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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/11/2016

| 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 10/11/2016 | Any day expiry | 13.34700 | 13.34700 | | 13.46010 | 13.46010 | | 30.82 | 0.00 | 0.00 | 0 | 700.00 |
| \$ / R | On 10/11/2016 | Any day expiry | 13.60 | Call | 46.67960 | 0.04668 | 81.62380 | 0.08162 | 46.680 | 34.63 | 0.24 | 0 | 20,000.00 |
| \$ / R | On 10/11/2016 | Any day expiry | 13.75 | Call | 25.98270 | 0.02598 | 47.53960 | 0.04754 | 25.983 | 36.92 | 0.14 | 0 | 10,000.00 |
| \$ / R | On 10/11/2016 | Any day expiry | 13.80 | Call | 21.38240 | 0.02138 | 39.57440 | 0.03957 | 21.382 | 37.68 | 0.12 | 0 | 50,000.00 |
| \$ / R | On 10/11/2016 | Any day expiry | 14.00 | Call | 9.94000 | 0.00994 | 18.93840 | 0.01894 | 9.940 | 40.73 | 0.06 | 0 | 20,000.00 |
| \$ / R | On 10/11/2016 | Any day expiry | 14.10 | Call | 7.15550 | 0.00716 | 13.14370 | 0.01314 | 7.155 | 42.59 | 0.04 | 0 | 10,000.00 |
| \$ / R | On 10/11/2016 | Any day expiry | 14.15 | Call | 6.10850 | 0.00611 | 11.24830 | 0.01125 | 6.109 | 43.52 | 0.04 | 0 | 50,000.00 |
| \$ / R | On 10/11/2016 | Any day expiry | 14.25 | Call | 4.50720 | 0.00451 | 8.32850 | 0.00833 | 4.507 | 45.38 | 0.03 | 0 | 30,000.00 |
| \$ / R | On 10/11/2016 | Any day expiry | 14.40 | Call | 2.94590 | 0.00295 | 5.45570 | 0.00546 | 2.946 | 48.17 | 0.02 | 0 | 20,000.00 |
| \$ / R | On 10/11/2016 | Any day expiry | 14.80 | Call | 0.99350 | 0.00099 | 2.07060 | 0.00207 | 0.993 | 54.85 | 0.01 | 0 | 20,000.00 |
| \$ / R | On 15/11/2016 | Any day expiry | 13.35650 | | 13.35650 | | 13.47150 | 13.47150 | | 25.07 | 0.00 | 0 | 2,120.00 |
| \$ / R | On 16/11/2016 | Any day expiry | 13.35850 | | 13.35850 | | 13.47380 | 13.47380 | | 24.52 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 17/11/2016 | Any day expiry | 13.36050 | | 13.36050 | | 13.47600 | 13.47600 | | 24.05 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/11/2016 | Any day expiry | 13.26 | Put | 150.68630 | 0.15069 | 112.49170 | 0.11249 | 150.686 | 23.61 | 0.41 | 0 | 9,615.00 |
| \$ / R | On 17/11/2016 | Any day expiry | 15.60 | Put | 2,240.37550 | 2.24038 | 2,125.44020 | 2.12544 | 2,240.375 | 36.54 | 1.00 | 0 | 9,615.00 |
| \$ / R | On 17/11/2016 | Any day expiry | 17.09 | Call | 0.06670 | 0.00007 | 0.18600 | 0.00019 | 0.067 | 45.02 | 0.00 | 0 | 9,615.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest | |
|------------------|--------|------------|---------------|-------------------------|-------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|----------|
| \$ / R | | | On 28/11/2016 | Any day expiry | | | 13.39030 | 13.39030 | | | | | | | 6,970.00 |
| \$ / R | 11.80 | Put | On 28/11/2016 | Any day expiry | 3.34830 | 0.00335 | 1.97020 | 0.00197 | 3.348 | 24.37 | 0.01 | 0.00 | 0 | 250.00 | |
| \$ / R | 13.50 | Put | On 28/11/2016 | Any day expiry | 322.44650 | 0.32245 | 259.18820 | 0.25919 | 322.447 | 21.03 | 0.56 | 0.00 | 0 | 150.00 | |
