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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/06/2016

| Contract Details | Strike | Call / Put | MTM Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest | |
|--------------------|---------------|----------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|--------|
| Derivatives | | | | | | | | | | | | | | |
| \$ / R | On 21/06/2016 | Any day expiry | 14.79320 | 14.79320 | 15.19370 | 15.19370 | | | 24.82 | 0.00 | 0.00 | 0 | 0.00 | |
| \$ / R | On 21/06/2016 | Any day expiry | 14.56 | Put | 15.33140 | 0.01533 | 17.98810 | 0.01799 | 15.331 | 28.06 | 0.14 | 0 | 1,000.00 | |
| \$ / R | On 21/06/2016 | Any day expiry | 15.00 | Put | 229.49020 | 0.22949 | 72.71810 | 0.07272 | 229.490 | 29.28 | 0.82 | 0 | 6,000.00 | |
| \$ / R | On 21/06/2016 | Any day expiry | 15.44 | Put | 648.85360 | 0.64885 | 309.15160 | 0.30915 | 648.854 | 39.11 | 0.98 | 0 | 3,000.00 | |
| \$ / R | On 22/06/2016 | Any day expiry | | | 14.79320 | 14.79320 | 15.19370 | 15.19370 | | 25.18 | 0.00 | 0 | 400.00 | |
| \$ / R | On 24/06/2016 | Any day expiry | | | 14.79630 | 14.79630 | 15.19980 | 15.19980 | | 25.34 | 0.00 | 0 | 0.00 | |
| \$ / R | On 24/06/2016 | Any day expiry | 15.17 | Put | 421.07280 | 0.42107 | 213.91640 | 0.21392 | 421.073 | 27.81 | 0.80 | 0 | 7,900.00 | |
| \$ / R | On 24/06/2016 | Any day expiry | 16.64 | Call | 0.81580 | 0.00082 | 6.68390 | 0.00668 | 0.816 | 42.06 | 0.00 | 0 | 7,900.00 | |
| \$ / R | On 28/06/2016 | Any day expiry | | | 14.80830 | 14.80830 | 15.21190 | 15.21190 | | 23.20 | 0.00 | 2,239,500.00 | 150 | 396.00 |
| \$ / R | On 28/06/2016 | Any day expiry | 11.80 | Put | 0.01240 | 0.00001 | 0.00630 | 0.00001 | 0.012 | 40.17 | 0.00 | 0 | 250.00 | |
| \$ / R | On 28/06/2016 | Any day expiry | 13.50 | Put | 3.29040 | 0.00329 | 5.88110 | 0.00588 | 3.290 | 28.90 | 0.01 | 0 | 150.00 | |
| \$ / R | On 28/06/2016 | Any day expiry | 14.58 | Put | 104.57680 | 0.10458 | 43.74280 | 0.04374 | 104.577 | 22.83 | 0.32 | 0 | 1,000.00 | |
| \$ / R | On 28/06/2016 | Any day expiry | 16.62 | Call | 1.79660 | 0.00180 | 16.15530 | 0.01616 | 1.797 | 31.97 | 0.01 | 0 | 250.00 | |
| \$ / R | On 28/06/2016 | Any day expiry | 17.04 | Call | 0.64990 | 0.00065 | 8.53490 | 0.00853 | 0.650 | 34.09 | 0.00 | 0 | 150.00 | |
| \$ / R | On 29/06/2016 | Any day expiry | | | 14.81130 | 14.81130 | 15.21500 | 15.21500 | | 22.99 | 0.00 | 0 | 0.00 | |
| \$ / R | On 30/06/2016 | Any day expiry | | | 14.81430 | 14.81430 | 15.21800 | 15.21800 | | 22.80 | 0.00 | 0 | 711.00 | |

| 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 01/07/2016 | Any day expiry | | | 14.81720 | 14.81720 | | 15.22110 | 15.22110 | 22.67 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | 15.68 | Put | On 01/07/2016 | Any day expiry | 892.81890 | 0.89282 | 579.16320 | 0.57916 | 892.819 | 25.04 | 0.90 | 0.00 | 0 | 18,400.00 | | |
| \$ / R | 15.85 | Call | On 01/07/2016 | Any day expiry | 21.87510 | 0.02188 | 83.58020 | 0.08358 | 21.875 | 26.36 | 0.07 | 0.00 | 0 | 18,400.00 | | |
| \$ / R | | | On 05/07/2016 | Any day expiry | 14.82910 | 14.82910 | 15.23340 | 15.23340 | | 21.50 | 0.00 | 0.00 | 0 | 0.00 | | |
| \$ / R | 14.50 | Put | On 05/07/2016 | Any day expiry | 113.37150 | 0.11337 | 49.09560 | 0.04910 | 113.371 | 20.52 | 0.29 | 0.00 | 0 | 22,600.00 | | |
| \$ / R | 14.60 | Put | On 05/07/2016 | Any day expiry | 149.64420 | 0.14964 | 67.47940 | 0.06748 | 149.644 | 20.80 | 0.35 | 0.00 | 0 | 1,000.00 | | |
| \$ / R | | | On 12/07/2016 | Any day expiry | 14.84980 | 14.84980 | 15.25480 | 15.25480 | | 20.70 | 0.00 | 0.00 | 0 | 0.00 | | |
| \$ / R | 15.54 | Put | On 12/07/2016 | Any day expiry | 783.71110 | 0.78371 | 507.19280 | 0.50719 | 783.711 | 22.18 | 0.79 | 0.00 | 0 | 12,000.00 | | |
| \$ / R | | | On 15/07/2016 | Any day expiry | 14.85870 | 14.85870 | 15.26400 | 15.26400 | | 20.66 | 0.00 | 0.00 | 0 | 370.00 | | |
| \$ / R | | | On 25/07/2016 | Any day expiry | 14.88840 | 14.88840 | 15.29450 | 15.29450 | | 20.22 | 0.00 | 0.00 | 0 | 0.00 | | |
| \$ / R | 15.15 | Put | On 25/07/2016 | Any day expiry | 529.84790 | 0.52985 | 320.39980 | 0.32040 | 529.848 | 20.75 | 0.59 | 0.00 | 0 | 15,000.00 | | |
| \$ / R | | | On 26/07/2016 | Any day expiry | 14.89140 | 14.89140 | 15.29760 | 15.29760 | | 20.27 | 0.00 | 0.00 | 0 | 0.00 | | |
| \$ / R | 16.60 | Put | On 26/07/2016 | Any day expiry | 1,744.86830 | 1.74487 | 1,381.73290 | 1.38173 | 1,744.868 | 23.50 | 0.92 | 0.00 | 0 | 7,229.00 | | |
| \$ / R | 18.19 | Call | On 26/07/2016 | Any day expiry | 3.56960 | 0.00357 | 8.94110 | 0.00894 | 3.570 | 26.41 | 0.01 | 0.00 | 0 | 7,229.00 | | |
| \$ / R | | | On 27/07/2016 | Any day expiry | 14.89440 | 14.89440 | 15.30060 | 15.30060 | | 20.31 | 0.00 | 0.00 | 0 | 2,110.00 | | |
| \$ / R | 11.80 | Put | On 27/07/2016 | Any day expiry | 0.89300 | 0.00089 | 0.38820 | 0.00039 | 0.893 | 26.28 | 0.00 | 0.00 | 0 | 250.00 | | |
| \$ / R | 13.50 | Put | On 27/07/2016 | Any day expiry | 18.56480 | 0.01856 | 10.39210 | 0.01039 | 18.565 | 18.95 | 0.05 | 0.00 | 0 | 150.00 | | |
| \$ / R | 17.13 | Call | On 27/07/2016 | Any day expiry | 16.31760 | 0.01632 | 41.03900 | 0.04104 | 16.318 | 24.05 | 0.04 | 0.00 | 0 | 250.00 | | |
| \$ / R | 17.45 | Call | On 27/07/2016 | Any day expiry | 9.52010 | 0.00952 | 26.57900 | 0.02658 | 9.520 | 24.38 | 0.02 | 0.00 | 0 | 150.00 | | |
| \$ / R | | | On 28/07/2016 | Any day expiry | 14.89740 | 14.89740 | 15.30370 | 15.30370 | | 20.34 | 0.00 | 0.00 | 0 | 265.00 | | |
| \$ / R | | | On 29/07/2016 | Any day expiry | 14.90040 | 14.90040 | 15.30670 | 15.30670 | | 20.38 | 0.00 | 0.00 | 0 | 1,841.00 | | |
| \$ / R | | | On 05/08/2016 | Any day expiry | 14.92150 | 14.92150 | 15.32800 | 15.32800 | | 20.32 | 0.00 | 0.00 | 0 | 1,900.00 | | |
| \$ / R | 15.00 | Put | On 05/08/2016 | Any day expiry | 474.82550 | 0.47483 | 289.67480 | 0.28967 | 474.826 | 20.51 | 0.51 | 0.00 | 0 | 5,000.00 | | |
| \$ / R | | | On 11/08/2016 | Any day expiry | 14.93950 | 14.93950 | 15.34630 | 15.34630 | | 20.29 | 0.00 | 0.00 | 0 | 0.00 | | |
| \$ / R | 12.70 | Put | On 11/08/2016 | Any day expiry | 9.89460 | 0.00989 | 5.39530 | 0.00540 | 9.895 | 21.66 | 0.02 | 0.00 | 0 | 2,000.00 | | |
| \$ / R | 15.52 | Call | On 11/08/2016 | Any day expiry | 252.55680 | 0.25256 | 398.81820 | 0.39882 | 252.557 | 21.33 | 0.33 | 0.00 | 0 | 2,000.00 | | |
| \$ / R | | | On 15/08/2016 | Any day expiry | 14.95150 | 14.95150 | 15.35850 | 15.35850 | | 20.18 | 0.00 | 0.00 | 0 | 105.00 | | |
| \$ / R | | | On 16/08/2016 | Any day expiry | 14.95450 | 14.95450 | 15.36150 | 15.36150 | | 20.21 | 0.00 | 0.00 | 0 | 0.00 | | |
| \$ / R | 15.81 | Call | On 16/08/2016 | Any day expiry | 205.98990 | 0.20599 | 322.88370 | 0.32288 | 205.990 | 21.74 | 0.27 | 0.00 | 0 | 10,000.00 | | |
| \$ / R | | | On 17/08/2016 | Any day expiry | 14.95750 | 14.95750 | 15.36460 | 15.36460 | | 20.24 | 0.00 | 0.00 | 0 | 0.00 | | |
| \$ / R | 15.84 | Put | On 17/08/2016 | Any day expiry | 1,087.09300 | 1.08709 | 794.51210 | 0.79451 | 1,087.093 | 21.81 | 0.73 | 0.00 | 0 | 5,000.00 | | |
| \$ / R | 17.39 | Call | On 17/08/2016 | Any day expiry | 40.63400 | 0.04063 | 69.30550 | 0.06931 | 40.634 | 24.35 | 0.07 | 0.00 | 0 | 5,000.00 | | |
| \$ / R | | | On 18/08/2016 | Any day expiry | 14.96050 | 14.96050 | 15.36760 | 15.36760 | | 20.26 | 0.00 | 0.00 | 0 | 0.00 | | |
| \$ / R | 16.01 | Call | On 18/08/2016 | Any day expiry | 176.48640 | 0.17649 | 276.00340 | 0.27600 | 176.486 | 22.11 | 0.24 | 0.00 | 0 | 5,000.00 | | |
| \$ / R | | | On 23/08/2016 | Any day expiry | 14.97550 | 14.97550 | 15.38280 | 15.38280 | | 20.24 | 0.00 | 0.00 | 0 | 0.00 | | |
