01983   | 15.58460     | 0.01558        | 19.827            | 18.88      | 0.04  | 0.00             | 0                | 2,000.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 12.25 | Put   | 22.95880    | 0.02296   | 17.76890     | 0.01777        | 22.959            | 18.08      | 0.05  | 0.00             | 0                | 4,500.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 12.50 | Put   | 29.67780    | 0.02968   | 22.43200     | 0.02243        | 29.678            | 16.73      | 0.06  | 0.00             | 0                | 1,000.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 12.65 | Call  | 1,363.25600 | 1.36326   | 1,363.77500  | 1.36377        | 1,363.256         | 16.40      | 0.92  | 0.00             | 0                | 3,000.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 12.71 | Put   | 44.77260    | 0.04477   | 35.22040     | 0.03522        | 44.773            | 16.36      | 0.09  | 0.00             | 0                | 17,600.00     |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 12.76 | Call  | 1,263.84890 | 1.26385   | 1,265.53970  | 1.26554        | 1,263.849         | 16.33      | 0.90  | 0.00             | 0                | 50.00         |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 12.80 | Put   | 54.24390    | 0.05424   | 45.99120     | 0.04599        | 54.244            | 16.30      | 0.11  | 0.00             | 0                | 4,000.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 12.90 | Put   | 66.63770    | 0.06664   | 60.61270     | 0.06061        | 66.638            | 16.23      | 0.13  | 0.00             | 0                | 2,000.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 12.92 | Call  | 1,123.37320 | 1.12337   | 1,128.49750  | 1.12850        | 1,123.373         | 16.22      | 0.87  | 0.00             | 0                | 33,000.00     |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 13.00 | Call  | 1,055.23770 | 1.05524   | 1,062.91640  | 1.06292        | 1,055.238         | 16.17      | 0.85  | 0.00             | 0                | 2,378.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 13.00 | Put   | 81.23770    | 0.08124   | 78.31640     | 0.07832        | 81.238            | 16.17      | 0.15  | 0.00             | 0                | 48,455.00     |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 13.27 | Call  | 838.52080   | 0.83852   | 858.05370    | 0.85805        | 838.521           | 16.03      | 0.78  | 0.00             | 0                | 3,000.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 13.30 | Put   | 143.02030   | 0.14302   | 152.36820    | 0.15237        | 143.020           | 16.08      | 0.23  | 0.00             | 0                | 1,638.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 13.34 | Call  | 788.89450   | 0.78889   | 809.13260    | 0.80913        | 788.894           | 16.15      | 0.75  | 0.00             | 0                | 4,000.00      |

| Contract Details | Strike        | Call / Put              | MTM   | Yield | Mark Price  | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value  | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 13.39 | Call  | 754.62150   | 0.75462   | 775.20160    | 0.77520        | 754.621           | 16.23      | 0.73  | 0.00         | 0                | 4,000.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 13.45 | Call  | 714.80470   | 0.71480   | 735.75940    | 0.73576        | 714.805           | 16.33      | 0.71  | 0.00         | 0                | 3,000.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 13.50 | Put   | 208.72700   | 0.20873   | 219.36430    | 0.21936        | 208.727           | 16.41      | 0.31  | 0.00         | 0                | 100.00        |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 13.50 | Call  | 682.72700   | 0.68273   | 703.96430    | 0.70396        | 682.727           | 16.41      | 0.69  | 2,418,241.50 | 250              | 4,750.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 13.69 | Put   | 286.06760   | 0.28607   | 297.49710    | 0.29750        | 286.068           | 16.72      | 0.38  | 0.00         | 0                | 250.00        |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 13.70 | Call  | 564.54460   | 0.56454   | 586.60070    | 0.58660        | 564.545           | 16.74      | 0.62  | 0.00         | 0                | 500.00        |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 13.80 | Call  | 511.50190   | 0.51150   | 533.76730    | 0.53377        | 511.502           | 16.91      | 0.58  | 0.00         | 0                | 1,500.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 13.83 | Put   | 352.36370   | 0.35236   | 364.06420    | 0.36406        | 352.364           | 16.96      | 0.43  | 0.00         | 0                | 2,280.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 13.87 | Put   | 372.72730   | 0.37273   | 384.45630    | 0.38446        | 372.727           | 17.02      | 0.45  | 0.00         | 0                | 30,000.00     |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 14.00 | Call  | 418.11620   | 0.41812   | 439.42820    | 0.43943        | 418.116           | 17.28      | 0.51  | 0.00         | 0                | 1,150.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 14.00 | Put   | 444.11620   | 0.44412   | 454.82820    | 0.45483        | 444.116           | 17.28      | 0.49  | 0.00         | 0                | 3,800.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 14.04 | Call  | 401.82890   | 0.40183   | 422.96020    | 0.42296        | 401.829           | 17.37      | 0.49  | 0.00         | 0                | 37.00         |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 14.11 | Put   | 510.71030   | 0.51071   | 520.88100    | 0.52088        | 510.710           | 17.54      | 0.53  | 0.00         | 0                | 2,850.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 14.13 | Put   | 523.27640   | 0.52328   | 533.33680    | 0.53334        | 523.276           | 17.59      | 0.54  | 0.00         | 0                | 17,600.00     |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 14.18 | Put   | 555.28830   | 0.55529   | 565.05540    | 0.56506        | 555.288           | 17.71      | 0.56  | 0.00         | 0                | 1,400.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 14.23 | Put   | 588.13070   | 0.58813   | 597.57820    | 0.59758        | 588.131           | 17.83      | 0.57  | 0.00         | 0                | 2,000.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 14.25 | Call  | 325.49170   | 0.32549   | 345.40840    | 0.34541        | 325.492           | 17.88      | 0.42  | 0.00         | 0                | 100.00        |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 14.26 | Call  | 322.22080   | 0.32222   | 342.06980    | 0.34207        | 322.221           | 17.91      | 0.42  | 0.00         | 0                | 3,156.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 14.33 | Put   | 656.18160   | 0.65618   | 664.94460    | 0.66494        | 656.182           | 18.08      | 0.61  | 0.00         | 0                | 3,000.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 14.50 | Call  | 252.57270   | 0.25257   | 270.63500    | 0.27064        | 252.573           | 18.49      | 0.34  | 2,387,225.00 | 500              | 99,678.00     |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 14.75 | Call  | 195.35030   | 0.19535   | 211.62340    | 0.21162        | 195.350           | 19.07      | 0.28  | 0.00         | 0                | 2,000.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 14.89 | Put   | 1,084.80360 | 1.08480   | 1,089.32180  | 1.08932        | 1,084.804         | 19.38      | 0.75  | 0.00         | 0                | 1,297.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 15.00 | Call  | 150.52350   | 0.15052   | 164.74100    | 0.16474        | 150.524           | 19.62      | 0.22  | 0.00         | 0                | 763.00        |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 15.15 | Call  | 128.81110   | 0.12881   | 141.82600    | 0.14183        | 128.811           | 19.94      | 0.19  | 0.00         | 0                | 1,000.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 15.40 | Call  | 99.31300    | 0.09931   | 110.70560    | 0.11071        | 99.313            | 20.47      | 0.15  | 0.00         | 0                | 5,000.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 15.50 | Put   | 1,615.17960 | 1.61518   | 1,613.96500  | 1.61397        | 1,615.180         | 20.65      | 0.86  | 0.00         | 0                | 150.00        |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 15.50 | Call  | 89.17960    | 0.08918   | 98.56500     | 0.09857        | 89.180            | 20.65      | 0.14  | 0.00         | 0                | 55,000.00     |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 15.78 | Call  | 66.08430    | 0.06608   | 70.83570     | 0.07084        | 66.084            | 21.16      | 0.11  | 0.00         | 0                | 19,880.00     |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 15.78 | Put   | 1,872.08430 | 1.87208   | 1,866.23570  | 1.86624        | 1,872.084         | 21.16      | 0.89  | 0.00         | 0                | 3,155.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 15.85 | Call  | 61.34600    | 0.06135   | 65.15230     | 0.06515        | 61.346            | 21.29      | 0.10  | 0.00         | 0                | 3,000.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 15.86 | Call  | 60.69860    | 0.06070   | 64.37600     | 0.06438        | 60.699            | 21.31      | 0.10  | 0.00         | 0                | 30,000.00     |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 16.00 | Call  | 52.35150    | 0.05235   | 54.39630     | 0.05440        | 52.351            | 21.56      | 0.09  | 0.00         | 0                | 5,000.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 16.10 | Call  | 47.13660    | 0.04714   | 48.19150     | 0.04819        | 47.137            | 21.74      | 0.08  | 0.00         | 0                | 1,400.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 16.20 | Call  | 42.47020    | 0.04247   | 42.66820     | 0.04267        | 42.470            | 21.93      | 0.07  | 0.00         | 0                | 4,255.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 16.26 | Call  | 39.90940    | 0.03991   | 39.65310     | 0.03965        | 39.909            | 22.03      | 0.07  | 0.00         | 0                | 2,850.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 16.73 | Call  | 24.77160    | 0.02477   | 22.21870     | 0.02222        | 24.772            | 22.89      | 0.04  | 0.00         | 0                | 2,000.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 18.15 | Call  | 27.69110    | 0.02769   | 24.75430     | 0.02475        | 27.691            | 31.49      | 0.04  | 0.00         | 0                | 1,297.00      |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 18.65 | Call  | 16.86930    | 0.01687   | 15.84680     | 0.01585        | 16.869            | 31.50      | 0.02  | 0.00         | 0                | 150.00        |