| \$ / R | 19.40 | Call | On 28/11/2016 | Any day expiry | 0.03940 | 0.00004 | 0.05140 | 0.00005 | 0.039 | 42.66 | 0.00 | 0.00 | 0 | 400.00 | |
| \$ / R | | | On 30/11/2016 | Any day expiry | 13.39580 | 13.39580 | 13.51270 | 13.51270 | | 20.36 | 0.00 | 0.00 | 0 | 78.00 | |
| \$ / R | | | On 05/12/2016 | Any day expiry | 13.40970 | 13.40970 | 13.52680 | 13.52680 | | 20.49 | 0.00 | 0.00 | 0 | 0.00 | |
| \$ / R | 13.75 | Call | On 05/12/2016 | Any day expiry | 179.06860 | 0.17907 | 218.67200 | 0.21867 | 179.069 | 21.78 | 0.35 | 0.00 | 0 | 15,000.00 | |
| \$ / R | | | On 06/12/2016 | Any day expiry | 13.41250 | 13.41250 | 13.52960 | 13.52960 | | 20.39 | 0.00 | 0.00 | 0 | 0.00 | |
| \$ / R | 13.60 | Put | On 06/12/2016 | Any day expiry | 417.78580 | 0.41779 | 348.59510 | 0.34860 | 417.786 | 21.12 | 0.58 | 0.00 | 0 | 7,000.00 | |
| \$ / R | 14.35 | Call | On 06/12/2016 | Any day expiry | 71.62300 | 0.07162 | 90.49820 | 0.09050 | 71.623 | 23.69 | 0.16 | 0.00 | 0 | 7,000.00 | |
| \$ / R | | | On 12/12/2016 | Any day expiry | 13.42910 | 13.42910 | 13.54650 | 13.54650 | | 19.94 | 0.00 | 0.00 | 0 | 0.00 | |
| \$ / R | 14.75 | Put | On 12/12/2016 | Any day expiry | 1,370.61160 | 1.37061 | 1,266.44500 | 1.26644 | 1,370.612 | 24.11 | 0.89 | 0.00 | 0 | 5,000.00 | |
| \$ / R | | | On 13/12/2016 | Any day expiry | 13.43200 | 13.43200 | 13.54930 | 13.54930 | | 19.92 | 0.00 | 0.00 | 0 | 275.00 | |
| \$ / R | | | On 14/12/2016 | Any day expiry | 13.43480 | 13.43480 | 13.55220 | 13.55220 | | 19.87 | 0.00 | 0.00 | 0 | 251.00 | |
| \$ / R | | | On 15/12/2016 | Any day expiry | 13.43760 | 13.43760 | 13.55500 | 13.55500 | | 20.58 | 0.00 | 0.00 | 0 | 94.00 | |
| \$ / R | | | On 19/12/2016 | Foreign Exchange Future | 13.44900 | 13.44900 | 13.56630 | 13.56630 | | 20.17 | 0.00 | 438,921,564.00 | 32,636 | 415,703.00 | |
| \$ / R | 11.80 | Put | On 19/12/2016 | Foreign Exchange Future | 7.38440 | 0.00738 | 7.27270 | 0.00727 | 7.384 | 19.68 | 0.02 | 0.00 | 0 | 250.00 | |
| \$ / R | 12.59 | Put | On 19/12/2016 | Foreign Exchange Future | 60.16360 | 0.06016 | 49.10200 | 0.04910 | 60.164 | 18.58 | 0.14 | 0.00 | 0 | 2,800.00 | |
| \$ / R | 12.75 | Put | On 19/12/2016 | Foreign Exchange Future | 91.87160 | 0.09187 | 73.62170 | 0.07362 | 91.872 | 18.86 | 0.19 | 0.00 | 0 | 25,850.00 | |
| \$ / R | 13.00 | Put | On 19/12/2016 | Foreign Exchange Future | 162.96080 | 0.16296 | 131.97360 | 0.13197 | 162.961 | 19.32 | 0.29 | 0.00 | 0 | 166,585.00 | |
| \$ / R | 13.22 | Put | On 19/12/2016 | Foreign Exchange Future | 249.12940 | 0.24913 | 206.61880 | 0.20662 | 249.129 | 19.74 | 0.38 | 0.00 | 0 | 725.00 | |
| \$ / R | 13.34 | Call | On 19/12/2016 | Foreign Exchange Future | 414.64120 | 0.41464 | 482.87580 | 0.48288 | 414.641 | 19.97 | 0.56 | 0.00 | 0 | 2,800.00 | |
| \$ / R | 13.34 | Put | On 19/12/2016 | Foreign Exchange Future | 305.64120 | 0.30564 | 256.57580 | 0.25658 | 305.641 | 19.97 | 0.44 | 0.00 | 0 | 7,800.00 | |