| \$ / R | | | On 26/08/2016 | Any day expiry | 14.98450 | 14.98450 | 15.39190 | 15.39190 | | 20.29 | 0.00 | 0.00 | 0 | 0.00 | | |
| \$ / R | 11.80 | Put | On 26/08/2016 | Any day expiry | 3.74700 | 0.00375 | 2.14850 | 0.00215 | 3.747 | 23.35 | 0.01 | 0.00 | 0 | 250.00 | | |
| \$ / R | 13.50 | Put | On 26/08/2016 | Any day expiry | 55.88830 | 0.05589 | 32.70980 | 0.03271 | 55.888 | 19.10 | 0.09 | 0.00 | 0 | 150.00 | | |
| \$ / R | 17.70 | Call | On 26/08/2016 | Any day expiry | 42.78680 | 0.04279 | 67.41030 | 0.06741 | 42.787 | 24.73 | 0.06 | 0.00 | 0 | 250.00 | | |
| \$ / R | 17.93 | Call | On 26/08/2016 | Any day expiry | 34.60870 | 0.03461 | 54.70670 | 0.05471 | 34.609 | 25.08 | 0.05 | 0.00 | 0 | 150.00 | | |
| \$ / R | | | On 29/08/2016 | Any day expiry | 14.99350 | 14.99350 | 15.40100 | 15.40100 | | 20.14 | 0.00 | 0.00 | 0 | 3,367.00 | | |
| \$ / R | | | On 06/09/2016 | Any day expiry | 15.01740 | 15.01740 | 15.42530 | 15.42530 | | 20.09 | 0.00 | 0.00 | 0 | 0.00 | | |
| \$ / R | | | On 08/09/2016 | Any day expiry | 15.02340 | 15.02340 | 15.43140 | 15.43140 | | 20.11 | 0.00 | 0.00 | 0 | 0.00 | | |
| \$ / R | | | On 09/09/2016 | Any day expiry | 15.02640 | 15.02640 | 15.43440 | 15.43440 | | 20.20 | 0.00 | 0.00 | 0 | 0.00 | | |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| \$ / R | On 09/09/2016 | Any day expiry | 15.00 | Call | 581.16370 | 0.58116 | 796.45310 | 0.79645 | 581.164 | 20.13 | 0.53 | 0.00 | 0 | 133.00 |
| \$ / R | On 09/09/2016 | Any day expiry | 16.50 | Call | 176.21300 | 0.17621 | 249.20310 | 0.24920 | 176.213 | 22.67 | 0.21 | 0.00 | 0 | 121.00 |
| \$ / R | On 13/09/2016 | Any day expiry | | | 15.03840 | 15.03840 | 15.44660 | 15.44660 | | 20.12 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/09/2016 | Any day expiry | 14.95 | Put | 533.87270 | 0.53387 | 346.43280 | 0.34643 | 533.873 | 20.00 | 0.46 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 13/09/2016 | Any day expiry | 18.71 | Call | 37.77570 | 0.03778 | 48.64180 | 0.04864 | 37.776 | 26.42 | 0.05 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 15/09/2016 | Any day expiry | | | 15.04440 | 15.04440 | 15.45260 | 15.45260 | | 20.15 | 0.00 | 0.00 | 0 | 259.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | | | 15.05630 | 15.05630 | 15.46480 | 15.46480 | | 20.08 | 0.00 | 438,635,187.90 | 29,133 | 685,603.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 13.24 | Put | 55.38740 | 0.05539 | 32.04840 | 0.03205 | 55.387 | 19.11 | 0.08 | 0.00 | 0 | 405.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 13.70 | Put | 111.53870 | 0.11154 | 62.65140 | 0.06265 | 111.539 | 18.83 | 0.15 | 0.00 | 0 | 2,240.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 14.00 | Call | 1,231.10170 | 1.23110 | 1,562.05330 | 1.56205 | 1,231.102 | 18.97 | 0.79 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 14.20 | Put | 229.02150 | 0.22902 | 132.75810 | 0.13276 | 229.022 | 19.07 | 0.25 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 14.50 | Put | 334.52220 | 0.33452 | 202.62560 | 0.20263 | 334.522 | 19.37 | 0.33 | 0.00 | 0 | 47,500.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 14.60 | Call | 832.42580 | 0.83243 | 1,095.57680 | 1.09558 | 832.426 | 19.50 | 0.64 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 14.60 | Put | 376.12580 | 0.37613 | 230.77680 | 0.23078 | 376.126 | 19.50 | 0.36 | 0.00 | 0 | 65.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 14.70 | Put | 420.62240 | 0.42062 | 261.50450 | 0.26150 | 420.622 | 19.63 | 0.38 | 0.00 | 0 | 2,240.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 15.00 | Call | 627.43840 | 0.62744 | 841.40340 | 0.84140 | 627.438 | 20.01 | 0.53 | 0.00 | 0 | 1,300.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 15.00 | Put | 571.13840 | 0.57114 | 376.60340 | 0.37660 | 571.138 | 20.01 | 0.47 | 0.00 | 0 | 65.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 15.30 | Call | 504.94570 | 0.50495 | 682.16620 | 0.68217 | 504.946 | 20.49 | 0.46 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 15.60 | Put | 948.52950 | 0.94853 | 684.74540 | 0.68475 | 948.529 | 20.98 | 0.61 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 15.70 | Put | 1,019.50380 | 1.01950 | 746.34670 | 0.74635 | 1,019.504 | 21.15 | 0.63 | 0.00 | 0 | 325.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 16.00 | Call | 300.72560 | 0.30073 | 410.08630 | 0.41009 | 300.726 | 21.66 | 0.31 | 0.00 | 0 | 201.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 16.51 | Call | 206.21330 | 0.20621 | 281.16830 | 0.28117 | 206.213 | 22.55 | 0.22 | 0.00 | 0 | 15,000.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 16.64 | Call | 187.00350 | 0.18700 | 255.45620 | 0.25546 | 187.003 | 22.75 | 0.21 | 0.00 | 0 | 635.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 16.66 | Call | 184.18590 | 0.18419 | 251.71660 | 0.25172 | 184.186 | 22.78 | 0.20 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 16.70 | Call | 178.67750 | 0.17868 | 244.40670 | 0.24441 | 178.678 | 22.84 | 0.20 | 0.00 | 0 | 1,600.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 17.00 | Call | 142.39790 | 0.14240 | 196.10080 | 0.19610 | 142.398 | 23.30 | 0.16 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 17.50 | Call | 98.02430 | 0.09802 | 134.45100 | 0.13445 | 98.024 | 24.05 | 0.12 | 0.00 | 0 | 405.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 17.70 | Call | 84.62800 | 0.08463 | 115.77240 | 0.11577 | 84.628 | 24.36 | 0.10 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 19.55 | Call | 31.43780 | 0.03144 | 36.15540 | 0.03616 | 31.438 | 28.44 | 0.04 | 0.00 | 0 | 17,500.00 |
| \$ / R | On 28/09/2016 | Any day expiry | | | 15.08340 | 15.08340 | 15.49270 | 15.49270 | | 20.19 | 0.00 | 0.00 | 0 | 900.00 |
| \$ / R | On 28/09/2016 | Any day expiry | 11.80 | Put | 6.25550 | 0.00626 | 5.02580 | 0.00503 | 6.255 | 20.89 | 0.01 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/09/2016 | Any day expiry | 13.50 | Put | 92.53460 | 0.09253 | 53.92330 | 0.05392 | 92.535 | 18.88 | 0.12 | 0.00 | 0 | 150.00 |
| \$ / R | On 28/09/2016 | Any day expiry | 18.25 | Call | 72.37630 | 0.07238 | 94.28360 | 0.09428 | 72.376 | 25.19 | 0.08 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/09/2016 | Any day expiry | 18.41 | Call | 66.80720 | 0.06681 | 84.57760 | 0.08458 | 66.807 | 25.56 | 0.08 | 0.00 | 0 | 150.00 |
| \$ / R | On 14/10/2016 | Any day expiry | | | 15.13180 | 15.13180 | 15.54260 | 15.54260 | | 20.26 | 0.00 | 0.00 | 0 | 830.00 |
| \$ / R | On 26/10/2016 | Any day expiry | | | 15.16810 | 15.16810 | 15.58010 | 15.58010 | | 20.24 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/10/2016 | Any day expiry | 11.80 | Put | 8.45220 | 0.00845 | 7.08850 | 0.00709 | 8.452 | 19.61 | 0.01 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/10/2016 | Any day expiry | 13.50 | Put | 121.41810 | 0.12142 | 70.72330 | 0.07072 | 121.418 | 18.81 | 0.14 | 0.00 | 0 | 150.00 |
| \$ / R | On 26/10/2016 | Any day expiry | 18.77 | Call | 96.37920 | 0.09638 | 113.83540 | 0.11384 | 96.379 | 25.86 | 0.09 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/10/2016 | Any day expiry | 18.85 | Call | 93.46120 | 0.09346 | 109.99690 | 0.11000 | 93.461 | 26.04 | 0.09 | 0.00 | 0 | 150.00 |
| \$ / R | On 07/11/2016 | Any day expiry | | | 15.20430 | 15.20430 | 15.61750 | 15.61750 | | 20.27 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 07/11/2016 | Any day expiry | 14.95 | Put | 622.14040 | 0.62214 | 434.74970 | 0.43475 | 622.140 | 19.94 | 0.42 | 0.00 | 0 | 8,695.00 |