| \$ / R           | On 19/06/2017 | Foreign Exchange Future | 19.71 | Call  | 5.59170     | 0.00559   | 5.14670      | 0.00515        | 5.592             | 31.50      | 0.01  | 0.00         | 0                | 3,155.00      |
| \$ / R           | On 28/06/2017 | Any day expiry          |       |       | 13.99570    | 13.99570  | 14.00650     | 14.00650       |                   | 17.15      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R           | On 28/06/2017 | Any day expiry          | 13.50 | Put   | 222.45210   | 0.22245   | 232.82820    | 0.23283        | 222.452           | 16.36      | 0.31  | 0.00         | 0                | 60.00         |
| \$ / R           | On 28/06/2017 | Any day expiry          | 16.24 | Call  | 45.97910    | 0.04598   | 49.40750     | 0.04941        | 45.979            | 21.15      | 0.08  | 0.00         | 0                | 60.00         |
| \$ / R           | On 30/06/2017 | Any day expiry          |       |       | 14.00050    | 14.00050  | 14.01130     | 14.01130       |                   | 17.14      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R           | On 05/07/2017 | Any day expiry          |       |       | 14.01250    | 14.01250  | 14.02350     | 14.02350       |                   | 17.03      | 0.00  | 0.00         | 0                | 0.00          |

| Contract Details | Strike        | Call / Put              | MTM   | Yield | Mark Price  | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value    | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| \$ / R           | On 05/07/2017 | Any day expiry          | 14.00 | Call  | 476.12510   | 0.47613   | 498.65090    | 0.49865        | 476.125           | 17.03      | 0.52  | 0.00           | 0                | 5,000.00      |
| \$ / R           | On 12/07/2017 | Any day expiry          |       |       | 14.02930    | 14.02930  | 14.04050     | 14.04050       |                   | 17.05      | 0.00  | 0.00           | 0                | 0.00          |
| \$ / R           | On 12/07/2017 | Any day expiry          | 13.95 | Put   | 444.93920   | 0.44494   | 455.13320    | 0.45513        | 444.939           | 16.90      | 0.46  | 0.00           | 0                | 1,000.00      |
| \$ / R           | On 12/07/2017 | Any day expiry          | 17.98 | Call  | 38.80130    | 0.03880   | 30.15980     | 0.03016        | 38.801            | 27.99      | 0.05  | 0.00           | 0                | 1,000.00      |
| \$ / R           | On 21/07/2017 | Any day expiry          |       |       | 14.05110    | 14.05110  | 14.06220     | 14.06220       |                   | 16.99      | 0.00  | 0.00           | 0                | 70.00         |
| \$ / R           | On 25/07/2017 | Any day expiry          |       |       | 14.06080    | 14.06080  | 14.07190     | 14.07190       |                   | 16.92      | 0.00  | 0.00           | 0                | 0.00          |
| \$ / R           | On 25/07/2017 | Any day expiry          | 13.20 | Put   | 156.60990   | 0.15661   | 165.04870    | 0.16505        | 156.610           | 15.69      | 0.22  | 0.00           | 0                | 2,000.00      |
| \$ / R           | On 25/07/2017 | Any day expiry          | 14.30 | Call  | 427.44220   | 0.42744   | 446.02950    | 0.44603        | 427.442           | 17.43      | 0.45  | 0.00           | 0                | 2,000.00      |
| \$ / R           | On 27/07/2017 | Any day expiry          |       |       | 14.06560    | 14.06560  | 14.07670     | 14.07670       |                   | 16.92      | 0.00  | 0.00           | 0                | 0.00          |
| \$ / R           | On 27/07/2017 | Any day expiry          | 13.50 | Put   | 257.46430   | 0.25746   | 264.23080    | 0.26423        | 257.464           | 16.14      | 0.31  | 0.00           | 0                | 60.00         |
| \$ / R           | On 27/07/2017 | Any day expiry          | 16.53 | Call  | 65.05720    | 0.06506   | 74.88630     | 0.07489        | 65.057            | 20.96      | 0.09  | 0.00           | 0                | 60.00         |
| \$ / R           | On 31/07/2017 | Any day expiry          |       |       | 14.07530    | 14.07530  | 14.08640     | 14.08640       |                   | 16.87      | 0.00  | 0.00           | 0                | 2,274.00      |
| \$ / R           | On 11/08/2017 | Any day expiry          |       |       | 14.10190    | 14.10190  | 14.11300     | 14.11300       |                   | 16.89      | 0.00  | 0.00           | 0                | 70.00         |
| \$ / R           | On 29/08/2017 | Any day expiry          |       |       | 14.14550    | 14.14550  | 14.15640     | 14.15640       |                   | 16.82      | 0.00  | 0.00           | 0                | 0.00          |
| \$ / R           | On 29/08/2017 | Any day expiry          | 13.50 | Put   | 286.74830   | 0.28675   | 291.77460    | 0.29177        | 286.748           | 15.90      | 0.30  | 0.00           | 0                | 60.00         |
| \$ / R           | On 29/08/2017 | Any day expiry          | 16.84 | Call  | 87.77180    | 0.08777   | 96.12480     | 0.09612        | 87.772            | 20.97      | 0.10  | 0.00           | 0                | 60.00         |
| \$ / R           | On 18/09/2017 | Foreign Exchange Future |       |       | 14.19390    | 14.19390  | 14.20470     | 14.20470       |                   | 16.77      | 0.00  | 13,995,185.40  | 986              | 54,906.00     |
| \$ / R           | On 18/09/2017 | Foreign Exchange Future | 12.00 | Put   | 50.82100    | 0.05082   | 48.05700     | 0.04806        | 50.821            | 17.38      | 0.07  | 0.00           | 0                | 7,202.00      |
| \$ / R           | On 18/09/2017 | Foreign Exchange Future | 12.50 | Put   | 83.12170    | 0.08312   | 84.02100     | 0.08402        | 83.122            | 16.03      | 0.11  | 0.00           | 0                | 1,125.00      |
| \$ / R           | On 18/09/2017 | Foreign Exchange Future | 12.80 | Put   | 111.66410   | 0.11166   | 116.35550    | 0.11636        | 111.664           | 15.22      | 0.14  | 0.00           | 0                | 3,000.00      |
| \$ / R           | On 18/09/2017 | Foreign Exchange Future | 13.00 | Call  | 1,347.26510 | 1.34727   | 1,362.83300  | 1.36283        | 1,347.265         | 15.38      | 0.82  | 0.00           | 0                | 7,202.00      |
| \$ / R           | On 18/09/2017 | Foreign Exchange Future | 13.00 | Put   | 153.36510   | 0.15337   | 158.13300    | 0.15813        | 153.365           | 15.38      | 0.18  | 0.00           | 0                | 3,099.00      |
| \$ / R           | On 18/09/2017 | Foreign Exchange Future | 13.14 | Put   | 188.31450   | 0.18831   | 192.98400    | 0.19298        | 188.315           | 15.50      | 0.21  | 0.00           | 0                | 90.00         |
| \$ / R           | On 18/09/2017 | Foreign Exchange Future | 13.40 | Put   | 266.72700   | 0.26673   | 270.84940    | 0.27085        | 266.727           | 15.71      | 0.27  | 0.00           | 0                | 3,500.00      |
| \$ / R           | On 18/09/2017 | Foreign Exchange Future | 13.50 | Call  | 995.64150   | 0.99564   | 1,010.23630  | 1.01024        | 995.641           | 15.79      | 0.70  | 0.00           | 0                | 5,730.00      |
| \$ / R           | On 18/09/2017 | Foreign Exchange Future | 13.75 | Put   | 406.63760   | 0.40664   | 410.48470    | 0.41048        | 406.638           | 16.14      | 0.36  | 102,990,160.00 | 20,000           | 20,000.00     |
| \$ / R           | On 18/09/2017 | Foreign Exchange Future | 13.76 | Put   | 411.20530   | 0.41121   | 415.05170    | 0.41505        | 411.205           | 16.16      | 0.37  | 0.00           | 0                | 960.00        |
| \$ / R           | On 18/09/2017 | Foreign Exchange Future | 14.20 | Call  | 633.42320   | 0.63342   | 647.65540    | 0.64766        | 633.423           | 16.77      | 0.52  | 0.00           | 0                | 90.00         |
| \$ / R           | On 18/09/2017 | Foreign Exchange Future | 14.22 | Put   | 651.34880   | 0.65135   | 654.73740    | 0.65474        | 651.349           | 16.81      | 0.48  | 0.00           | 0                | 110.00        |
| \$ / R           | On 18/09/2017 | Foreign Exchange Future | 14.32 | Put   | 711.97540   | 0.71198   | 715.12680    | 0.71513        | 711.975           | 16.98      | 0.51  | 0.00           | 0                | 110.00        |
| \$ / R           | On 18/09/2017 | Foreign Exchange Future | 14.33 | Call  | 582.07160   | 0.58207   | 595.99830    | 0.59600        | 582.072           | 17.00      | 0.49  | 0.00           | 0                | 3,000.00      |
| \$ / R           | On 18/09/2017 | Foreign Exchange Future | 14.47 | Put   | 807.40000   | 0.80740   | 810.15460    | 0.81015        | 807.400           | 17.24      | 0.54  | 0.00           | 0                | 150.00        |
| \$ / R           | On 18/09/2017 | Foreign Exchange Future | 14.50 | Call  | 521.00460   | 0.52100   | 534.47150    | 0.53447        | 521.005           | 17.29      | 0.45  | 0.00           | 0                | 7,202.00      |
| \$ / R           | On 18/09/2017 | Foreign Exchange Future | 14.55 | Call  | 504.28020   | 0.50428   | 517.60740    | 0.51761        | 504.280           | 17.37      | 0.44  | 0.00           | 0                | 1,125.00      |
| \$ / R           | On 18/09/2017 | Foreign Exchange Future | 14.72 | Call  | 451.37940   | 0.45138   | 0.00000      | 0.00000        | 451.379           | 17.66      | 0.40  | 227,483,760.00 | 40,000           | 20,000.00     |
| \$ / R           | On 18/09/2017 | Foreign Exchange Future | 15.00 | Call  | 376.72650   | 0.37673   | 388.61840    | 0.38862        | 376.727           | 18.15      | 0.35  | 0.00           | 0                | 600.00        |
| \$ / R           | On 18/09/2017 | Foreign Exchange Future | 16.00 | Call  | 197.67020   | 0.19767   | 207.01490    | 0.20701        | 197.670           | 19.72      | 0.20  | 0.00           | 0                | 3,680.00      |
| \$ / R           | On 18/09/2017 | Foreign Exchange Future | 16.40 | Call  | 151.26490   | 0.15126   | 159.94080    | 0.15994        | 151.265           | 20.21      | 0.16  | 0.00           | 0                | 960.00        |
| \$ / R           | On 18/09/2017 | Foreign Exchange Future | 16.80 | Call  | 116.30570   | 0.11631   | 124.26210    | 0.12426        | 116.306           | 20.70      | 0.13  | 0.00           | 0                | 110.00        |
| \$ / R           | On 18/09/2017 | Foreign Exchange Future | 17.00 | Call  | 102.20990   | 0.10221   | 109.80340    | 0.10980        | 102.210           | 20.94      | 0.11  | 0.00           | 0                | 650.00        |
| \$ / R           | On 18/09/2017 | Foreign Exchange Future | 17.03 | Call  | 100.26230   | 0.10026   | 107.80060    | 0.10780        | 100.262           | 20.97      | 0.11  | 0.00           | 0                | 110.00        |
| \$ / R           | On 18/09/2017 | Foreign Exchange Future | 18.00 | Call  | 46.30310    | 0.04630   | 38.60260     | 0.03860        | 46.303            | 21.38      | 0.06  | 0.00           | 0                | 3,099.00      |