| \$ / R | 13.35 | Put | On 19/12/2016 | Foreign Exchange Future | 310.64870 | 0.31065 | 261.03710 | 0.26104 | 310.649 | 19.98 | 0.44 | 0.00 | 0 | 4,500.00 | |
| \$ / R | 13.40 | Put | On 19/12/2016 | Foreign Exchange Future | 336.37470 | 0.33637 | 284.02210 | 0.28402 | 336.375 | 20.08 | 0.47 | 0.00 | 0 | 3,000.00 | |
| \$ / R | 13.48 | Put | On 19/12/2016 | Foreign Exchange Future | 380.50430 | 0.38050 | 323.15280 | 0.32315 | 380.504 | 20.27 | 0.50 | 0.00 | 0 | 9,347.00 | |
| \$ / R | 13.50 | Put | On 19/12/2016 | Foreign Exchange Future | 392.24430 | 0.39224 | 333.38360 | 0.33338 | 392.244 | 20.33 | 0.51 | 0.00 | 0 | 26,886.00 | |
| \$ / R | 13.70 | Call | On 19/12/2016 | Foreign Exchange Future | 267.72750 | 0.26773 | 315.28860 | 0.31529 | 267.728 | 20.95 | 0.41 | 0.00 | 0 | 1,230.00 | |
| \$ / R | 13.70 | Put | On 19/12/2016 | Foreign Exchange Future | 518.72750 | 0.51873 | 448.98860 | 0.44899 | 518.728 | 20.95 | 0.59 | 0.00 | 0 | 2,000.00 | |
| \$ / R | 13.75 | Put | On 19/12/2016 | Foreign Exchange Future | 552.76290 | 0.55276 | 480.78470 | 0.48078 | 552.763 | 21.10 | 0.61 | 0.00 | 0 | 12,000.00 | |
| \$ / R | 13.77 | Put | On 19/12/2016 | Foreign Exchange Future | 566.62880 | 0.56663 | 493.77540 | 0.49378 | 566.629 | 21.16 | 0.62 | 0.00 | 0 | 19,800.00 | |
| \$ / R | 14.00 | Call | On 19/12/2016 | Foreign Exchange Future | 184.54080 | 0.18454 | 219.78500 | 0.21979 | 184.541 | 21.88 | 0.30 | 0.00 | 0 | 23,025.00 | |
| \$ / R | 14.00 | Put | On 19/12/2016 | Foreign Exchange Future | 735.54080 | 0.73554 | 653.48500 | 0.65349 | 735.541 | 21.88 | 0.70 | 0.00 | 0 | 88,460.00 | |
| \$ / R | 14.05 | Call | On 19/12/2016 | Foreign Exchange Future | 173.35360 | 0.17335 | 206.81020 | 0.20681 | 173.354 | 22.03 | 0.29 | 0.00 | 0 | 300.00 | |
| \$ / R | 14.08 | Call | On 19/12/2016 | Foreign Exchange Future | 166.96260 | 0.16696 | 199.38550 | 0.19939 | 166.963 | 22.12 | 0.28 | 0.00 | 0 | 5,000.00 | |
| \$ / R | 14.09 | Call | On 19/12/2016 | Foreign Exchange Future | 164.88530 | 0.16489 | 196.96760 | 0.19697 | 164.885 | 22.15 | 0.28 | 0.00 | 0 | 1,200.00 | |
| \$ / R | 14.10 | Put | On 19/12/2016 | Foreign Exchange Future | 813.83050 | 0.81383 | 728.27820 | 0.72828 | 813.831 | 22.19 | 0.73 | 0.00 | 0 | 2,800.00 | |
| \$ / R | 14.12 | Put | On 19/12/2016 | Foreign Exchange Future | 829.72830 | 0.82973 | 743.58570 | 0.74359 | 829.728 | 22.24 | 0.73 | 0.00 | 0 | 800.00 | |
| \$ / R | 14.18 | Call | On 19/12/2016 | Foreign Exchange Future | 147.01340 | 0.14701 | 176.46420 | 0.17646 | 147.013 | 22.41 | 0.25 | 0.00 | 0 | 4,200.00 | |
| \$ / R | 14.20 | Call | On 19/12/2016 | Foreign Exchange Future | 143.30060 | 0.14330 | 172.20020 | 0.17220 | 143.301 | 22.47 | 0.25 | 0.00 | 0 | 500.00 | |
| \$ / R | 14.20 | Put | On 19/12/2016 | Foreign Exchange Future | 894.30060 | 0.89430 | 805.90020 | 0.80590 | 894.301 | 22.47 | 0.75 | 0.00 | 0 | 2,000.00 | |
| \$ / R | 14.25 | Call | On 19/12/2016 | Foreign Exchange Future | 134.41630 | 0.13442 | 161.98670 | 0.16199 | 134.416 | 22.61 | 0.23 | 0.00 | 0 | 2,000.00 | |