| \$ / R | On 07/11/2016 | Any day expiry | 16.36 | Call | 399.70830 | 0.39971 | 506.44130 | 0.50644 | 399.708 | 21.99 | 0.32 | 0.00 | 0 | 8,695.00 |
| \$ / R | On 17/11/2016 | Any day expiry | | | 15.23460 | 15.23460 | 15.64880 | 15.64880 | | 20.34 | 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 17/11/2016 | Any day expiry | 13.26 | Put | 98.20720 | 0.09821 | 57.08190 | 0.05708 | 98.207 | 18.38 | 0.11 | 0.00 | 0 | 9,615.00 |
| \$ / R | On 17/11/2016 | Any day expiry | 15.60 | Put | 1,016.13710 | 1.01614 | 768.83320 | 0.76883 | 1,016.137 | 20.83 | 0.54 | 0.00 | 0 | 9,615.00 |
| \$ / R | On 17/11/2016 | Any day expiry | 17.09 | Call | 295.63890 | 0.29564 | 372.53000 | 0.37253 | 295.639 | 22.99 | 0.24 | 0.00 | 0 | 9,615.00 |
| \$ / R | On 28/11/2016 | Any day expiry | | | 15.26780 | 15.26780 | 15.68310 | 15.68310 | | 20.28 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/11/2016 | Any day expiry | 11.80 | Put | 10.38910 | 0.01039 | 9.12980 | 0.00913 | 10.389 | 18.41 | 0.02 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/11/2016 | Any day expiry | 13.50 | Put | 146.88850 | 0.14689 | 85.79030 | 0.08579 | 146.889 | 18.52 | 0.14 | 0.00 | 0 | 150.00 |
| \$ / R | On 28/11/2016 | Any day expiry | 19.40 | Call | 123.02880 | 0.12303 | 139.60590 | 0.13961 | 123.029 | 26.63 | 0.10 | 0.00 | 0 | 400.00 |
| \$ / R | On 14/12/2016 | Any day expiry | | | 15.31620 | 15.31620 | 15.73300 | 15.73300 | | 20.34 | 0.00 | 0.00 | 0 | 251.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | | | 15.33130 | 15.33130 | 15.74860 | 15.74860 | | 20.37 | 0.00 | 98,396,283.40 | 6,418 | 101,368.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 11.80 | Put | 11.77480 | 0.01177 | 10.40220 | 0.01040 | 11.775 | 17.88 | 0.02 | 0.00 | 0 | 250.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 13.22 | Put | 114.86460 | 0.11486 | 68.77580 | 0.06878 | 114.865 | 18.30 | 0.11 | 0.00 | 0 | 725.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 13.35 | Put | 137.37350 | 0.13737 | 83.22870 | 0.08323 | 137.374 | 18.44 | 0.13 | 0.00 | 0 | 6,600.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 13.50 | Put | 167.00260 | 0.16700 | 102.61860 | 0.10262 | 167.003 | 18.61 | 0.15 | 0.00 | 0 | 150.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 13.70 | Put | 210.84350 | 0.21084 | 133.43550 | 0.13344 | 210.843 | 18.75 | 0.18 | 0.00 | 0 | 3,200.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.00 | Put | 289.24170 | 0.28924 | 191.12600 | 0.19113 | 289.242 | 18.93 | 0.23 | 0.00 | 0 | 31,590.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.20 | Put | 351.06050 | 0.35106 | 237.63710 | 0.23764 | 351.061 | 19.05 | 0.26 | 0.00 | 0 | 2,125.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.50 | Put | 463.32300 | 0.46332 | 321.06600 | 0.32107 | 463.323 | 19.35 | 0.32 | 0.00 | 0 | 23,489.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.63 | Put | 518.84140 | 0.51884 | 362.53920 | 0.36254 | 518.841 | 19.51 | 0.34 | 0.00 | 0 | 5,700.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.70 | Put | 550.21390 | 0.55021 | 386.25070 | 0.38625 | 550.214 | 19.59 | 0.35 | 0.00 | 0 | 3,200.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.80 | Put | 596.80470 | 0.59680 | 424.01870 | 0.42402 | 596.805 | 19.71 | 0.37 | 0.00 | 0 | 56,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.91 | Put | 650.42870 | 0.65043 | 467.99640 | 0.46800 | 650.429 | 19.84 | 0.39 | 0.00 | 0 | 100.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.98 | Put | 685.83350 | 0.68583 | 497.30770 | 0.49731 | 685.834 | 19.93 | 0.41 | 0.00 | 0 | 1,700.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.00 | Put | 696.12960 | 0.69613 | 505.86760 | 0.50587 | 696.130 | 19.95 | 0.41 | 0.00 | 0 | 28,368.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.20 | Put | 803.41120 | 0.80341 | 596.04560 | 0.59605 | 803.411 | 20.19 | 0.45 | 0.00 | 0 | 6,985.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.21 | Put | 808.97840 | 0.80898 | 600.77140 | 0.60077 | 808.978 | 20.20 | 0.45 | 0.00 | 0 | 3,500.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.40 | Put | 918.53340 | 0.91853 | 694.37360 | 0.69437 | 918.533 | 20.43 | 0.48 | 0.00 | 0 | 31,590.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.40 | Call | 849.83340 | 0.84983 | 1,042.97360 | 1.04297 | 849.833 | 20.43 | 0.52 | 0.00 | 0 | 26,053.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.50 | Call | 810.47320 | 0.81047 | 995.11400 | 0.99511 | 810.473 | 20.57 | 0.50 | 0.00 | 0 | 750.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.50 | Put | 979.17320 | 0.97917 | 746.51400 | 0.74651 | 979.173 | 20.57 | 0.50 | 0.00 | 0 | 69,895.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.57 | Put | 1,022.66690 | 1.02267 | 784.17160 | 0.78417 | 1,022.667 | 20.66 | 0.51 | 0.00 | 0 | 1,400.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.68 | Put | 1,092.70400 | 1.09270 | 845.22300 | 0.84522 | 1,092.704 | 20.80 | 0.53 | 0.00 | 0 | 63,513.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.80 | Put | 1,171.38010 | 1.17138 | 914.67890 | 0.91468 | 1,171.380 | 20.96 | 0.55 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.85 | Call | 686.39870 | 0.68640 | 843.16180 | 0.84316 | 686.399 | 21.03 | 0.44 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.86 | Put | 1,211.88990 | 1.21189 | 950.59190 | 0.95059 | 1,211.890 | 21.04 | 0.56 | 0.00 | 0 | 22,600.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 16.00 | Put | 1,308.53880 | 1.30854 | 1,036.84190 | 1.03684 | 1,308.539 | 21.24 | 0.58 | 0.00 | 0 | 32,800.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 16.20 | Put | 1,451.51770 | 1.45152 | 1,165.78460 | 1.16578 | 1,451.518 | 21.53 | 0.61 | 0.00 | 0 | 500.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 16.47 | Put | 1,652.95090 | 1.65295 | 1,351.45430 | 1.35145 | 1,652.951 | 21.91 | 0.65 | 0.00 | 0 | 1,365.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 16.53 | Put | 1,698.92660 | 1.69893 | 1,394.15800 | 1.39416 | 1,698.927 | 22.00 | 0.66 | 0.00 | 0 | 725.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 16.55 | Call | 495.64740 | 0.49565 | 607.10090 | 0.60710 | 495.647 | 22.03 | 0.34 | 0.00 | 0 | 500.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 16.69 | Put | 1,822.82540 | 1.82283 | 1,510.43340 | 1.51043 | 1,822.825 | 22.21 | 0.68 | 0.00 | 0 | 6,600.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 16.77 | Call | 447.08260 | 0.44708 | 548.42800 | 0.54843 | 447.083 | 22.31 | 0.31 | 0.00 | 0 | 16,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 16.91 | Call | 418.85220 | 0.41885 | 514.27130 | 0.51427 | 418.852 | 22.49 | 0.30 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 16.95 | Call | 411.14340 | 0.41114 | 504.93860 | 0.50494 | 411.143 | 22.55 | 0.29 | 0.00 | 0 | 100.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 16.96 | Call | 409.24220 | 0.40924 | 502.63530 | 0.50264 | 409.242 | 22.56 | 0.29 | 0.00 | 0 | 5,000.00 |