| \$ / R           | On 27/09/2017 | Any day expiry          |       |       | 14.21560    | 14.21560  | 14.22650     | 14.22650       |                   | 16.74      | 0.00  | 0.00           | 0                | 415.00        |
| \$ / R           | On 27/09/2017 | Any day expiry          | 13.50 | Put   | 308.85850   | 0.30886   | 312.12490    | 0.31212        | 308.858           | 15.78      | 0.30  | 0.00           | 0                | 60.00         |

| Contract Details | Strike        | Call / Put              | MTM   | Yield | Mark Price  | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value  | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| \$ / R           | On 27/09/2017 | Any day expiry          | 17.13 | Call  | 102.95910   | 0.10296   | 110.50990    | 0.11051        | 102.959           | 20.90      | 0.11  | 0.00         | 0                | 60.00         |
| \$ / R           | On 28/09/2017 | Any day expiry          |       |       | 14.21810    | 14.21810  | 14.22890     | 14.22890       |                   | 16.73      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R           | On 23/10/2017 | Any day expiry          |       |       | 14.27860    | 14.27860  | 14.28930     | 14.28930       |                   | 16.68      | 0.00  | 0.00         | 0                | 334.00        |
| \$ / R           | On 27/10/2017 | Any day expiry          |       |       | 14.28830    | 14.28830  | 14.29900     | 14.29900       |                   | 16.76      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R           | On 27/10/2017 | Any day expiry          | 13.50 | Put   | 329.81520   | 0.32982   | 333.91280    | 0.33391        | 329.815           | 15.72      | 0.29  | 0.00         | 0                | 60.00         |
| \$ / R           | On 27/10/2017 | Any day expiry          | 17.45 | Call  | 111.44550   | 0.11145   | 125.67750    | 0.12568        | 111.445           | 20.67      | 0.11  | 0.00         | 0                | 60.00         |
| \$ / R           | On 13/11/2017 | Any day expiry          |       |       | 14.32950    | 14.32950  | 14.34020     | 14.34020       |                   | 16.74      | 0.00  | 0.00         | 0                | 70.00         |
| \$ / R           | On 28/11/2017 | Any day expiry          |       |       | 14.36590    | 14.36590  | 14.37650     | 14.37650       |                   | 16.69      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R           | On 28/11/2017 | Any day expiry          | 13.50 | Put   | 347.86230   | 0.34786   | 353.90640    | 0.35391        | 347.862           | 15.64      | 0.29  | 0.00         | 0                | 60.00         |
| \$ / R           | On 28/11/2017 | Any day expiry          | 17.74 | Call  | 134.32410   | 0.13432   | 145.82130    | 0.14582        | 134.324           | 20.96      | 0.12  | 0.00         | 0                | 60.00         |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future |       |       | 14.41430    | 14.41430  | 14.42490     | 14.42490       |                   | 16.69      | 0.00  | 5,895,448.70 | 409              | 94,944.00     |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future | 11.75 | Put   | 55.43500    | 0.05543   | 48.46910     | 0.04847        | 55.435            | 16.55      | 0.06  | 0.00         | 0                | 500.00        |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future | 12.00 | Put   | 73.39740    | 0.07340   | 67.40690     | 0.06741        | 73.397            | 16.27      | 0.08  | 0.00         | 0                | 400.00        |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future | 12.21 | Put   | 92.14320    | 0.09214   | 87.65250     | 0.08765        | 92.143            | 16.04      | 0.10  | 0.00         | 0                | 18,000.00     |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future | 12.40 | Put   | 112.47180   | 0.11247   | 109.96140    | 0.10996        | 112.472           | 15.83      | 0.11  | 0.00         | 0                | 114,600.00    |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future | 12.50 | Put   | 124.61340   | 0.12461   | 123.40370    | 0.12340        | 124.613           | 15.72      | 0.13  | 0.00         | 0                | 2,600.00      |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future | 12.65 | Put   | 144.88360   | 0.14488   | 145.97120    | 0.14597        | 144.884           | 15.55      | 0.14  | 0.00         | 0                | 1,900.00      |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future | 13.00 | Put   | 206.00960   | 0.20601   | 212.99310    | 0.21299        | 206.010           | 15.26      | 0.19  | 0.00         | 0                | 2,580.00      |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future | 13.12 | Put   | 237.61640   | 0.23762   | 244.58920    | 0.24459        | 237.616           | 15.34      | 0.21  | 0.00         | 0                | 40,000.00     |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future | 13.35 | Put   | 306.83690   | 0.30684   | 313.57050    | 0.31357        | 306.837           | 15.50      | 0.26  | 0.00         | 0                | 52,000.00     |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future | 13.40 | Put   | 323.42660   | 0.32343   | 330.06380    | 0.33006        | 323.427           | 15.54      | 0.27  | 0.00         | 0                | 114,600.00    |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future | 13.50 | Call  | 1,272.57250 | 1.27257   | 1,289.58740  | 1.28959        | 1,272.573         | 15.61      | 0.71  | 0.00         | 0                | 500.00        |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future | 14.00 | Put   | 575.15450   | 0.57515   | 580.70640    | 0.58071        | 575.154           | 16.15      | 0.39  | 0.00         | 0                | 33,000.00     |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future | 14.50 | Put   | 854.19380   | 0.85419   | 858.83100    | 0.85883        | 854.194           | 16.83      | 0.49  | 0.00         | 0                | 2,055.00      |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future | 15.00 | Call  | 597.64330   | 0.59764   | 611.77130    | 0.61177        | 597.643           | 17.53      | 0.42  | 0.00         | 0                | 3,580.00      |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future | 15.11 | Call  | 565.77710   | 0.56578   | 579.62330    | 0.57962        | 565.777           | 17.69      | 0.40  | 0.00         | 0                | 1,900.00      |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future | 15.12 | Call  | 563.02120   | 0.56302   | 576.84700    | 0.57685        | 563.021           | 17.70      | 0.40  | 0.00         | 0                | 40,000.00     |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future | 16.00 | Call  | 368.75910   | 0.36876   | 380.52680    | 0.38053        | 368.759           | 18.98      | 0.28  | 0.00         | 0                | 117,200.00    |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future | 17.13 | Call  | 213.02960   | 0.21303   | 222.67410    | 0.22267        | 213.030           | 20.26      | 0.17  | 0.00         | 0                | 34,000.00     |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future | 17.17 | Call  | 209.08590   | 0.20909   | 218.65280    | 0.21865        | 209.086           | 20.30      | 0.17  | 0.00         | 0                | 16,000.00     |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future | 17.20 | Call  | 206.18380   | 0.20618   | 215.69430    | 0.21569        | 206.184           | 20.33      | 0.17  | 0.00         | 0                | 16,000.00     |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future | 17.24 | Call  | 202.38410   | 0.20238   | 211.82370    | 0.21182        | 202.384           | 20.38      | 0.17  | 0.00         | 0                | 33,000.00     |
| \$ / R           | On 18/12/2017 | Foreign Exchange Future | 18.06 | Call  | 138.09300   | 0.13809   | 151.67680    | 0.15168        | 138.093           | 21.22      | 0.12  | 0.00         | 0                | 2,055.00      |
| \$ / R           | On 22/12/2017 | Any day expiry          |       |       | 14.42400    | 14.42400  | 14.43460     | 14.43460       |                   | 16.69      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R           | On 22/12/2017 | Any day expiry          | 13.50 | Put   | 360.76550   | 0.36077   | 367.96240    | 0.36796        | 360.766           | 15.61      | 0.28  | 0.00         | 0                | 60.00         |
| \$ / R           | On 22/12/2017 | Any day expiry          | 18.02 | Call  | 146.42650   | 0.14643   | 157.91470    | 0.15791        | 146.426           | 21.20      | 0.12  | 0.00         | 0                | 60.00         |
| \$ / R           | On 13/02/2018 | Any day expiry          |       |       | 14.55240    | 14.55240  | 14.56340     | 14.56340       |                   | 16.72      | 0.00  | 0.00         | 0                | 70.00         |
| \$ / R           | On 15/02/2018 | Any day expiry          |       |       | 14.55720    | 14.55720  | 14.56820     | 14.56820       |                   | 16.71      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future |       |       | 14.63460    | 14.63460  | 14.64610     | 14.64610       |                   | 16.73      | 0.00  | 0.00         | 0                | 280.00        |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 13.00 | Put   | 246.93090   | 0.24693   | 251.92130    | 0.25192        | 246.931           | 15.25      | 0.19  | 0.00         | 0                | 3,867.00      |
| \$ / R           | On 19/03/2018 | Foreign Exchange Future | 15.46 | Call  | 674.92040   | 0.67492   | 691.87370    | 0.69187        | 674.920           | 17.75      | 0.41  | 0.00         | 0                | 3,867.00      |
| \$ / R           | On 25/04/2018 | Any day expiry          |       |       | 14.72550    | 14.72550  | 14.73760     | 14.73760       |                   | 16.86      | 0.00  | 0.00         | 0                | 0.00          |
| \$ / R           | On 25/04/2018 | Any day expiry          | 15.00 | Put   | 1,183.82460 | 1.18382   | 1,191.56380  | 1.19156        | 1,183.825         | 17.16      | 0.51  | 0.00         | 0                | 1,000.00      |
| \$ / R           | On 25/04/2018 | Any day expiry          | 15.81 | Call  | 669.05420   | 0.66905   | 687.03110    | 0.68703        | 669.054           | 18.14      | 0.39  | 0.00         | 0                | 2,000.00      |

| Contract Details |               |                         | Strike | Call / Put | MTM         | Yield | Mark Price | Spot Rate   | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value   | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|------------|-------------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| \$ / R           | On 11/05/2018 | Any day expiry          |        |            | 14.76570    |       | 14.76570   |             | 14.77800     | 14.77800       |                   | 16.93      | 0.00  | 0.00          | 0                | 70.00         |