| \$ / R | 14.25 | Put | On 19/12/2016 | Foreign Exchange Future | 935.41630 | 0.93542 | 845.68670 | 0.84569 | 935.416 | 22.61 | 0.77 | 0.00 | 0 | 7,000.00 | |
| \$ / R | 14.30 | Put | On 19/12/2016 | Foreign Exchange Future | 977.07570 | 0.97708 | 885.89890 | 0.88590 | 977.076 | 22.76 | 0.78 | 0.00 | 0 | 3,100.00 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|------------|-------------|--------------|----------------|-------------------|------------|---------------|-------------|------------------|---------------|
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.33 | Put | 1,002.32190 | 1.00232 | 910.30600 | 0.91031 | 1,002.322 | 22.84 | 0.79 | 0.00 | 0 | 5,000.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.34 | Call | 119.77610 | 0.11978 | 144.78720 | 0.14479 | 119.776 | 22.87 | 0.21 | 0.00 | 0 | 1,400.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.40 | Call | 110.91290 | 0.11091 | 134.33700 | 0.13434 | 110.913 | 23.04 | 0.20 | 0.00 | 0 | 26,120.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.45 | Put | 1,105.03260 | 1.10503 | 1,009.90390 | 1.00990 | 1,105.033 | 23.18 | 0.81 | 0.00 | 0 | 20,000.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.50 | Call | 97.58390 | 0.09758 | 118.56290 | 0.11856 | 97.584 | 23.32 | 0.18 | 0.00 | 0 | 1,200.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.50 | Put | 1,148.58390 | 1.14858 | 1,052.26290 | 1.05226 | 1,148.584 | 23.32 | 0.82 | 0.00 | 0 | 42,649.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.51 | Put | 1,157.34270 | 1.15734 | 1,060.79280 | 1.06079 | 1,157.343 | 23.35 | 0.82 | 0.00 | 0 | 1,000.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.60 | Call | 85.87970 | 0.08588 | 104.65500 | 0.10466 | 85.880 | 23.61 | 0.16 | 0.00 | 0 | 20,000.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.63 | Put | 1,263.65670 | 1.26366 | 1,164.51540 | 1.16452 | 1,263.657 | 23.69 | 0.85 | 64,864,276.32 | 5,700 | 5,700.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.66 | Put | 1,290.55920 | 1.29056 | 1,190.81850 | 1.19082 | 1,290.559 | 23.78 | 0.85 | 0.00 | 0 | 20,000.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.69 | Call | 76.58040 | 0.07658 | 93.56160 | 0.09356 | 76.580 | 23.87 | 0.14 | 0.00 | 0 | 7,150.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.70 | Put | 1,326.61370 | 1.32661 | 1,226.10550 | 1.22611 | 1,326.614 | 23.89 | 0.86 | 0.00 | 0 | 2,000.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.80 | Put | 1,417.61350 | 1.41761 | 1,315.32650 | 1.31533 | 1,417.614 | 24.18 | 0.87 | 0.00 | 0 | 56,000.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.82 | Call | 64.72530 | 0.06473 | 79.63140 | 0.07963 | 64.725 | 24.21 | 0.12 | 0.00 | 0 | 8,756.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.86 | Call | 61.09130 | 0.06109 | 75.79310 | 0.07579 | 61.091 | 24.28 | 0.12 | 0.00 | 0 | 800.