| 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 19/12/2016 | Foreign Exchange Future | 17.50 | Call | 319.60040 | 0.31960 | 391.42900 | 0.39143 | 319.600 | 23.26 | 0.23 | 0.00 | 0 | 63,513.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 17.66 | Call | 297.43610 | 0.29744 | 363.79820 | 0.36380 | 297.436 | 23.47 | 0.22 | 0.00 | 0 | 15,100.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 17.69 | Call | 293.47740 | 0.29348 | 358.86140 | 0.35886 | 293.477 | 23.51 | 0.22 | 0.00 | 0 | 3,500.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 18.00 | Call | 255.91970 | 0.25592 | 311.99860 | 0.31200 | 255.920 | 23.91 | 0.19 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 18.06 | Call | 249.52320 | 0.24952 | 303.74600 | 0.30375 | 249.523 | 23.99 | 0.19 | 0.00 | 0 | 1,400.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 18.10 | Call | 246.08160 | 0.24608 | 298.37960 | 0.29838 | 246.082 | 24.07 | 0.19 | 0.00 | 0 | 23,489.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 18.12 | Call | 244.38740 | 0.24439 | 295.73680 | 0.29574 | 244.387 | 24.11 | 0.19 | 0.00 | 0 | 4,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 18.45 | Call | 218.81320 | 0.21881 | 255.79210 | 0.25579 | 218.813 | 24.79 | 0.17 | 0.00 | 0 | 1,700.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 18.89 | Call | 190.73370 | 0.19073 | 218.44130 | 0.21844 | 190.734 | 25.68 | 0.14 | 0.00 | 0 | 17,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 18.98 | Call | 185.70990 | 0.18571 | 212.16130 | 0.21216 | 185.710 | 25.86 | 0.14 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 19.00 | Call | 184.62300 | 0.18462 | 210.80360 | 0.21080 | 184.623 | 25.91 | 0.14 | 0.00 | 0 | 2,310.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 19.15 | Call | 176.79620 | 0.17680 | 201.04030 | 0.20104 | 176.796 | 26.21 | 0.13 | 0.00 | 0 | 26,053.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 19.25 | Call | 171.88720 | 0.17189 | 194.92710 | 0.19493 | 171.887 | 26.41 | 0.13 | 0.00 | 0 | 10,303.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 19.70 | Call | 146.11920 | 0.14612 | 170.81670 | 0.17082 | 146.119 | 27.02 | 0.11 | 0.00 | 0 | 1,365.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 19.75 | Call | 142.19940 | 0.14220 | 168.44680 | 0.16845 | 142.199 | 27.02 | 0.11 | 0.00 | 0 | 150.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 19.81 | Call | 137.62250 | 0.13762 | 165.67470 | 0.16567 | 137.623 | 27.02 | 0.11 | 0.00 | 0 | 250.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 19.95 | Call | 127.46200 | 0.12746 | 159.50330 | 0.15950 | 127.462 | 27.02 | 0.10 | 0.00 | 0 | 725.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 20.08 | Call | 118.64770 | 0.11865 | 154.12450 | 0.15412 | 118.648 | 27.02 | 0.09 | 0.00 | 0 | 600.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 20.16 | Call | 113.50560 | 0.11351 | 148.46840 | 0.14847 | 113.506 | 27.02 | 0.09 | 0.00 | 0 | 6,600.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 20.30 | Call | 104.99770 | 0.10500 | 137.66230 | 0.13766 | 104.998 | 27.02 | 0.08 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 20.36 | Call | 101.53480 | 0.10153 | 133.25500 | 0.13325 | 101.535 | 27.02 | 0.08 | 0.00 | 0 | 368.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 20.90 | Call | 74.79770 | 0.07480 | 99.02750 | 0.09903 | 74.798 | 27.02 | 0.06 | 0.00 | 0 | 32,200.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 21.00 | Call | 70.63080 | 0.07063 | 93.65840 | 0.09366 | 70.631 | 27.02 | 0.06 | 0.00 | 0 | 500.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 21.24 | Call | 61.49830 | 0.06150 | 81.85290 | 0.08185 | 61.498 | 27.02 | 0.05 | 0.00 | 0 | 5,700.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 21.30 | Call | 59.39460 | 0.05939 | 79.12570 | 0.07913 | 59.395 | 27.02 | 0.05 | 0.00 | 0 | 69,895.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | | | 15.59000 | 15.59000 | 16.01670 | 16.01670 | | 20.52 | 0.00 | 47,081,800.00 | 3,020 | 16,670.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 15.23 | Put | 880.34370 | 0.88034 | 672.78020 | 0.67278 | 880.344 | 20.04 | 0.41 | 0.00 | 0 | 90.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 15.36 | Put | 952.68000 | 0.95268 | 735.71140 | 0.73571 | 952.680 | 20.21 | 0.43 | 0.00 | 0 | 7,160.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 15.70 | Put | 1,153.88970 | 1.15389 | 913.88710 | 0.91389 | 1,153.890 | 20.63 | 0.48 | 0.00 | 0 | 6,370.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 15.74 | Put | 1,178.56100 | 1.17856 | 936.09680 | 0.93610 | 1,178.561 | 20.68 | 0.49 | 0.00 | 0 | 3,200.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 16.75 | Put | 1,872.30800 | 1.87231 | 1,571.59220 | 1.57159 | 1,872.308 | 21.91 | 0.61 | 0.00 | 0 | 1,800.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 18.43 | Call | 399.05160 | 0.39905 | 466.97970 | 0.46698 | 399.052 | 23.88 | 0.24 | 0.00 | 0 | 90.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 18.44 | Call | 397.74120 | 0.39774 | 465.40310 | 0.46540 | 397.741 | 23.89 | 0.24 | 0.00 | 0 | 7,160.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 19.00 | Call | 338.23790 | 0.33824 | 386.65720 | 0.38666 | 338.238 | 24.69 | 0.20 | 0.00 | 0 | 6,370.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 19.38 | Call | 308.29980 | 0.30830 | 346.10680 | 0.34611 | 308.300 | 25.33 | 0.18 | 0.00 | 0 | 3,200.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 21.42 | Call | 158.38640 | 0.15839 | 194.57160 | 0.19457 | 158.386 | 26.88 | 0.10 | 0.00 | 0 | 1,800.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | | | 15.89700 | 15.89700 | 16.33360 | 16.33360 | | 20.69 | 0.00 | 0.00 | 0 | 155,289.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 14.89 | Put | 757.64130 | 0.75764 | 587.22070 | 0.58722 | 757.641 | 19.51 | 0.33 | 0.00 | 0 | 1,297.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 15.78 | Put | 1,235.94570 | 1.23595 | 996.34380 | 0.99634 | 1,235.946 | 20.54 | 0.44 | 0.00 | 0 | 3,155.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 18.15 | Call | 692.29740 | 0.69230 | 788.92050 | 0.78892 | 692.297 | 23.21 | 0.32 | 0.00 | 0 | 1,297.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 19.71 | Call | 483.27220 | 0.48327 | 532.12900 | 0.53213 | 483.272 | 25.19 | 0.23 | 0.00 | 0 | 3,155.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | | | 15.95530 | 15.95530 | 16.38160 | 16.38160 | | 21.10 | 0.00 | 0.00 | 0 | 1,670.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | | | 16.00590 | 16.00590 | 16.42410 | 16.42410 | | 21.36 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | | | 16.05650 | 16.05650 | 16.46650 | 16.46650 | | 21.45 | 0.00 | 0.00 | 0 | 70.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| \$ / R | On 18/06/2018 | Foreign Exchange Future | | | 16.10710 | | 16.10710 | | 16.50890 | 16.50890 | | 21.45 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R MAXI | On 19/09/2016 | Foreign Exchange Future | | | 15.05630 | | 15.05630 | | 15.46480 | 15.46480 | | 20.08 | 0.00 | 361,351.20 | 24 | 708.00 |
| \$ / R MAXI | On 19/12/2016 | Foreign Exchange Future | | | 15.33130 | | 15.33130 | | 15.74860 | 15.74860 | | 20.37 | 0.00 | 137,981.70 | 9 | 67.00 |
| \$ / R MAXI | On 13/03/2017 | Foreign Exchange Future | | | 15.59000 | | 15.59000 | | 16.01670 | 16.01670 | | 20.52 | 0.00 | 93,540.00 | 6 | 54.00 |
| \$ / R MAXI | On 19/06/2017 | Foreign Exchange Future | | | 15.89700 | | 15.89700 | | 16.33360 | 16.33360 | | 20.69 | 0.00 | 0.00 | 0 | 0.00 |
| £ / R | On 08/09/2016 | Any day expiry | | | 22.07360 | | 22.07360 | | 22.06650 | 22.06650 | | 18.77 | 0.00 | 0.00 | 0 | 0.00 |
| £ / R | On 08/09/2016 | Any day expiry | 21.20 | Put | 399.08050 | | 0.39908 | | 606.26350 | 0.60626 | 399.081 | 18.74 | 0.31 | 0.00 | 0 | 12,264.00 |
| £ / R | On 08/09/2016 | Any day expiry | 25.85 | Call | 51.10910 | | 0.05111 | | 143.43540 | 0.14344 | 51.109 | 20.78 | 0.06 | 0.00 | 0 | 12,264.00 |
| £ / R | On 19/09/2016 | Foreign Exchange Future | | | 22.12310 | | 22.12310 | | 22.11540 | 22.11540 | | 18.44 | 0.00 | 78,868,851.50 | 3,565 | 63,349.00 |
| £ / R | On 19/09/2016 | Foreign Exchange Future | 22.50 | Call | 657.21570 | | 0.65722 | | 880.60180 | 0.88060 | 657.216 | 18.73 | 0.45 | 0.00 | 0 | 500.00 |