| \$ / R           | On 15/05/2018 | Any day expiry          |        |            | 14.77580    |       | 14.77580   |             | 14.78810     | 14.78810       |                   | 16.94      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future |        |            | 14.86130    |       | 14.86130   |             | 14.87400     | 14.87400       |                   | 17.14      | 0.00  | 0.00          | 0                | 3,115.00      |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 11.00  | Put        | 50.66140    |       | 0.05066    |             | 42.90250     | 0.04290        | 50.661            | 16.85      | 0.04  | 0.00          | 0                | 750.00        |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 13.05  | Put        | 291.42550   |       | 0.29143    |             | 293.59490    | 0.29359        | 291.425           | 15.30      | 0.19  | 0.00          | 0                | 750.00        |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 13.64  | Put        | 495.20110   |       | 0.49520    |             | 504.41900    | 0.50442        | 495.201           | 15.91      | 0.28  | 0.00          | 0                | 70,530.00     |
| \$ / R           | On 18/06/2018 | Foreign Exchange Future | 16.38  | Call       | 661.67750   |       | 0.66168    |             | 678.21770    | 0.67822        | 661.678           | 18.82      | 0.36  | 0.00          | 0                | 750.00        |
| \$ / R           | On 13/08/2018 | Any day expiry          |        |            | 15.00220    |       | 15.00220   |             | 15.01540     | 15.01540       |                   | 17.40      | 0.00  | 0.00          | 0                | 70.00         |
| \$ / R           | On 17/09/2018 | Foreign Exchange Future |        |            | 15.09030    |       | 15.09030   |             | 15.10380     | 15.10380       |                   | 17.54      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/11/2018 | Any day expiry          |        |            | 15.23370    |       | 15.23370   |             | 15.24770     | 15.24770       |                   | 17.73      | 0.00  | 0.00          | 0                | 70.00         |
| \$ / R           | On 14/12/2018 | Foreign Exchange Future |        |            | 15.31160    |       | 15.31160   |             | 15.32600     | 15.32600       |                   | 17.79      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/02/2019 | Any day expiry          |        |            | 15.46510    |       | 15.46510   |             | 15.48010     | 15.48010       |                   | 17.93      | 0.00  | 0.00          | 0                | 70.00         |
| \$ / R           | On 18/03/2019 | Foreign Exchange Future |        |            | 15.54810    |       | 15.54810   |             | 15.56340     | 15.56340       |                   | 18.01      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 19/06/2017 | Foreign Exchange Future |        |            | 13.97400    |       | 13.97400   |             | 13.98460     | 13.98460       |                   | 17.15      | 0.00  | 139,740.00    | 10               | 521.00        |
| \$ / R MAXI      | On 18/09/2017 | Foreign Exchange Future |        |            | 14.19390    |       | 14.19390   |             | 14.20470     | 14.20470       |                   | 16.77      | 0.00  | 0.00          | 0                | 27.00         |
| \$ / R MAXI      | On 18/12/2017 | Foreign Exchange Future |        |            | 14.41430    |       | 14.41430   |             | 14.42490     | 14.42490       |                   | 16.69      | 0.00  | 0.00          | 0                | 45.00         |
| \$ / R MAXI      | On 19/03/2018 | Foreign Exchange Future |        |            | 14.63460    |       | 14.63460   |             | 14.64610     | 14.64610       |                   | 16.73      | 0.00  | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 18/06/2018 | Foreign Exchange Future |        |            | 14.86130    |       | 14.86130   |             | 14.87400     | 14.87400       |                   | 17.14      | 0.00  | 0.00          | 0                | 47.00         |
| £ / R            | On 13/04/2017 | Any day expiry          |        |            | 17.11700    |       | 17.11700   |             | 17.27640     | 17.27640       |                   | 22.33      | 0.00  | 0.00          | 0                | 61.00         |
| £ / R            | On 24/04/2017 | Any day expiry          |        |            | 17.13930    |       | 17.13930   |             | 17.30220     | 17.30220       |                   | 19.56      | 0.00  | 0.00          | 0                | 10.00         |
| £ / R            | On 25/04/2017 | Any day expiry          |        |            | 17.15270    |       | 17.15270   |             | 17.31530     | 17.31530       |                   | 19.57      | 0.00  | 0.00          | 0                | 182.00        |
| £ / R            | On 28/04/2017 | Any day expiry          |        |            | 17.16370    |       | 17.16370   |             | 17.32590     | 17.32590       |                   | 19.49      | 0.00  | 0.00          | 0                | 97.00         |
| £ / R            | On 19/06/2017 | Foreign Exchange Future |        |            | 17.34760    |       | 17.34760   |             | 17.50900     | 17.50900       |                   | 17.47      | 0.00  | 37,991,244.00 | 2,190            | 56,743.00     |
| £ / R            | On 19/06/2017 | Foreign Exchange Future | 16.50  | Call       | 1,026.03540 |       | 1.02604    | 1,165.10160 | 1.16510      | 1,026.035      | 16.23             | 0.77       | 0.00  | 0.00          | 0                | 600.00        |
| £ / R            | On 19/06/2017 | Foreign Exchange Future | 17.50  | Call       | 478.61470   |       | 0.47861    | 571.83180   | 0.57183      | 478.615        | 17.74             | 0.47       | 0.00  | 0.00          | 0                | 600.00        |
| £ / R            | On 19/06/2017 | Foreign Exchange Future | 19.00  | Call       | 135.11710   |       | 0.13512    | 175.73940   | 0.17574      | 135.117        | 20.22             | 0.17       | 0.00  | 0.00          | 0                | 1,200.00      |
| £ / R            | On 18/09/2017 | Foreign Exchange Future |        |            | 17.66660    |       | 17.66660   |             | 17.83000     | 17.83000       |                   | 17.08      | 0.00  | 0.00          | 0                | 1,786.00      |
| £ / R            | On 18/12/2017 | Foreign Exchange Future |        |            | 17.99100    |       | 17.99100   |             | 18.15640     | 18.15640       |                   | 16.33      | 0.00  | 0.00          | 0                | 215.00        |
| ¥ / R            | On 19/06/2017 | Foreign Exchange Future |        |            | 0.12648     |       | 0.12648    |             | 0.12644      | 0.12644        |                   | 16.34      | 0.00  | 0.00          | 0                | 3,804.00      |
| ¥ / R            | On 18/09/2017 | Foreign Exchange Future |        |            | 0.12900     |       | 0.12900    |             | 0.12896      | 0.12896        |                   | 15.10      | 0.00  | 0.00          | 0                | 0.00          |
| ¥ / R            | On 18/12/2017 | Foreign Exchange Future |        |            | 0.13163     |       | 0.13163    |             | 0.13158      | 0.13158        |                   | 14.20      | 0.00  | 0.00          | 0                | 0.00          |
| € / R            | On 13/04/2017 | Any day expiry          |        |            | 14.66400    |       | 14.66400   |             | 14.73520     | 14.73520       |                   | 20.63      | 0.00  | 0.00          | 0                | 45.00         |
| € / R            | On 28/04/2017 | Any day expiry          |        |            | 14.68170    |       | 14.68170   |             | 14.75460     | 14.75460       |                   | 16.93      | 0.00  | 0.00          | 0                | 5.00          |
| € / R            | On 19/06/2017 | Foreign Exchange Future |        |            | 14.88310    |       | 14.88310   |             | 14.95520     | 14.95520       |                   | 16.15      | 0.00  | 13,290,608.30 | 893              | 109,909.00    |
| € / R            | On 18/09/2017 | Foreign Exchange Future |        |            | 15.18830    |       | 15.18830   |             | 15.26180     | 15.26180       |                   | 15.61      | 0.00  | 3,204,731.30  | 211              | 6,854.00      |
| € / R            | On 18/12/2017 | Foreign Exchange Future |        |            | 15.50280    |       | 15.50280   |             | 15.57690     | 15.57690       |                   | 15.56      | 0.00  | 4,650,840.00  | 300              | 303.00        |
| € / R            | On 18/12/2017 | Foreign Exchange Future | 14.00  | Put        | 207.87640   |       | 0.20788    | 202.68600   | 0.20269      | 207.876        | 14.75             | 0.19       | 0.00  | 0.00          | 0                | 18,000.00     |
| € / R            | On 18/12/2017 | Foreign Exchange Future | 16.39  | Call       | 509.09860   |       | 0.50910    | 549.63640   | 0.54964      | 509.099        | 16.62             | 0.37       | 0.00  | 0.00          | 0                | 18,000.00     |
| € / R            | On 19/03/2018 | Foreign Exchange Future |        |            | 15.82560    |       | 15.82560   |             | 15.90120     | 15.90120       |                   | 15.61      | 0.00  | 0.00          | 0                | 916.00        |

| Contract Details | Strike        | Call / Put              | MTM | Yield     | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-----|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| 10Y STND         | On 17/12/2025 | Interest Rate Swap      |     | 97.98369  | 97.98369   |           | 98.28215     | 98.28215       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 10Y STND         | On 16/03/2026 | Interest Rate Swap      |     | 95.08235  | 95.08235   |           | 95.39732     | 95.39732       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 10Y STND         | On 15/06/2026 | Interest Rate Swap      |     | 93.89082  | 93.89082   |           | 94.21320     | 94.21320       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 10Y STND         | On 21/09/2026 | Interest Rate Swap      |     | 96.03023  | 96.03023   |           | 96.34959     | 96.34959       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 10Y STND         | On 21/12/2026 | Interest Rate Swap      |     | 99.74693  | 99.74693   |           | 100.05824    | 100.05824      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 10Y STND         | On 15/03/2027 | Interest Rate Swap      |     | 98.38181  | 98.38181   |           | 98.69550     | 98.69550       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 10Y STND         | On 21/06/2027 | Interest Rate Swap      |     | 100.42688 | 100.42688  |           | 100.73963    | 100.73963      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 1Y STND          | On 15/06/2017 | Interest Rate Swap      |     | 99.60706  | 99.60706   |           | 99.60706     | 99.60706       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 1Y STND          | On 21/09/2017 | Interest Rate Swap      |     | 99.62892  | 99.62892   |           | 99.63107     | 99.63107       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 1Y STND          | On 21/12/2017 | Interest Rate Swap      |     | 99.88322  | 99.88322   |           | 99.88893     | 99.88893       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 1Y STND          | On 15/03/2018 | Interest Rate Swap      |     | 99.91239  | 99.91239   |           | 99.92082     | 99.92082       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 1Y STND          | On 21/06/2018 | Interest Rate Swap      |     | 100.18759 | 100.18759  |           | 100.20200    | 100.20200      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 2Y STND          | On 18/12/2017 | Interest Rate Swap      |     | 99.90926  | 99.90926   |           | 99.91464     | 99.91464       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 2Y STND          | On 16/03/2018 | Interest Rate Swap      |     | 99.19473  | 99.19473   |           | 99.20353     | 99.20353       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 2Y STND          | On 15/06/2018 | Interest Rate Swap      |     | 98.87280  | 98.87280   |           | 98.88707     | 98.88707       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 2Y STND          | On 21/09/2018 | Interest Rate Swap      |     | 98.93771  | 98.93771   |           | 98.95592     | 98.95592       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 2Y STND          | On 21/12/2018 | Interest Rate Swap      |     | 99.44000  | 99.44000   |           | 99.46000     | 99.46000       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 2Y STND          | On 15/03/2019 | Interest Rate Swap      |     | 99.95922  | 99.95922   |           | 99.98425     | 99.98425       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 2Y STND          | On 21/06/2019 | Interest Rate Swap      |     | 100.48758 | 100.48758  |           | 100.52170    | 100.52170      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 5Y STND          | On 17/12/2020 | Interest Rate Swap      |     | 97.82095  | 97.82095   |           | 97.94438     | 97.94438       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 5Y STND          | On 16/03/2021 | Interest Rate Swap      |     | 97.16580  | 97.16580   |           | 97.30323     | 97.30323       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 5Y STND          | On 15/06/2021 | Interest Rate Swap      |     | 96.47913  | 96.47913   |           | 96.62905     | 96.62905       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 5Y STND          | On 21/09/2021 | Interest Rate Swap      |     | 96.75981  | 96.75981   |           | 96.92165     | 96.92165       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 5Y STND          | On 21/12/2021 | Interest Rate Swap      |     | 99.01878  | 99.01878   |           | 99.18943     | 99.18943       |                   |            | 0.00  | 0.00        | 0                | 51.00         |
| 5Y STND          | On 15/03/2022 | Interest Rate Swap      |     | 99.23604  | 99.23604   |           | 99.41557     | 99.41557       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| 5Y STND          | On 21/06/2022 | Interest Rate Swap      |     | 100.49701 | 100.49701  |           | 100.68577    | 100.68577      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL37             | On 04/05/2017 | Index Future            |     | 528.72600 | 528.72600  |           | 527.48500    | 527.48500      |                   |            | 0.00  | 0.00        | 0                | 1.00          |
| AL37             | On 03/08/2017 | Index Future            |     | 538.81200 | 538.81200  |           | 537.55400    | 537.55400      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL37             | On 02/11/2017 | Index Future            |     | 549.35600 | 549.35600  |           | 548.07100    | 548.07100      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL7T             | On 04/05/2017 | Index Future            |     | 604.01900 | 604.01900  |           | 601.13600    | 601.13600      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL7T             | On 03/08/2017 | Index Future            |     | 615.54100 | 615.54100  |           | 612.61000    | 612.61000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AL7T             | On 02/11/2017 | Index Future            |     | 627.58700 | 627.58700  |           | 624.59600    | 624.59600      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ALBI             | On 04/05/2017 | Index Future            |     | 547.10200 | 547.10200  |           | 544.09700    | 544.09700      |                   |            | 0.00  | 0.00        | 0                | 594.00        |
| ALBI             | On 03/08/2017 | Index Future            |     | 557.53800 | 557.53800  |           | 554.48200    | 554.48200      |                   |            | 0.00  | 0.00        | 0                | 33.00         |
| ALBI             | On 02/11/2017 | Index Future            |     | 568.44900 | 568.44900  |           | 565.33100    | 565.33100      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| AU\$ / R         | On 19/06/2017 | Foreign Exchange Future |     | 10.48380  | 10.48380   |           | 10.54910     | 10.54910       |                   | 14.01      | 0.00  | 964,509.60  | 92               | 30,140.00     |
| AU\$ / R         | On 18/09/2017 | Foreign Exchange Future |     | 10.63490  | 10.63490   |           | 10.70080     | 10.70080       |                   | 13.51      | 0.00  | 0.00        | 0                | 2,235.00      |

| Contract Details | Strike        | Call / Put              | MTM       | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| AU\$ / R         | On 18/12/2017 | Foreign Exchange Future | 10.78820  |       | 10.78820   |           | 10.85490     | 10.85490       |                   | 13.09      | 0.00  | 75,517.40   | 7                | 58.00         |
| CAD/ R           | On 19/06/2017 | Foreign Exchange Future | 10.44490  |       | 10.44490   |           | 10.43560     | 10.43560       |                   | 14.96      | 0.00  | 0.00        | 0                | 10.00         |
| CAD/ R           | On 18/09/2017 | Foreign Exchange Future | 10.62450  |       | 10.62450   |           | 10.61480     | 10.61480       |                   | 14.37      | 0.00  | 0.00        | 0                | 10.00         |
| CAD/ R           | On 18/12/2017 | Foreign Exchange Future | 10.80610  |       | 10.80610   |           | 10.79580     | 10.79580       |                   | 14.07      | 0.00  | 0.00        | 0                | 0.00          |
| CHF / R          | On 19/06/2017 | Foreign Exchange Future | 13.93700  |       | 13.93700   |           | 13.98400     | 13.98400       |                   | 16.53      | 0.00  | 0.00        | 0                | 1,356.00      |
| CHF / R          | On 18/09/2017 | Foreign Exchange Future | 14.24070  |       | 14.24070   |           | 14.28880     | 14.28880       |                   | 16.42      | 0.00  | 0.00        | 0                | 0.00          |
| CHF / R          | On 18/12/2017 | Foreign Exchange Future | 14.55390  |       | 14.55390   |           | 14.60370     | 14.60370       |                   | 16.41      | 0.00  | 0.00        | 0                | 0.00          |
| CNH / R          | On 19/06/2017 | Foreign Exchange Future | 2.01610   |       | 2.01610    |           | 2.01920      | 2.01920        |                   | 16.17      | 0.00  | 0.00        | 0                | 10.00         |
| CNH / R          | On 18/09/2017 | Foreign Exchange Future | 2.03470   |       | 2.03470    |           | 2.03790      | 2.03790        |                   | 15.92      | 0.00  | 0.00        | 0                | 0.00          |
| CNH / R          | On 18/12/2017 | Foreign Exchange Future | 2.05310   |       | 2.05310    |           | 2.05650      | 2.05650        |                   | 15.38      | 0.00  | 0.00        | 0                | 0.00          |
| CNH/R            | On 02/05/2017 | Any day expiry          | 2.00630   |       | 2.00630    |           | 2.00950      | 2.00950        |                   | 18.99      | 0.00  | 0.00        | 0                | 362.00        |
| DKK / R          | On 19/06/2017 | Foreign Exchange Future | 2.00300   |       | 2.00300    |           | 2.01170      | 2.01170        |                   | 16.00      | 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 04/05/2017 | Bond Future             | 10.83247  |       | 75.81856   |           | 10.88905     | 75.47435       |                   |            | 0.00  | 0.00        | 0                | 9,466.00      |
| ES33             | On 03/08/2017 | Bond Future             | 10.92464  |       | 77.26484   |           | 10.98301     | 76.91496       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES33             | On 02/11/2017 | Bond Future             | 11.01707  |       | 74.98434   |           | 11.07753     | 74.62720       |                   |            | 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 04/05/2017 | Bond Future             | 10.97788  |       | 79.31232   |           | 11.02948     | 78.95588       |                   |            | 0.00  | 0.00        | 0                | 8,777.00      |
| ES42             | On 03/08/2017 | Bond Future             | 11.06836  |       | 80.82532   |           | 11.12157     | 80.46304       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ES42             | On 02/11/2017 | Bond Future             | 11.15825  |       | 78.14527   |           | 11.21337     | 77.77552       |                   |            | 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          |



| Contract Details | Strike        | Call / Put              | MTM       | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| GOVI             | On 04/05/2017 | GOVI                    | 545.43100 |       | 545.43100  |           | 542.36400    | 542.36400      |                   |            | 0.00  | 0.00        | 0                | 401.00        |
| GOVI             | On 03/08/2017 | GOVI                    | 555.83500 |       | 555.83500  |           | 552.71600    | 552.71600      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| GOVI             | On 02/11/2017 | GOVI                    | 566.71300 |       | 566.71300  |           | 563.53000    | 563.53000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| HK\$/R           | On 19/06/2017 | Foreign Exchange Future | 1.80110   |       | 1.80110    |           | 1.80250      | 1.80250        |                   | 17.04      | 0.00  | 0.00        | 0                | 0.00          |
| HK\$/R           | On 18/09/2017 | Foreign Exchange Future | 1.83180   |       | 1.83180    |           | 1.83320      | 1.83320        |                   | 16.80      | 0.00  | 0.00        | 0                | 0.00          |
| HK\$/R           | On 18/12/2017 | Foreign Exchange Future | 1.86180   |       | 1.86180    |           | 1.86330      | 1.86330        |                   | 16.26      | 0.00  | 0.00        | 0                | 0.00          |