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.00 | Call | 49.84360 | 0.04984 | 63.46760 | 0.06347 | 49.844 | 24.50 | 0.10 | 0.00 | 0 | 88,249.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.00 | Put | 1,600.84360 | 1.60084 | 1,497.16760 | 1.49717 | 1,600.844 | 24.50 | 0.90 | 0.00 | 0 | 29,368.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.10 | Call | 43.05430 | 0.04305 | 55.85200 | 0.05585 | 43.054 | 24.66 | 0.09 | 0.00 | 0 | 1,500.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.20 | Call | 37.16280 | 0.03716 | 49.17410 | 0.04917 | 37.163 | 24.82 | 0.08 | 0.00 | 0 | 5,000.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.20 | Put | 1,788.16280 | 1.78816 | 1,682.87410 | 1.68287 | 1,788.163 | 24.82 | 0.92 | 0.00 | 0 | 6,985.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.21 | Put | 1,797.61890 | 1.79762 | 1,692.25300 | 1.69225 | 1,797.619 | 24.83 | 0.92 | 0.00 | 0 | 3,500.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.28 | Call | 33.02080 | 0.03302 | 44.42990 | 0.04443 | 33.021 | 24.95 | 0.07 | 0.00 | 0 | 5,000.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.40 | Call | 27.63980 | 0.02764 | 38.18850 | 0.03819 | 27.640 | 25.14 | 0.06 | 0.00 | 0 | 26,053.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.40 | Put | 1,978.63980 | 1.97864 | 1,871.88850 | 1.87189 | 1,978.640 | 25.14 | 0.94 | 0.00 | 0 | 31,590.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.48 | Call | 24.54060 | 0.02454 | 34.54440 | 0.03454 | 24.541 | 25.26 | 0.05 | 0.00 | 0 | 3,000.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.50 | Put | 2,074.82140 | 2.07482 | 1,967.39130 | 1.96739 | 2,074.821 | 25.30 | 0.95 | 0.00 | 0 | 69,895.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.57 | Put | 2,142.46310 | 2.14246 | 2,034.57890 | 2.03458 | 2,142.463 | 25.41 | 0.95 | 0.00 | 0 | 1,400.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.68 | Put | 2,249.21620 | 2.24922 | 2,140.65070 | 2.14065 | 2,249.216 | 25.58 | 0.96 | 0.00 | 0 | 63,513.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.80 | Put | 2,366.22970 | 2.36623 | 2,256.96560 | 2.25697 | 2,366.230 | 25.78 | 0.97 | 0.00 | 0 | 10,000.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.85 | Call | 14.13480 | 0.01413 | 21.89320 | 0.02189 | 14.135 | 25.85 | 0.03 | 0.00 | 0 | 2,500.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 16.00 | Call | 11.30140 | 0.01130 | 18.27480 | 0.01827 | 11.301 | 26.09 | 0.03 | 0.00 | 0 | 52,443.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 16.00 | Put | 2,562.30140 | 2.56230 | 2,451.97480 | 2.45197 | 2,562.301 | 26.09 | 0.97 | 0.00 | 0 | 32,950.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 16.11 | Call | 9.59370 | 0.00959 | 16.03510 | 0.01604 | 9.594 | 26.27 | 0.02 | 0.00 | 0 | 7,150.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 16.31 | Call | 7.94690 | 0.00795 | 12.32990 | 0.01233 | 7.947 | 27.00 | 0.02 | 0.00 | 0 | 11,000.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 16.47 | Put | 3,028.03540 | 3.02804 | 2,913.14200 | 2.91314 | 3,028.035 | 27.67 | 0.98 | 0.00 | 0 | 1,365.