| £ / R | On 19/09/2016 | Foreign Exchange Future | 25.30 | Call | 106.61420 | | 0.10661 | | 232.28180 | 0.23228 | 106.614 | 20.45 | 0.10 | 0.00 | 0 | 800.00 |
| £ / R | On 19/12/2016 | Foreign Exchange Future | | | 22.54300 | | 22.54300 | | 22.53900 | 22.53900 | | 18.09 | 0.00 | 4,508,600.00 | 200 | 100.00 |
| £ / R | On 19/12/2016 | Foreign Exchange Future | 17.13 | Put | 36.39080 | | 0.03639 | | 49.60520 | 0.04961 | 36.391 | 21.00 | 0.03 | 0.00 | 0 | 4,885.00 |
| £ / R | On 19/12/2016 | Foreign Exchange Future | 18.41 | Put | 67.62820 | | 0.06763 | | 95.24920 | 0.09525 | 67.628 | 18.40 | 0.05 | 0.00 | 0 | 783.00 |
| £ / R | On 19/12/2016 | Foreign Exchange Future | 21.41 | Put | 609.24860 | | 0.60925 | | 803.18170 | 0.80318 | 609.249 | 17.50 | 0.32 | 0.00 | 0 | 4,885.00 |
| £ / R | On 19/12/2016 | Foreign Exchange Future | 23.01 | Put | 1,429.07410 | | 1.42907 | | 1,640.63410 | 1.64063 | 1,429.074 | 18.42 | 0.54 | 0.00 | 0 | 783.00 |
| £ / R | On 19/12/2016 | Foreign Exchange Future | 24.46 | Call | 553.85130 | | 0.55385 | | 730.79640 | 0.73080 | 553.851 | 19.55 | 0.30 | 0.00 | 0 | 4,885.00 |
| £ / R | On 19/12/2016 | Foreign Exchange Future | 26.94 | Call | 212.31840 | | 0.21232 | | 325.31320 | 0.32531 | 212.318 | 21.25 | 0.13 | 0.00 | 0 | 783.00 |
| £ / R | On 13/03/2017 | Foreign Exchange Future | | | 22.94330 | | 22.94330 | | 22.94470 | 22.94470 | | 18.45 | 0.00 | 0.00 | 0 | 51.00 |
| £ / R | On 25/04/2017 | Any day expiry | | | 23.15340 | | 23.15340 | | 23.15760 | 23.15760 | | 18.59 | 0.00 | 0.00 | 0 | 73.00 |
| £ / R | On 19/06/2017 | Foreign Exchange Future | | | 23.41740 | | 23.41740 | | 23.42630 | 23.42630 | | | 0.00 | 0.00 | 0 | 9,525.00 |
| £ / R | On 18/12/2017 | Foreign Exchange Future | | | 23.62110 | | 23.62110 | | 23.60770 | 23.60770 | | 18.47 | 0.00 | 0.00 | 0 | 520.00 |
| ¥ / R | On 19/09/2016 | Foreign Exchange Future | | | 0.14460 | | 0.14460 | | 0.14876 | 0.14876 | | 19.53 | 0.00 | 722.99 | 5 | 1,409.00 |
| ¥ / R | On 19/12/2016 | Foreign Exchange Future | | | 0.14776 | | 0.14776 | | 0.15203 | 0.15203 | | 18.84 | 0.00 | 0.00 | 0 | 9,205.00 |
| ¥ / R | On 13/03/2017 | Foreign Exchange Future | | | 0.15084 | | 0.15084 | | 0.15522 | 0.15522 | | 19.04 | 0.00 | 0.00 | 0 | 104.00 |
| ¥ / R | On 19/06/2017 | Foreign Exchange Future | | | 0.15451 | | 0.15451 | | 0.15902 | 0.15902 | | 19.19 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 30/06/2016 | Any day expiry | | | 16.80200 | | 16.80200 | | 17.13640 | 17.13640 | | 23.85 | 0.00 | 0.00 | 0 | 99.00 |
| € / R | On 19/09/2016 | Foreign Exchange Future | | | 17.12530 | | 17.12530 | | 17.46450 | 17.46450 | | 20.37 | 0.00 | 167,331,306.30 | 9,771 | 55,765.00 |
| € / R | On 19/09/2016 | Foreign Exchange Future | 17.00 | Call | 752.38690 | | 0.75239 | | 960.00990 | 0.96001 | 752.387 | 20.25 | 0.55 | 0.00 | 0 | 700.00 |
| € / R | On 19/12/2016 | Foreign Exchange Future | | | 17.49690 | | 17.49690 | | 17.84580 | 17.84580 | | 20.45 | 0.00 | 11,023,047.00 | 630 | 15,167.00 |
| € / R | On 19/12/2016 | Foreign Exchange Future | 16.90 | Put | 694.60860 | | 0.69461 | | 568.69450 | 0.56869 | 694.609 | 19.91 | 0.38 | 0.00 | 0 | 2,961.00 |
| € / R | On 19/12/2016 | Foreign Exchange Future | 21.90 | Call | 178.17350 | | 0.17817 | | 211.64520 | 0.21165 | 178.173 | 25.46 | 0.12 | 0.00 | 0 | 2,961.00 |
| € / R | On 13/03/2017 | Foreign Exchange Future | | | 17.85420 | | 17.85420 | | 18.21190 | 18.21190 | | 20.49 | 0.00 | 4,463,550.00 | 250 | 5,000.00 |
| € / R | On 19/06/2017 | Foreign Exchange Future | | | 18.28050 | | 18.28050 | | 18.64900 | 18.64900 | | 20.62 | 0.00 | 0.00 | 0 | 90,726.00 |
| € / R | On 18/09/2017 | Foreign Exchange Future | | | 18.38800 | | 18.38800 | | 18.74380 | 18.74380 | | 20.98 | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 17/12/2025 | Interest Rate Swap | | | 101.07550 | | 101.07550 | | 101.39237 | 101.39237 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 16/03/2026 | Interest Rate Swap | | | 98.27709 | | 98.27709 | | 98.60762 | 98.60762 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 15/06/2026 | Interest Rate Swap | | | 97.13458 | | 97.13458 | | 97.47518 | 97.47518 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 21/09/2026 | Interest Rate Swap | | | 99.24168 | | 99.24168 | | 99.58209 | 99.58209 | | | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-----------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| 1Y STND | On 19/12/2016 | Interest Rate Swap | 100.07810 | 100.07810 | 100.08097 | 100.08097 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 16/03/2017 | Interest Rate Swap | 100.06268 | 100.06268 | 100.07236 | 100.07236 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 15/06/2017 | Interest Rate Swap | 99.75248 | 99.75248 | 99.77405 | 99.77405 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 21/09/2017 | Interest Rate Swap | 99.88751 | 99.88751 | 99.92214 | 99.92214 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 18/12/2017 | Interest Rate Swap | 100.26892 | 100.26892 | 100.31521 | 100.31521 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 16/03/2018 | Interest Rate Swap | 99.66529 | 99.66529 | 99.72314 | 99.72314 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 15/06/2018 | Interest Rate Swap | 99.46706 | 99.46706 | 99.52049 | 99.52049 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 21/09/2018 | Interest Rate Swap | 99.67457 | 99.67457 | 99.73601 | 99.73601 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 17/12/2020 | Interest Rate Swap | 99.63975 | 99.63975 | 99.81130 | 99.81130 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 16/03/2021 | Interest Rate Swap | 99.09394 | 99.09394 | 99.26672 | 99.26672 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 15/06/2021 | Interest Rate Swap | 98.51246 | 98.51246 | 98.69046 | 98.69046 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 21/09/2021 | Interest Rate Swap | 98.89854 | 98.89854 | 99.08582 | 99.08582 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 04/08/2016 | Index Future | 488.45800 | 488.45800 | 487.25000 | 487.25000 | | | | | 0.00 | 0.00 | 0 | 15.00 |
| AL37 | On 03/11/2016 | Index Future | 497.85900 | 497.85900 | 496.62900 | 496.62900 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 04/08/2016 | Index Future | 563.23000 | 563.23000 | 560.97600 | 560.97600 | | | | | 0.00 | 0.00 | 0 | 11.00 |
| AL7T | On 03/11/2016 | Index Future | 574.07000 | 574.07000 | 571.77400 | 571.77400 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 04/08/2016 | Index Future | 511.87100 | 511.87100 | 509.71100 | 509.71100 | | | | | 0.00 | 10,237,420.00 | 2 | 722.00 |
| ALBI | On 03/11/2016 | Index Future | 521.72200 | 521.72200 | 519.52200 | 519.52200 | | | | | 0.00 | 41,737,760.00 | 8 | 8.00 |
| ALBI | On 02/02/2017 | Index Future | 532.19300 | 532.19300 | 529.97000 | 529.97000 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 19/09/2016 | Foreign Exchange Future | 11.21120 | 11.21120 | 11.39290 | 11.39290 | | | | 15.41 | 0.00 | 2,802,800.00 | 250 | 7,285.00 |
| AU\$ / R | On 19/12/2016 | Foreign Exchange Future | 11.38120 | 11.38120 | 11.56600 | 11.56600 | | | | 15.62 | 0.00 | 204,861.60 | 18 | 1,319.00 |
| AU\$ / R | On 13/03/2017 | Foreign Exchange Future | 11.54320 | 11.54320 | 11.73220 | 11.73220 | | | | 16.08 | 0.00 | 0.00 | 0 | 4,735.00 |
| AU\$ / R | On 19/06/2017 | Foreign Exchange Future | 11.73660 | 11.73660 | 11.92980 | 11.92980 | | | | 16.44 | 0.00 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 18/09/2017 | Foreign Exchange Future | 11.74900 | 11.74900 | 11.93390 | 11.93390 | | | | 16.92 | 0.00 | 0.00 | 0 | 0.00 |