| I2025            | On 04/05/2017 | Bond Future             | 127.11009 |       | 127.11009  |           | 127.19357    | 127.19357      |                   |            | 0.00  | 0.00        | 0                | 3,234.00      |
| I2025            | On 03/08/2017 | Bond Future             | 128.22386 |       | 128.22386  |           | 128.30999    | 128.30999      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2025            | On 02/11/2017 | Bond Future             | 130.76303 |       | 130.76303  |           | 130.85070    | 130.85070      |                   |            | 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 04/05/2017 | Bond Future             | 99.40473  |       | 99.40473   |           | 99.39928     | 99.39928       |                   |            | 0.00  | 0.00        | 0                | 1,772.00      |
| I2033            | On 14/08/2015 | Price Contribution      | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| I2033            | On 04/05/2017 | Bond Future             | 103.98167 |       | 103.98167  |           | 103.97580    | 103.97580      |                   |            | 0.00  | 0.00        | 0                | 5,778.00      |
| I2033            | On 03/08/2017 | Bond Future             | 105.98432 |       | 105.98432  |           | 105.97915    | 105.97915      |                   |            | 0.00  | 0.00        | 0                | 356.00        |
| I2033            | On 02/11/2017 | Bond Future             | 107.00183 |       | 107.00183  |           | 106.99637    | 106.99637      |                   |            | 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 04/05/2017 | Bond Future             | 130.18180 |       | 130.18180  |           | 129.32042    | 129.32042      |                   |            | 0.00  | 0.00        | 0                | 20,616.00     |
| I2038            | On 03/08/2017 | Bond Future             | 131.18787 |       | 131.18787  |           | 130.31108    | 130.31108      |                   |            | 0.00  | 0.00        | 0                | 201.00        |
| I2038            | On 02/11/2017 | Bond Future             | 133.78570 |       | 133.78570  |           | 132.89140    | 132.89140      |                   |            | 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 04/05/2017 | Bond Future             | 126.82586 |       | 126.82586  |           | 126.81855    | 126.81855      |                   |            | 0.00  | 0.00        | 0                | 20,203.00     |
| I2046            | On 03/08/2017 | Bond Future             | 129.26845 |       | 129.26845  |           | 129.26215    | 129.26215      |                   |            | 0.00  | 0.00        | 0                | 637.00        |
| I2046            | On 02/11/2017 | Bond Future             | 130.23716 |       | 130.23716  |           | 130.23055    | 130.23055      |                   |            | 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 04/05/2017 | Bond Future             | 135.43844 |       | 135.43844  |           | 134.50928    | 134.50928      |                   |            | 0.00  | 0.00        | 0                | 24,114.00     |
| I2050            | On 03/08/2017 | Bond Future             | 136.38212 |       | 136.38212  |           | 135.43597    | 135.43597      |                   |            | 0.00  | 0.00        | 0                | 302.00        |
| I2050            | On 02/11/2017 | Bond Future             | 139.08270 |       | 139.08270  |           | 138.11788    | 138.11788      |                   |            | 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 04/05/2017 | Index Future            | 245.93500 |       | 245.93500  |           | 245.61800    | 245.61800      |                   |            | 0.00  | 0.00        | 0                | 925.00        |
| IGOV             | On 03/08/2017 | Index Future            | 250.67100 |       | 250.67100  |           | 250.35000    | 250.35000      |                   |            | 0.00  | 0.00        | 0                | 297.00        |
| IGOV             | On 02/11/2017 | Index Future            | 255.63500 |       | 255.63500  |           | 255.30700    | 255.30700      |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| JIBAR FUTURE     | On 19/04/2017 | Jibar Tradeable Future  | 7.38000   |       | 92.62000   |           | 7.38000      | 92.62000       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| JIBAR FUTURE     | On 17/05/2017 | Jibar Tradeable Future  | 7.37000   |       | 92.63000   |           | 7.37000      | 92.63000       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| JIBAR FUTURE     | On 21/06/2017 | Jibar Tradeable Future  | 7.40000   |       | 92.60000   |           | 7.40000      | 92.60000       |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| JIBAR FUTURE     | On 19/07/2017 | Jibar Tradeable Future  | 7.41000   |       | 92.59000   |           | 7.41000      | 92.59000       |                   |            | 0.00  | 0.00        | 0                | 0.00          |

| Contract Details |               | Strike | Call / Put | MTM                     | Yield       | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value    | Contracts Traded | Open Interest |
|------------------|---------------|--------|------------|-------------------------|-------------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| JIBAR FUTURE     | On 16/08/2017 |        |            | Jibar Tradeable Future  | 7.42000     | 92.58000   |           | 7.42000      | 92.58000       |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| JIBAR FUTURE     | On 20/09/2017 |        |            | Jibar Tradeable Future  | 7.42000     | 92.58000   |           | 7.42000      | 92.58000       |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| JIBAR FUTURE     | On 20/12/2017 |        |            | Jibar Tradeable Future  | 7.45000     | 92.55000   |           | 7.45000      | 92.55000       |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| JIBAR FUTURE     | On 20/03/2018 |        |            | Jibar Tradeable Future  | 7.47000     | 92.53000   |           | 7.47000      | 92.53000       |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| JIBAR FUTURE     | On 20/06/2018 |        |            | Jibar Tradeable Future  | 7.47000     | 92.53000   |           | 7.47000      | 92.53000       |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| JIBAR FUTURE     | On 19/09/2018 |        |            | Jibar Tradeable Future  | 7.49000     | 92.51000   |           | 7.49000      | 92.51000       |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| JIBAR FUTURE     | On 19/12/2018 |        |            | Jibar Tradeable Future  | 7.55000     | 92.45000   |           | 7.55000      | 92.45000       |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| JIBAR FUTURE     | On 20/03/2019 |        |            | Jibar Tradeable Future  | 7.56000     | 92.44000   |           | 7.56000      | 92.44000       |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| KES / R          | On 19/06/2017 |        |            | Foreign Exchange Future | 0.13360     | 0.13360    |           | 0.13380      | 0.13380        |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| KES / R          | On 18/09/2017 |        |            | Foreign Exchange Future | 0.13340     | 0.13340    |           | 0.13330      | 0.13330        |                   |            | 0.00  | 0.00           | 0                | 1,382.00      |
| KES / R          | On 18/12/2017 |        |            | Foreign Exchange Future | 0.13340     | 0.13340    |           | 0.13350      | 0.13350        |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| NZ\$ / R         | On 19/06/2017 |        |            | Foreign Exchange Future | 9.70880     | 9.70880    |           | 9.74100      | 9.74100        |                   | 14.17      | 0.00  | 0.00           | 0                | 0.00          |
| NZ\$ / R         | On 18/09/2017 |        |            | Foreign Exchange Future | 9.84120     | 9.84120    |           | 9.87440      | 9.87440        |                   | 13.73      | 0.00  | 0.00           | 0                | 0.00          |
| NZ\$ / R         | On 18/12/2017 |        |            | Foreign Exchange Future | 9.97580     | 9.97580    |           | 10.00950     | 10.00950       |                   | 13.56      | 0.00  | 0.00           | 0                | 0.00          |
| PULA / R         | On 19/06/2017 |        |            | Foreign Exchange Future | 1.30870     | 1.30870    |           | 1.30830      | 1.30830        |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| PULA / R         | On 18/09/2017 |        |            | Foreign Exchange Future | 1.32480     | 1.32480    |           | 1.32430      | 1.32430        |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| PULA / R         | On 18/12/2017 |        |            | Foreign Exchange Future | 1.34030     | 1.34030    |           | 1.33980      | 1.33980        |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| QUANTO £ / \$    | On 19/06/2017 |        |            | Foreign Exchange Future | 1.24140     | 1.24140    |           | 1.25200      | 1.25200        |                   |            | 0.00  | 80,691.00      | 65               | 4,048.00      |
| QUANTO £ / \$    | On 18/09/2017 |        |            | Foreign Exchange Future | 1.24470     | 1.24470    |           | 1.25520      | 1.25520        |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| QUANTO £ / \$    | On 18/12/2017 |        |            | Foreign Exchange Future | 1.24810     | 1.24810    |           | 1.25870      | 1.25870        |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| QUANTO € / \$    | On 19/06/2017 |        |            | Foreign Exchange Future | 1.06510     | 1.06510    |           | 1.06940      | 1.06940        |                   |            | 0.00  | 5,325.50       | 5                | 31,439.00     |
| QUANTO € / \$    | On 18/09/2017 |        |            | Foreign Exchange Future | 1.07010     | 1.07010    |           | 1.07440      | 1.07440        |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| QUANTO € / \$    | On 18/12/2017 |        |            | Foreign Exchange Future | 1.07550     | 1.07550    |           | 1.07990      | 1.07990        |                   |            | 0.00  | 0.00           | 0                | 0.00          |
| R186             | On 04/05/2017 |        |            | Bond Future             | 8.93621     | 113.94001  |           | 9.01784      | 113.38806      |                   | 8.41       | 0.00  | 272,088,743.88 | 2,388            | 110,548.00    |
| R186             | On 04/05/2017 | 8.44   | Call       | Bond Future             | 119.34000   | 0.11934    |           | 80.61000     | 0.08061        | 119.340           | 8.39       | 0.10  | 0.00           | 0                | 500.00        |
| R186             | On 04/05/2017 | 8.70   | Call       | Bond Future             | 444.09000   | 0.44409    |           | 324.38000    | 0.32438        | 444.090           | 8.54       | 0.28  | 0.00           | 0                | 500.00        |