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 16.53 | Put | 3,087.73370 | 3.08773 | 2,972.23280 | 2.97223 | 3,087.734 | 27.92 | 0.98 | 0.00 | 0 | 725.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 16.55 | Call | 6.63730 | 0.00664 | 8.24840 | 0.00825 | 6.637 | 28.01 | 0.02 | 0.00 | 0 | 500.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 16.69 | Put | 3,247.01940 | 3.24702 | 3,130.19360 | 3.13019 | 3,247.019 | 28.59 | 0.99 | 0.00 | 0 | 3,300.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 16.77 | Call | 5.70550 | 0.00571 | 5.65570 | 0.00566 | 5.705 | 28.93 | 0.01 | 0.00 | 0 | 16,000.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 16.91 | Call | 5.21570 | 0.00522 | 4.42970 | 0.00443 | 5.216 | 29.51 | 0.01 | 0.00 | 0 | 20,000.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 16.96 | Call | 5.05710 | 0.00506 | 4.05660 | 0.00406 | 5.057 | 29.72 | 0.01 | 0.00 | 0 | 5,000.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 17.00 | Call | 4.93580 | 0.00494 | 3.77970 | 0.00378 | 4.936 | 29.89 | 0.01 | 0.00 | 0 | 51,333.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 17.39 | Call | 3.97210 | 0.00397 | 1.87380 | 0.00187 | 3.972 | 31.52 | 0.01 | 0.00 | 0 | 2,800.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 17.50 | Call | 3.75770 | 0.00376 | 1.53140 | 0.00153 | 3.758 | 31.97 | 0.01 | 0.00 | 0 | 63,513.00 | |

| 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 | 17.66 | Call | 2.90140 | 0.00290 | 1.13050 | 0.00113 | 2.901 | 31.97 | 0.01 | 0.00 | 0 | 15,100.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 17.69 | Call | 2.76290 | 0.00276 | 1.06510 | 0.00107 | 2.763 | 31.97 | 0.01 | 0.00 | 0 | 3,500.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 18.00 | Call | 1.65410 | 0.00165 | 0.56930 | 0.00057 | 1.654 | 31.97 | 0.00 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 18.06 | Call | 1.49540 | 0.00150 | 0.50320 | 0.00050 | 1.495 | 31.97 | 0.00 | 0.00 | 0 | 1,400.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 18.10 | Call | 1.39780 | 0.00140 | 0.46330 | 0.00046 | 1.398 | 31.97 | 0.00 | 0.00 | 0 | 23,489.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 18.12 | Call | 1.35120 | 0.00135 | 0.44450 | 0.00044 | 1.351 | 31.97 | 0.00 | 0.00 | 0 | 4,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 18.89 | Call | 0.35260 | 0.00035 | 0.08530 | 0.00009 | 0.353 | 31.97 | 0.00 | 0.00 | 0 | 17,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 18.98 | Call | 0.29990 | 0.00030 | 0.06990 | 0.00007 | 0.300 | 31.97 | 0.00 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 19.00 | Call | 0.28930 | 0.00029 | 0.06680 | 0.00007 | 0.289 | 31.97 | 0.00 | 0.00 | 0 | 2,310.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 19.15 | Call | 0.22030 | 0.00022 | 0.04780 | 0.00005 | 0.220 | 31.97 | 0.00 | 0.00 | 0 | 26,053.