| CAD/ R | On 19/09/2016 | Foreign Exchange Future | 11.76990 | 11.76990 | 12.02390 | 12.02390 | | | | 15.96 | 0.00 | 0.00 | 0 | 0.00 |
| CAD/ R | On 19/12/2016 | Foreign Exchange Future | 11.98690 | 11.98690 | 12.24660 | 12.24660 | | | | 16.16 | 0.00 | 0.00 | 0 | 0.00 |
| CAD/ R | On 13/03/2017 | Foreign Exchange Future | 12.19140 | 12.19140 | 12.45780 | 12.45780 | | | | 16.57 | 0.00 | 0.00 | 0 | 0.00 |
| CHF / R | On 19/09/2016 | Foreign Exchange Future | 15.76760 | 15.76760 | 16.16320 | 16.16320 | | | | 19.56 | 0.00 | 0.00 | 0 | 6,353.00 |
| CHF / R | On 19/12/2016 | Foreign Exchange Future | 16.13670 | 16.13670 | 16.54690 | 16.54690 | | | | 20.39 | 0.00 | 0.00 | 0 | 0.00 |
| CHF / R | On 13/03/2017 | Foreign Exchange Future | 16.49150 | 16.49150 | 16.91440 | 16.91440 | | | | 21.04 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 19/09/2016 | Foreign Exchange Future | 2.27770 | 2.27770 | 2.33340 | 2.33340 | | | | 19.13 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 19/12/2016 | Foreign Exchange Future | 2.30830 | 2.30830 | 2.36440 | 2.36440 | | | | 19.21 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 13/03/2017 | Foreign Exchange Future | 2.33510 | 2.33510 | 2.39160 | 2.39160 | | | | 19.67 | 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 |
|------------------|---------------|-------------------------|-----|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| DKK / R | On 19/09/2016 | Foreign Exchange Future | | 2.30970 | 2.30970 | | 2.35500 | 2.35500 | | 19.74 | 0.00 | 254,067.00 | 110 | 110.00 |
| DKK / R | On 19/12/2016 | Foreign Exchange Future | | 2.36170 | 2.36170 | | 2.40780 | 2.40780 | | 19.95 | 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 04/08/2016 | Bond Future | | 10.55957 | 79.01451 | | 10.61641 | 78.65320 | | | 0.00 | 0.00 | 0 | 8,882.00 |
| ES33 | On 03/11/2016 | Bond Future | | 10.64080 | 76.72660 | | 10.69953 | 76.35830 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 02/02/2017 | Bond Future | | 10.71850 | 78.26749 | | 10.77875 | 77.89462 | | | 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 04/08/2016 | Bond Future | | 10.70927 | 83.24022 | | 10.77119 | 82.79338 | | | 0.00 | 0.00 | 0 | 7,270.00 |
| ES42 | On 03/11/2016 | Bond Future | | 10.78919 | 80.56283 | | 10.85317 | 80.10744 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 25/04/2042 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 04/08/2016 | GOVI | | 510.39800 | 510.39800 | | 508.33700 | 508.33700 | | | 0.00 | 5,103,980.00 | 1 | 450.00 |
| GOVI | On 03/11/2016 | GOVI | | 520.22100 | 520.22100 | | 518.12200 | 518.12200 | | | 0.00 | 0.00 | 0 | 127.00 |
| GOVI | On 02/02/2017 | GOVI | | 530.66200 | 530.66200 | | 528.54100 | 528.54100 | | | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 19/09/2016 | Foreign Exchange Future | | 1.94210 | 1.94210 | | 1.99460 | 1.99460 | | 19.78 | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 19/12/2016 | Foreign Exchange Future | | 1.97810 | 1.97810 | | 2.03180 | 2.03180 | | 20.07 | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 13/03/2017 | Foreign Exchange Future | | 2.01130 | 2.01130 | | 2.06640 | 2.06640 | | 19.95 | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 04/08/2016 | Bond Future | | 127.77019 | 127.77019 | | 127.75897 | 127.75897 | | | 0.00 | 7,666,211.40 | 60 | 3,012.00 |
| I2025 | On 03/11/2016 | Bond Future | | 130.21119 | 130.21119 | | 130.19954 | 130.19954 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 31/01/2025 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 14/08/2015 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 04/08/2016 | Bond Future | | 108.69007 | 108.69007 | | 108.68043 | 108.68043 | | | 0.00 | 0.00 | 0 | 4,159.00 |
| I2033 | On 03/11/2016 | Bond Future | | 109.74718 | 109.74718 | | 109.73738 | 109.73738 | | | 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 |

| 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 |
|------------------|---------------|-------------------------|-----|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| I2038 | On 04/08/2016 | Bond Future | | 135.12113 | 135.12113 | | 135.10906 | 135.10906 | | | 0.00 | 0.00 | 0 | 22,166.00 |
| I2038 | On 03/11/2016 | Bond Future | | 137.70252 | 137.70252 | | 137.68995 | 137.68995 | | | 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 04/08/2016 | Bond Future | | 135.67452 | 135.67452 | | 135.66235 | 135.66235 | | | 0.00 | 0.00 | 0 | 16,620.00 |
| I2046 | On 03/11/2016 | Bond Future | | 136.76092 | 136.76092 | | 136.74810 | 136.74810 | | | 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 04/08/2016 | Bond Future | | 144.24107 | 144.24107 | | 144.22767 | 144.22767 | | | 0.00 | 0.00 | 0 | 21,135.00 |
| I2050 | On 03/11/2016 | Bond Future | | 146.99657 | 146.99657 | | 146.98308 | 146.98308 | | | 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 04/08/2016 | Index Future | | 248.50600 | 248.50600 | | 248.46400 | 248.46400 | | | 0.00 | 0.00 | 0 | 1,081.00 |
| IGOV | On 03/11/2016 | Index Future | | 253.30400 | 253.30400 | | 253.26200 | 253.26200 | | | 0.00 | 0.00 | 0 | 24.00 |
| IGOV | On 02/02/2017 | Index Future | | 258.40200 | 258.40200 | | 258.36900 | 258.36900 | | | 0.00 | 0.00 | 0 | 0.00 |
| ILBI | On 04/08/2016 | Index Future | | 672.81400 | 672.81400 | | 672.83000 | 672.83000 | | | 0.00 | 0.00 | 0 | 156.00 |
| ILBI | On 03/11/2016 | Index Future | | 685.65400 | 685.65400 | | 685.67100 | 685.67100 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/07/2016 | Jibar Tradeable Future | | 7.34000 | 92.66000 | | 7.34000 | 92.66000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/08/2016 | Jibar Tradeable Future | | 7.41000 | 92.59000 | | 7.41000 | 92.59000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/09/2016 | Jibar Tradeable Future | | 7.46000 | 92.54000 | | 7.46000 | 92.54000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/10/2016 | Jibar Tradeable Future | | 7.52000 | 92.48000 | | 7.52000 | 92.48000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 16/11/2016 | Jibar Tradeable Future | | 7.55000 | 92.45000 | | 7.55000 | 92.45000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/12/2016 | Jibar Tradeable Future | | 7.65000 | 92.35000 | | 7.65000 | 92.35000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/03/2017 | Jibar Tradeable Future | | 7.78000 | 92.22000 | | 7.78000 | 92.22000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/06/2017 | Jibar Tradeable Future | | 7.94000 | 92.06000 | | 7.94000 | 92.06000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/09/2017 | Jibar Tradeable Future | | 9.02000 | 90.98000 | | 9.02000 | 90.98000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/12/2017 | Jibar Tradeable Future | | 8.10000 | 91.90000 | | 8.10000 | 91.90000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/03/2018 | Jibar Tradeable Future | | 8.15000 | 91.85000 | | 8.15000 | 91.85000 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 19/09/2016 | Foreign Exchange Future | | 0.14590 | 0.14590 | | 0.15010 | 0.15010 | | | 0.00 | 0.00 | 0 | 1,266.00 |
| KES / R | On 19/12/2016 | Foreign Exchange Future | | 0.14540 | 0.14540 | | 0.15030 | 0.15030 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 13/03/2017 | Foreign Exchange Future | | 0.14660 | 0.14660 | | 0.15070 | 0.15070 | | | 0.00 | 0.00 | 0 | 0.00 |
| NGN / R | On 19/09/2016 | Foreign Exchange Future | | 0.04690 | 0.04690 | | 0.04850 | 0.04850 | | | 0.00 | 0.00 | 0 | 0.00 |
| NGN / R | On 19/12/2016 | Foreign Exchange Future | | 0.04580 | 0.04580 | | 0.04780 | 0.04780 | | | 0.00 | 0.00 | 0 | 0.00 |