| R186             | On 04/05/2017 | 8.94   | Put        | Bond Future             | 1,060.65000 | 1.06065    |           | 1,373.76000  | 1.37376        | 1,060.650         | 8.68       | 0.49  | 0.00           | 0                | 500.00        |
| R186             | On 04/05/2017 | 8.95   | Put        | Bond Future             | 1,027.77000 | 1.02777    |           | 1,335.44000  | 1.33544        | 1,027.770         | 8.69       | 0.48  | 0.00           | 0                | 5,209.00      |
| R186             | On 04/05/2017 | 9.20   | Put        | Bond Future             | 421.40000   | 0.42140    |           | 597.92000    | 0.59792        | 421.400           | 8.84       | 0.25  | 0.00           | 0                | 5,209.00      |
| R186             | On 03/08/2017 |        |            | Bond Future             | 8.98570     | 110.81072  |           | 9.07055      | 110.24959      |                   | 8.70       | 0.00  | 0.00           | 0                | 9,133.00      |
| R186             | On 03/08/2017 | 8.85   | Put        | Bond Future             | 2,731.15000 | 2.73115    |           | 3,062.11000  | 3.06211        | 2,731.150         | 8.91       | 0.55  | 0.00           | 0                | 750.00        |
| R186             | On 03/08/2017 | 9.35   | Put        | Bond Future             | 1,296.28000 | 1.29628    |           | 1,500.46000  | 1.50046        | 1,296.280         | 9.22       | 0.33  | 0.00           | 0                | 750.00        |
| R186             | On 03/08/2017 | 9.50   | Put        | Bond Future             | 1,010.51000 | 1.01051    |           | 1,181.31000  | 1.18131        | 1,010.510         | 9.32       | 0.27  | 0.00           | 0                | 6,500.00      |
| R186             | On 02/11/2017 |        |            | Bond Future             | 9.02869     | 112.97953  |           | 9.11723      | 112.40683      |                   | 8.55       | 0.00  | 0.00           | 0                | 1.00          |
| 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          |

| 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/R208        | On 21/12/2026 | Price Contribution | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| R197             | On 04/05/2017 | Bond Future        | 297.66736 |       | 297.66736  |           | 296.65047    | 296.65047      |                   |            | 0.00  | 0.00         | 0                | 1,063.00      |
| R197             | On 03/08/2017 | Bond Future        | 296.50510 |       | 296.50510  |           | 295.47100    | 295.47100      |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| R197             | On 02/11/2017 | Bond Future        | 302.37661 |       | 302.37661  |           | 301.32158    | 301.32158      |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| R197             | On 07/12/2023 | Price Contribution | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| R202             | On 04/05/2017 | Bond Future        | 241.62942 |       | 241.62942  |           | 242.54831    | 242.54831      |                   |            | 0.00  | 0.00         | 0                | 33,327.00     |
| R202             | On 03/08/2017 | Bond Future        | 242.62072 |       | 242.62072  |           | 243.55934    | 243.55934      |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| R202             | On 02/11/2017 | Bond Future        | 247.42514 |       | 247.42514  |           | 248.38175    | 248.38175      |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| R202             | On 07/12/2033 | Price Contribution | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| R2023            | On 04/05/2017 | Bond Future        | 8.31524   |       | 98.89241   |           | 8.37661      | 98.61888       |                   | 5.98       | 0.00  | 9,889,241.00 | 100              | 19,743.00     |
| R2023            | On 03/08/2017 | Bond Future        | 8.34447   |       | 100.77886  |           | 8.40900      | 100.50127      |                   | 5.79       | 0.00  | 0.00         | 0                | 0.00          |
| R2023            | On 02/11/2017 | Bond Future        | 8.37047   |       | 98.81964   |           | 8.43886      | 98.53615       |                   | 5.25       | 0.00  | 0.00         | 0                | 0.00          |
| R2023            | On 28/02/2023 | Price Contribution | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| R203             | On 04/05/2017 | Bond Future        | 7.44171   |       | 101.45661  |           | 7.45846      | 101.45075      |                   | 0.29       | 0.00  | 0.00         | 0                | 31,101.00     |
| R203             | On 15/09/2017 | Price Contribution | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| R2030            | On 04/05/2017 | Bond Future        | 9.32217   |       | 92.40704   |           | 9.41376      | 91.78152       |                   |            | 0.00  | 646,849.28   | 7                | 31,538.00     |
| R2030            | On 03/08/2017 | Bond Future        | 9.37736   |       | 90.16299   |           | 9.47200      | 89.52666       |                   |            | 0.00  | 0.00         | 0                | 3,410.00      |
| R2030            | On 02/11/2017 | Bond Future        | 9.42254   |       | 91.92781   |           | 9.52047      | 91.27856       |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| R2030            | On 31/01/2030 | Price Contribution | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| R2032            | On 04/05/2017 | Bond Future        | 9.49647   |       | 91.03370   |           | 9.57786      | 90.44067       |                   | 12.23      | 0.00  | 0.00         | 0                | 22,637.00     |
| R2032            | On 03/08/2017 | Bond Future        | 9.54998   |       | 92.77022   |           | 9.63387      | 92.16698       |                   | 12.15      | 0.00  | 0.00         | 0                | 0.00          |
| R2032            | On 02/11/2017 | Bond Future        | 9.60026   |       | 90.42717   |           | 9.68698      | 89.81165       |                   | 12.08      | 0.00  | 0.00         | 0                | 0.00          |
| R2032            | On 31/03/2032 | Price Contribution | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| R2035            | On 04/05/2017 | Bond Future        | 9.66672   |       | 94.99781   |           | 9.74810      | 94.35093       |                   |            | 0.00  | 0.00         | 0                | 8,780.00      |
| R2035            | On 03/08/2017 | Bond Future        | 9.72120   |       | 96.80995   |           | 9.80501      | 96.15186       |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| R2035            | On 02/11/2017 | Bond Future        | 9.77463   |       | 94.20240   |           | 9.86116      | 93.53097       |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| R2035            | On 28/02/2035 | Price Contribution | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| R2037            | On 04/05/2017 | Bond Future        | 9.74815   |       | 91.43000   |           | 9.82959      | 90.78639       |                   | 13.79      | 0.00  | 0.00         | 0                | 55,012.00     |
| R2037            | On 03/08/2017 | Bond Future        | 9.80713   |       | 88.91694   |           | 9.89100      | 88.26217       |                   | 14.37      | 0.00  | 0.00         | 0                | 160.00        |
| R2037            | On 02/11/2017 | Bond Future        | 9.85711   |       | 90.65741   |           | 9.94358      | 89.98931       |                   | 14.36      | 0.00  | 0.00         | 0                | 0.00          |
| R2037            | On 31/01/2037 | Price Contribution | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00         | 0                | 0.00          |
| R204             | On 04/05/2017 | Bond Future        | 7.59123   |       | 103.65305  |           | 7.64387      | 103.57392      |                   | 1.30       | 0.00  | 0.00         | 0                | 28,589.00     |
| R204             | On 03/08/2017 | Bond Future        | 7.56540   |       | 101.59008  |           | 7.62724      | 101.51070      |                   | 1.30       | 0.00  | 0.00         | 0                | 0.00          |
| R204             | On 02/11/2017 | Bond Future        | 7.47566   |       | 103.57840  |           | 7.55243      | 103.49693      |                   | 0.86       | 0.00  | 0.00         | 0                | 0.00          |
| R204             | On 21/12/2018 | Price Contribution | 100.00000 |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00         | 0                | 0.00          |

| 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 |
|------------------|---------------|------------|--------------------|-------------|------------|-------------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| 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 04/05/2017 |            | Bond Future        | 9.80308     | 95.14803   |             | 9.87442      | 94.54446       |                   | 14.43      | 0.00  | 7,611,842.40  | 80               | 9,600.00      |
| R2040            | On 03/08/2017 |            | Bond Future        | 9.86191     | 92.45542   |             | 9.93533      | 91.84160       |                   | 15.05      | 0.00  | 0.00          | 0                | 0.00          |
| R2040            | On 02/11/2017 |            | Bond Future        | 9.91189     | 94.26513   |             | 9.98756      | 93.63877       |                   | 15.07      | 0.00  | 0.00          | 0                | 0.00          |
| R2040            | On 31/01/2040 |            | Price Contribution | 100.00000   | 100.00000  |             | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R2044            | On 04/05/2017 |            | Bond Future        | 9.82756     | 92.22200   |             | 9.90392      | 91.57089       |                   | 15.12      | 0.00  | 0.00          | 0                | 23,891.00     |
| R2044            | On 03/08/2017 |            | Bond Future        | 9.88468     | 89.59882   |             | 9.96324      | 88.93648       |                   | 15.78      | 0.00  | 0.00          | 0                | 0.00          |
| R2044            | On 02/11/2017 |            | Bond Future        | 9.93321     | 91.35259   |             | 10.01411     | 90.67684       |                   | 15.83      | 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 04/05/2017 |            | Bond Future        | 9.81573     | 91.34932   |             | 9.89198      | 90.68453       |                   | 15.71      | 0.00  | 0.00          | 0                | 77,183.00     |
| R2048            | On 03/08/2017 |            | Bond Future        | 9.86705     | 93.09187   |             | 9.94542      | 92.41551       |                   | 15.66      | 0.00  | 0.00          | 0                | 170.00        |
| R2048            | On 02/11/2017 |            | Bond Future        | 9.91724     | 90.47504   |             | 9.99798      | 89.78493       |                   | 15.68      | 0.00  | 0.00          | 0                | 0.00          |