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 19.25 | Call | 0.18350 | 0.00018 | 0.03810 | 0.00004 | 0.184 | 31.97 | 0.00 | 0.00 | 0 | 10,303.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 19.70 | Call | 0.07940 | 0.00008 | 0.01350 | 0.00001 | 0.079 | 31.97 | 0.00 | 0.00 | 0 | 1,365.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 19.75 | Call | 0.07220 | 0.00007 | 0.01200 | 0.00001 | 0.072 | 31.97 | 0.00 | 0.00 | 0 | 150.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 19.81 | Call | 0.06450 | 0.00006 | 0.01040 | 0.00001 | 0.065 | 31.97 | 0.00 | 0.00 | 0 | 250.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 19.95 | Call | 0.04940 | 0.00005 | 0.00750 | 0.00001 | 0.049 | 31.97 | 0.00 | 0.00 | 0 | 725.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 20.08 | Call | 0.03850 | 0.00004 | 0.00550 | 0.00001 | 0.039 | 31.97 | 0.00 | 0.00 | 0 | 750.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 20.16 | Call | 0.03300 | 0.00003 | 0.00450 | 0.00000 | 0.033 | 31.97 | 0.00 | 0.00 | 0 | 3,300.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 20.30 | Call | 0.02510 | 0.00003 | 0.00320 | 0.00000 | 0.025 | 31.97 | 0.00 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 20.36 | Call | 0.02230 | 0.00002 | 0.00280 | 0.00000 | 0.022 | 31.97 | 0.00 | 0.00 | 0 | 368.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 20.90 | Call | 0.00770 | 0.00001 | 0.00070 | 0.00000 | 0.008 | 31.97 | 0.00 | 0.00 | 0 | 32,200.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 21.24 | Call | 0.00390 | 0.00000 | 0.00030 | 0.00000 | 0.004 | 31.97 | 0.00 | 0.00 | 2,850 | 5,700.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 21.30 | Call | 0.00340 | 0.00000 | 0.00030 | 0.00000 | 0.003 | 31.97 | 0.00 | 0.00 | 0 | 69,895.00 |
| \$ / R | On 21/12/2016 | Any day expiry | | | 13.45460 | 13.45460 | 13.57200 | 13.57200 | | 20.12 | 0.00 | 0.00 | 0 | 720.00 |
| \$ / R | On 29/12/2016 | Any day expiry | | | 13.47730 | 13.47730 | 13.59460 | 13.59460 | | 19.74 | 0.00 | 0.00 | 0 | 790.00 |
| \$ / R | On 04/01/2017 | Any day expiry | | | 13.49430 | 13.49430 | 13.61160 | 13.61160 | | 19.45 | 0.00 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 11/01/2017 | Any day expiry | | | 13.51390 | 13.51390 | 13.63100 | 13.63100 | | 19.33 | 0.00 | 0.00 | 0 | 50.00 |
| \$ / R | On 13/01/2017 | Any day expiry | | | 13.51910 | 13.51910 | 13.63620 | 13.63620 | | 19.36 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/01/2017 | Any day expiry | 13.95 | Put | 723.81890 | 0.72382 | 650.60480 | 0.65060 | 723.819 | 20.51 | 0.62 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 13/01/2017 | Any day expiry | 16.17 | Call | 34.82550 | 0.03483 | 41.64960 | 0.04165 | 34.826 | 25.79 | 0.06 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 18/01/2017 | Any day expiry | | | 13.53200 | 13.53200 | 13.64930 | 13.64930 | | 19.36 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/01/2017 | Any day expiry | 14.28 | Call | 228.19630 | 0.22820 | 263.05260 | 0.26305 | 228.196 | 21.21 | 0.30 