| NGN / R | On 13/03/2017 | Foreign Exchange Future | | 0.04530 | 0.04530 | | 0.04670 | 0.04670 | | | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 19/09/2016 | Foreign Exchange Future | | 10.66020 | 10.66020 | | 10.86410 | 10.86410 | | 16.49 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 19/12/2016 | Foreign Exchange Future | | 10.81020 | 10.81020 | | 11.01700 | 11.01700 | | 16.68 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 13/03/2017 | Foreign Exchange Future | | 10.95300 | 10.95300 | | 11.16450 | 11.16450 | | 17.34 | 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 |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| PULA / R | On 19/09/2016 | Foreign Exchange Future | | | 1.38050 | | 1.38050 | | 1.39470 | 1.39470 | | | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 19/12/2016 | Foreign Exchange Future | | | 1.39560 | | 1.39560 | | 1.41010 | 1.41010 | | | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 13/03/2017 | Foreign Exchange Future | | | 1.40740 | | 1.40740 | | 1.42230 | 1.42230 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 19/09/2016 | Foreign Exchange Future | | | 1.13740 | | 1.13740 | | 1.12930 | 1.12930 | | | 0.00 | 0.00 | 0 | 13,410.00 |
| QUANTO € / \$ | On 19/12/2016 | Foreign Exchange Future | | | 1.14130 | | 1.14130 | | 1.13320 | 1.13320 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 13/03/2017 | Foreign Exchange Future | | | 1.14520 | | 1.14520 | | 1.13710 | 1.13710 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 04/08/2016 | Bond Future | | | 9.01776 | | 111.25917 | | 9.07950 | 110.82293 | | 10.20 | 0.00 | 645,859,481.85 | 5,805 | 97,751.00 |
| R186 | On 04/08/2016 | Bond Future | 8.85 | Call | 1,051.14000 | | 1.05114 | | 938.67000 | 0.93867 | 1,051.140 | 10.07 | 0.39 | 0.00 | 0 | 750.00 |
| R186 | On 04/08/2016 | Bond Future | 8.90 | Call | 1,194.06000 | | 1.19406 | | 1,068.03000 | 1.06803 | 1,194.060 | 10.09 | 0.42 | 0.00 | 0 | 500.00 |
| R186 | On 04/08/2016 | Bond Future | 9.25 | Put | 895.47000 | | 0.89547 | | 1,099.28000 | 1.09928 | 895.470 | 10.20 | 0.33 | 0.00 | 0 | 1,000.00 |
| R186 | On 04/08/2016 | Bond Future | 9.30 | Call | 2,759.03000 | | 2.75903 | | 2,511.28000 | 2.51128 | 2,759.030 | 10.22 | 0.70 | 0.00 | 0 | 500.00 |
| R186 | On 04/08/2016 | Bond Future | 9.35 | Call | 3,003.34000 | | 3.00334 | | 2,740.59000 | 2.74059 | 3,003.340 | 10.24 | 0.73 | 0.00 | 0 | 500.00 |
| R186 | On 04/08/2016 | Bond Future | 9.40 | Put | 593.23000 | | 0.59323 | | 752.15000 | 0.75215 | 593.230 | 10.27 | 0.25 | 0.00 | 0 | 5,000.00 |
| R186 | On 04/08/2016 | Bond Future | 9.60 | Put | 322.88000 | | 0.32288 | | 429.50000 | 0.42950 | 322.880 | 10.35 | 0.15 | 0.00 | 0 | 5,635.00 |
| R186 | On 04/08/2016 | Bond Future | 10.00 | Put | 78.10000 | | 0.07810 | | 116.19000 | 0.11619 | 78.100 | 10.53 | 0.05 | 0.00 | 0 | 6,500.00 |
| R186 | On 03/11/2016 | Bond Future | | | 9.06386 | | 113.37787 | | 9.12806 | 112.93323 | | 9.91 | 0.00 | 0.00 | 0 | 10.00 |
| R186 | On 03/11/2016 | Bond Future | 9.20 | Call | 3,215.75000 | | 3.21575 | | 2,999.16000 | 2.99916 | 3,215.750 | 9.89 | 0.57 | 0.00 | 0 | 1,425.00 |
| R186 | On 03/11/2016 | Bond Future | 9.40 | Call | 4,028.03000 | | 4.02803 | | 3,776.11000 | 3.77611 | 4,028.030 | 9.97 | 0.64 | 0.00 | 0 | 1,425.00 |
| R186 | On 03/11/2016 | Bond Future | 9.66 | Put | 1,174.47000 | | 1.17447 | | 1,324.25000 | 1.32425 | 1,174.470 | 10.07 | 0.27 | 0.00 | 0 | 5,000.00 |
| R186 | On 03/11/2016 | Bond Future | 9.71 | Put | 1,086.73000 | | 1.08673 | | 1,228.80000 | 1.22880 | 1,086.730 | 10.09 | 0.25 | 0.00 | 0 | 5,000.00 |
| R186 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186/R207 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186/R208 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 04/08/2016 | Bond Future | | | 299.24378 | | 299.24378 | | 299.02902 | 299.02902 | | | 0.00 | 49,375,223.70 | 165 | 1,657.00 |
| R197 | On 03/11/2016 | Bond Future | | | 304.96050 | | 304.96050 | | 304.74123 | 304.74123 | | | 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 04/08/2016 | Bond Future | | | 249.79679 | | 249.79679 | | 249.77455 | 249.77455 | | 8.51 | 0.00 | 0.00 | 0 | 37,553.00 |
| R202 | On 03/11/2016 | Bond Future | | | 254.56869 | | 254.56869 | | 254.54579 | 254.54579 | | | 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 04/08/2016 | Bond Future | | | 8.76760 | | 98.43263 | | 8.82965 | 98.13819 | | 7.54 | 0.00 | 0.00 | 0 | 11,629.00 |
| R2023 | On 03/11/2016 | Bond Future | | | 8.81730 | | 96.37586 | | 8.88252 | 96.07569 | | 7.57 | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 02/02/2017 | Bond Future | | | 8.85712 | | 98.31111 | | 8.92506 | 98.00835 | | 7.29 | 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 04/08/2016 | Bond Future | | | 7.66401 | | 103.91162 | | 7.73121 | 103.84176 | | 1.26 | 0.00 | 13,924,157.08 | 134 | 58,231.00 |
| R203 | On 03/11/2016 | Bond Future | | | 7.62700 | | 101.71854 | | 7.71460 | 101.64724 | | 1.02 | 0.00 | 0.00 | 0 | 0.00 |
| R203 | On 02/02/2017 | Bond Future | | | 7.43607 | | 103.76124 | | 7.55529 | 103.69215 | | 0.72 | 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 |
|------------------|---------------|--------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| R203 | On 15/09/2017 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 04/08/2016 | Bond Future | 9.40035 | | 89.63704 | | 9.47219 | 89.13731 | | | 0.00 | 0.00 | 0 | 25,310.00 |
| R2030 | On 03/11/2016 | Bond Future | 9.44800 | | 91.34434 | | 9.52219 | 90.83502 | | | 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 04/08/2016 | Bond Future | 9.52999 | | 92.65655 | | 9.59666 | 92.16284 | | 13.60 | 0.00 | 0.00 | 0 | 11,433.00 |
| R2032 | On 03/11/2016 | Bond Future | 9.58142 | | 90.26219 | | 9.65023 | 89.75895 | | 13.93 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 02/02/2017 | Bond Future | 9.62593 | | 92.07506 | | 9.69650 | 91.56494 | | 13.68 | 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 04/08/2016 | Bond Future | 9.62870 | | 97.46251 | | 9.68515 | 97.00451 | | | 0.00 | 0.00 | 0 | 5,505.00 |
| R2035 | On 03/11/2016 | Bond Future | 9.68092 | | 94.81658 | | 9.73911 | 94.34981 | | | 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 04/08/2016 | Bond Future | 9.69552 | | 89.67012 | | 9.75201 | 89.21508 | | 15.68 | 0.00 | 0.00 | 0 | 40,983.00 |
| R2037 | On 03/11/2016 | Bond Future | 9.74438 | | 91.37806 | | 9.80254 | 90.91426 | | 15.38 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 02/02/2017 | Bond Future | 9.78740 | | 88.95624 | | 9.84690 | 88.48637 | | 15.86 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 31/01/2037 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R204 | On 04/08/2016 | Bond Future | 8.08859 | | 100.89003 | | 8.15262 | 100.75491 | | 2.84 | 0.00 | 63,964,279.02 | 634 | 32,331.00 |
| R204 | On 03/11/2016 | Bond Future | 8.12274 | | 102.81130 | | 8.19498 | 102.67352 | | 2.52 | 0.00 | 0.00 | 0 | 0.00 |
| R204 | On 02/02/2017 | Bond Future | 8.12112 | | 100.83344 | | 8.20170 | 100.69649 | | 2.31 | 0.00 | 0.00 | 0 | 0.00 |
| R204 | On 21/12/2018 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R204/R203 | On 21/12/2018 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 06/10/2015 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 04/08/2016 | Bond Future | 9.76070 | | 93.27781 | | 9.81720 | 92.79261 | | 16.30 | 0.00 | 0.00 | 0 | 722.00 |