| R2048            | On 28/02/2048 |            | Price Contribution | 100.00000   | 100.00000  |             | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R207             | On 04/05/2017 |            | Bond Future        | 7.77243     | 101.02255  |             | 7.81916      | 100.91209      |                   | 2.31       | 0.00  | 0.00          | 0                | 76,368.00     |
| R207             | On 03/08/2017 |            | Bond Future        | 7.78154     | 99.30638   |             | 7.83301      | 99.19504       |                   | 2.32       | 0.00  | 0.00          | 0                | 0.00          |
| R207             | On 03/08/2017 | 8.19       | Call               | 1,097.02000 | 1.09702    | 1,018.00000 | 1.01800      | 1,097.020      |                   | 2.45       | 0.74  | 0.00          | 0                | 51.00         |
| R207             | On 02/11/2017 |            | Bond Future        | 7.75549     | 101.25006  |             | 7.81353      | 101.13601      |                   | 1.91       | 0.00  | 0.00          | 0                | 0.00          |
| R207             | On 15/01/2020 |            | Price Contribution | 100.00000   | 100.00000  |             | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R207/R203        | On 15/01/2020 |            | Price Contribution | 100.00000   | 100.00000  |             | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R208             | On 04/05/2017 |            | Bond Future        | 7.90625     | 96.89739   |             | 7.96783      | 96.69934       |                   | 3.73       | 0.00  | 0.00          | 0                | 23,301.00     |
| R208             | On 03/08/2017 |            | Bond Future        | 7.91867     | 98.74578   |             | 7.98465      | 98.54511       |                   | 3.69       | 0.00  | 0.00          | 0                | 0.00          |
| R208             | On 02/11/2017 |            | Bond Future        | 7.91769     | 97.27575   |             | 7.98932      | 97.07066       |                   | 3.14       | 0.00  | 0.00          | 0                | 0.00          |
| R208             | On 31/03/2021 |            | Price Contribution | 100.00000   | 100.00000  |             | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R208/R204        | On 31/03/2021 |            | Price Contribution | 100.00000   | 100.00000  |             | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R208/R207        | On 31/03/2021 |            | Price Contribution | 100.00000   | 100.00000  |             | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00          | 0                | 0.00          |
| R209             | On 04/05/2017 |            | Bond Future        | 9.67054     | 71.22221   |             | 9.75182      | 70.68622       |                   | 14.36      | 0.00  | 56,479,212.53 | 793              | 61,964.00     |
| R209             | On 04/05/2017 | 8.93       | Call               | 38.30000    | 0.03830    | 25.65000    | 0.02565      | 38.300         |                   | 14.17      | 0.04  | 0.00          | 0                | 1,130.00      |
| R209             | On 04/05/2017 | 9.33       | Put                | 2,647.35000 | 2.64735    | 3,095.78000 | 3.09578      | 2,647.350      |                   | 14.44      | 0.79  | 0.00          | 0                | 1,130.00      |
| R209             | On 04/05/2017 | 9.63       | Put                | 1,279.91000 | 1.27991    | 1,603.75000 | 1.60375      | 1,279.910      |                   | 14.73      | 0.53  | 0.00          | 0                | 1,130.00      |
| R209             | On 03/08/2017 |            | Bond Future        | 9.72113     | 72.58079   |             | 9.80462      | 72.03546       |                   | 14.37      | 0.00  | 0.00          | 0                | 0.00          |
| R209             | On 02/11/2017 |            | Bond Future        | 9.76878     | 70.85078   |             | 9.85475      | 70.29442       |                   | 14.46      | 0.00  | 0.00          | 0                | 901.00        |
| R209             | On 02/11/2017 | 8.30       | Call               | 340.10000   | 0.34010    | 290.50000   | 0.29050      | 340.100        |                   | 13.88      | 0.10  | 0.00          | 0                | 2,800.00      |
| R209             | On 02/11/2017 | 9.00       | Call               | 1,203.66000 | 1.20366    | 1,065.41000 | 1.06541      | 1,203.660      |                   | 14.30      | 0.27  | 0.00          | 0                | 2,800.00      |

| Contract Details |               |                         | Strike | Call / Put | MTM          | Yield | Mark Price   | Spot Rate    | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|--------------|-------|--------------|--------------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| R209             | On 02/11/2017 | Bond Future             | 10.00  | Put        | 2,520.34000  |       | 2.52034      | 2,760.44000  | 2.76044      | 2,520.340      |                   | 15.16      | 0.40  | 0.00        | 0                | 3,360.00      |
| 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 04/05/2017 | Bond Future             |        |            | 182.79742    |       | 182.79742    | 182.78689    | 182.78689    |                |                   |            | 0.00  | 0.00        | 0                | 1,698.00      |
| R210             | On 03/08/2017 | Bond Future             |        |            | 186.31781    |       | 186.31781    | 186.30875    | 186.30875    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R210             | On 02/11/2017 | Bond Future             |        |            | 187.59574    |       | 187.59574    | 187.58607    | 187.58607    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R210             | On 31/03/2028 | Price Contribution      |        |            | 100.00000    |       | 100.00000    | 100.00000    | 100.00000    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R212             | On 04/05/2017 | Bond Future             |        |            | 147.56558    |       | 147.56558    | 147.55723    | 147.55723    |                |                   |            | 0.00  | 0.00        | 0                | 3,268.00      |
| R212             | On 03/08/2017 | Bond Future             |        |            | 148.37462    |       | 148.37462    | 148.36735    | 148.36735    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R212             | On 02/11/2017 | Bond Future             |        |            | 151.31285    |       | 151.31285    | 151.30515    | 151.30515    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R212             | On 31/01/2022 | Price Contribution      |        |            | 100.00000    |       | 100.00000    | 100.00000    | 100.00000    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R213             | On 04/05/2017 | Bond Future             |        |            | 9.36492      |       | 83.19487     | 9.45635      | 82.58822     |                |                   | 11.93      | 0.00  | 0.00        | 0                | 45,201.00     |
| R213             | On 03/08/2017 | Bond Future             |        |            | 9.41298      |       | 84.78184     | 9.50719      | 84.16465     |                |                   | 11.89      | 0.00  | 0.00        | 0                | 0.00          |
| R213             | On 02/11/2017 | Bond Future             |        |            | 9.45986      |       | 82.89006     | 9.55719      | 82.26037     |                |                   | 11.86      | 0.00  | 0.00        | 0                | 0.00          |
| R213             | On 28/02/2031 | Price Contribution      |        |            | 100.00000    |       | 100.00000    | 100.00000    | 100.00000    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R213/R186        | On 28/02/2031 | Price Contribution      |        |            | 100.00000    |       | 100.00000    | 100.00000    | 100.00000    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R214             | On 04/05/2017 | Bond Future             |        |            | 9.75516      |       | 71.30454     | 9.83137      | 70.78121     |                |                   | 15.13      | 0.00  | 0.00        | 0                | 35,332.00     |
| R214             | On 03/08/2017 | Bond Future             |        |            | 9.80450      |       | 72.66471     | 9.88275      | 72.13224     |                |                   | 15.13      | 0.00  | 0.00        | 0                | 0.00          |
| R214             | On 02/11/2017 | Bond Future             |        |            | 9.85271      |       | 70.78942     | 9.93323      | 70.24622     |                |                   | 15.26      | 0.00  | 0.00        | 0                | 0.00          |
| R214             | On 28/02/2041 | Price Contribution      |        |            | 100.00000    |       | 100.00000    | 100.00000    | 100.00000    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| R214/R209        | On 28/02/2041 | Price Contribution      |        |            | 100.00000    |       | 100.00000    | 100.00000    | 100.00000    |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| RAIN             | On 19/06/2017 | Foreign Exchange Future |        |            | 23,434.72000 |       | 23,434.72000 | 23,505.80000 | 23,505.80000 |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| SGD / R          | On 19/06/2017 | Foreign Exchange Future |        |            | 9.97120      |       | 9.97120      | 9.98160      | 9.98160      |                |                   | 14.83      | 0.00  | 0.00        | 0                | 0.00          |
| TRY / R          | On 19/06/2017 | Foreign Exchange Future |        |            | 3.66810      |       | 3.66810      | 3.69360      | 3.69360      |                |                   | 17.13      | 0.00  | 0.00        | 0                | 0.00          |
| ZMW / R          | On 19/06/2017 | Foreign Exchange Future |        |            | 1.43480      |       | 1.43480      | 1.44110      | 1.44110      |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ZMW / R          | On 18/09/2017 | Foreign Exchange Future |        |            | 1.41190      |       | 1.41190      | 1.41800      | 1.41800      |                |                   |            | 0.00  | 0.00        | 0                | 0.00          |
| ZMW / R          | On 18/12/2017 | Foreign Exchange Future |        |            | 1.39110      |       | 1.39110      | 1.39700      | 1.39700      |                |                   |            | 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 |
|--------------------------------|--------|------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|------------------|------------------|---------------|
| <b>Total for Derivatives :</b> |        |            |           |            |           |              |                |                   |            |       | 2,730,486,586.23 | 210,700          | 4 080 729.00  |
| <b>Grand Total:</b>            |        |            |           |            |           |              |                |                   |            |       | 2,730,486,586.23 | 210,700          | 4 080 729.00  |