| R2040 | On 03/11/2016 | Bond Future | 9.81003 | | 95.05445 | | 9.86818 | 94.55996 | | 16.00 | 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 04/08/2016 | Bond Future | 9.78492 | | 90.42231 | | 9.84138 | 89.93465 | | 16.94 | 0.00 | 0.00 | 0 | 19,251.00 |
| R2044 | On 03/11/2016 | Bond Future | 9.83301 | | 92.14461 | | 9.89110 | 91.64750 | | 16.64 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 02/02/2017 | Bond Future | 9.87564 | | 89.61305 | | 9.93503 | 89.10928 | | 17.19 | 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 04/08/2016 | Bond Future | 9.77229 | | 93.92192 | | 9.83374 | 93.37995 | | 16.68 | 0.00 | 3,381,189.12 | 36 | 59,021.00 |
| R2048 | On 03/11/2016 | Bond Future | 9.82190 | | 91.27199 | | 9.88514 | 90.71956 | | 17.18 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 02/02/2017 | Bond Future | 9.86696 | | 93.10486 | | 9.93168 | 92.54460 | | 16.90 | 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 04/08/2016 | Bond Future | 8.37267 | | 97.21565 | | 8.44111 | 97.01948 | | 4.27 | 0.00 | 0.00 | 0 | 76,760.00 |
| R207 | On 02/02/2017 | Bond Future | 8.44023 | | 97.41288 | | 8.52034 | 97.21236 | | 3.73 | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-------------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| R207 | On 02/02/2017 | Bond Future | 8.91 | Call | 1,823.79000 | | 1.82379 | 1,700.47000 | 1.70047 | 1,823.790 | | 3.76 | 0.66 | 0.00 | 0 | 62.00 |
| 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 04/08/2016 | Bond Future | | | 8.53054 | | 95.71419 | 8.59308 | 95.48862 | | | 5.66 | 0.00 | 0.00 | 0 | 48,487.00 |
| R208 | On 03/11/2016 | Bond Future | | | 8.57854 | | 94.13419 | 8.64526 | 93.90419 | | | 5.48 | 0.00 | 0.00 | 0 | 0.00 |
| R208 | On 02/02/2017 | Bond Future | | | 8.61110 | | 96.02462 | 8.68147 | 95.79340 | | | 5.17 | 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 04/08/2016 | Bond Future | | | 9.57156 | | 73.06932 | 9.62790 | 72.68931 | | | 15.61 | 0.00 | 5,626,337.64 | 77 | 55,073.00 |
| R209 | On 04/08/2016 | Bond Future | 9.40 | Call | 1,073.78000 | | 1.07378 | 979.20000 | 0.97920 | 1,073.780 | | 15.45 | 0.39 | 0.00 | 0 | 250.00 |
| R209 | On 04/08/2016 | Bond Future | 9.60 | Call | 1,686.05000 | | 1.68605 | 1,543.71000 | 1.54371 | 1,686.050 | | 15.54 | 0.53 | 0.00 | 0 | 5,624.00 |
| R209 | On 04/08/2016 | Bond Future | 9.70 | Put | 1,191.89000 | | 1.19189 | 1,403.78000 | 1.40378 | 1,191.890 | | 15.59 | 0.40 | 0.00 | 0 | 250.00 |
| R209 | On 04/08/2016 | Bond Future | 10.29 | Put | 238.20000 | | 0.23820 | 315.56000 | 0.31556 | 238.200 | | 15.96 | 0.12 | 0.00 | 0 | 250.00 |
| R209 | On 04/08/2016 | Bond Future | 10.60 | Call | 6,555.84000 | | 6.55584 | 6,212.23000 | 6.21223 | 6,555.840 | | 16.15 | 0.95 | 0.00 | 0 | 5,624.00 |
| R209 | On 03/11/2016 | Bond Future | | | 9.61702 | | 71.31013 | 9.67495 | 70.92283 | | | 16.07 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 03/11/2016 | Bond Future | 10.25 | Put | 1,194.31000 | | 1.19431 | 1,325.64000 | 1.32564 | 1,194.310 | | 16.39 | 0.26 | 0.00 | 0 | 5,000.00 |
| R209 | On 02/02/2017 | Bond Future | | | 9.65626 | | 72.74234 | 9.71543 | 72.34985 | | | 15.88 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 31/03/2036 | Price Contribution | | | 6.25000 | | 6.25000 | 6.25000 | 6.25000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| R209/R186 | On 31/03/2036 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| R209/R204 | On 31/03/2036 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| R209/R208 | On 31/03/2036 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 04/08/2016 | Bond Future | | | 188.81522 | | 188.81522 | 189.18262 | 189.18262 | | | | 0.00 | 0.00 | 0 | 2,571.00 |
| R210 | On 03/11/2016 | Bond Future | | | 190.13988 | | 190.13988 | 190.51419 | 190.51419 | | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 31/03/2028 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| R211 | On 04/08/2016 | Bond Future | | | 140.03097 | | 140.03097 | 140.02213 | 140.02213 | | | | 0.00 | 0.00 | 0 | 64.00 |
| R211 | On 03/11/2016 | Bond Future | | | 142.70621 | | 142.70621 | 142.69707 | 142.69707 | | | | 0.00 | 0.00 | 0 | 0.00 |
| R211 | On 31/01/2017 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| R212 | On 04/08/2016 | Bond Future | | | 146.02388 | | 146.02388 | 146.01097 | 146.01097 | | | | 0.00 | 0.00 | 0 | 4,218.00 |
| R212 | On 03/11/2016 | Bond Future | | | 148.81360 | | 148.81360 | 148.80037 | 148.80037 | | | | 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 04/08/2016 | Bond Future | | | 9.44203 | | 83.98310 | 9.50862 | 83.53595 | | | 13.39 | 0.00 | 0.00 | 0 | 44,423.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|--------------------------------|---------------|-------------------------|-------|--------------|--------------|-----------|--------------|----------------|-------------------|------------|-------|-------------------------|------------------|---------------------|
| R213 | On 03/11/2016 | Bond Future | | 9.49113 | 82.03162 | | 9.55981 | 81.57587 | | 13.72 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 02/02/2017 | Bond Future | | 9.53467 | 83.67881 | | 9.60510 | 83.21689 | | 13.52 | 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 04/08/2016 | Bond Future | | 9.69090 | 73.16973 | | 9.75229 | 72.74219 | | 16.27 | 0.00 | 1,536,564.33 | 21 | 30,086.00 |
| R214 | On 04/08/2016 | Bond Future | 8.55 | Call | 31.92000 | 0.03192 | 29.68000 | 0.02968 | 31.920 | 15.78 | 0.02 | 0.00 | 0 | 1,300.00 |
| R214 | On 04/08/2016 | Bond Future | 9.30 | Call | 628.39000 | 0.62839 | 565.34000 | 0.56534 | 628.390 | 16.05 | 0.26 | 0.00 | 0 | 1,300.00 |
| R214 | On 04/08/2016 | Bond Future | 10.30 | Call | 4,419.43000 | 4.41943 | 4,101.73000 | 4.10173 | 4,419.430 | 16.63 | 0.84 | 0.00 | 0 | 5,610.00 |
| R214 | On 04/08/2016 | Bond Future | 11.30 | Call | 9,928.42000 | 9.92842 | 9,507.74000 | 9.50774 | 9,928.420 | 16.93 | 0.99 | 0.00 | 0 | 5,610.00 |
| R214 | On 03/11/2016 | Bond Future | | 9.73794 | 71.26586 | | 9.80103 | 70.83020 | | 16.78 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 02/02/2017 | Bond Future | | 9.78031 | 72.69701 | | 9.84482 | 72.25508 | | 16.58 | 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 19/09/2016 | Foreign Exchange Future | | 26,729.42000 | 26,729.42000 | | 27,305.06000 | 27,305.06000 | | | 0.00 | 0.00 | 0 | 0.00 |
| RAIN | On 19/12/2016 | Foreign Exchange Future | | 27,231.97000 | 27,231.97000 | | 27,819.70000 | 27,819.70000 | | | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 19/09/2016 | Foreign Exchange Future | | 11.20340 | 11.20340 | | 11.44210 | 11.44210 | | 16.99 | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 19/12/2016 | Foreign Exchange Future | | 11.39550 | 11.39550 | | 11.63810 | 11.63810 | | 17.15 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 19/09/2016 | Foreign Exchange Future | | 5.08730 | 5.08730 | | 5.16930 | 5.16930 | | 14.81 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 19/12/2016 | Foreign Exchange Future | | 5.07750 | 5.07750 | | 5.15710 | 5.15710 | | 14.86 | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 19/09/2016 | Foreign Exchange Future | | 1.28710 | 1.28710 | | 1.33180 | 1.33180 | | | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 19/12/2016 | Foreign Exchange Future | | 1.25890 | 1.25890 | | 1.26880 | 1.26880 | | | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 13/03/2017 | Foreign Exchange Future | | 1.18080 | 1.18080 | | 1.23030 | 1.23030 | | | 0.00 | 0.00 | 0 | 0.00 |
| Total for Derivatives : | | | | | | | | | | | | 1,704,816,054.73 | 60,502 | 3,291,257.00 |
| Grand Total: | | | | | | | | | | | | 1,704,816,054.73 | 60,502 | 3,291,257.00 |