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 23/01/2017 | Any day expiry | | | 13.54490 | 13.54490 | 13.66230 | 13.66230 | | 19.29 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 25/01/2017 | Any day expiry | | | 13.55010 | 13.55010 | 13.66750 | 13.66750 | | 19.32 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/01/2017 | Any day expiry | 14.10 | Put | 846.15250 | 0.84615 | 770.60830 | 0.77061 | 846.153 | 20.65 | 0.64 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 25/01/2017 | Any day expiry | 15.89 | Call | 61.72970 | 0.06173 | 72.61970 | 0.07262 | 61.730 | 24.67 | 0.09 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 27/01/2017 | Any day expiry | | | 13.55520 | 13.55520 | 13.67280 | 13.67280 | | 19.34 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/01/2017 | Any day expiry | 13.80 | Put | 640.72180 | 0.64072 | 575.46460 | 0.57546 | 640.722 | 19.93 | 0.56 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 27/01/2017 | Any day expiry | 14.41 | Call | 231.77390 | 0.23177 | 265.39580 | 0.26540 | 231.774 | 21.39 | 0.29 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 31/01/2017 | Any day expiry | | | 13.56550 | 13.56550 | 13.68320 | 13.68320 | | 19.27 | 0.00 | 0.00 | 0 | 86.00 |
| \$ / R | On 27/02/2017 | Any day expiry | | | 13.63570 | 13.63570 | 13.74200 | 13.74200 | | 19.29 | 0.00 | 28,944,330.00 | 2,105 | 2,105.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | | | 13.67230 | 13.67230 | 13.79120 | 13.79120 | | 19.22 | 0.00 | 4,621,237.40 | 338 | 110,825.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 12.20 | Put | 92.74760 | 0.09275 | 82.71710 | 0.08272 | 92.748 | 17.76 | 0.13 | 0.00 | 0 | 250.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 12.50 | Put | 146.79120 | 0.14679 | 131.50670 | 0.13151 | 146.791 | 17.80 | 0.18 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 13.00 | Put | 291.87360 | 0.29187 | 262.12270 | 0.26212 | 291.874 | 18.18 | 0.30 | 0.00 | 0 | 91,132.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 13.50 | Put | 519.57170 | 0.51957 | 471.65050 | 0.47165 | 519.572 | 18.98 | 0.43 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 13.70 | Call | 603.31700 | 0.60332 | 0.00000 | 0.00000 | 603.317 | 19.32 | 0.52 | 11,357,003.36 | 1,603 | 1,603.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 14.10 | Put | 887.47600 | 0.88748 | 820.40030 | 0.82040 | 887.476 | 20.11 | 0.58 | 0.00 | 0 | 46,000.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 14.30 | Call | 401.30500 | 0.40130 | 447.98010 | 0.44798 | 401.305 | 20.50 | 0.38 | 0.00 | 0 | 200.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 14.30 | Put | 1,029.00500 | 1.02900 | 956.78010 | 0.95678 | 1,029.005 | 20.50 | 0.62 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 14.40 | Put | 1,102.92190 | 1.10292 | 1,028.04210 | 1.02804 | 1,102.922 | 20.70 | 0.64 | 0.00 | 0 | 45,132.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 14.50 | Call | 351.15970 | 0.35116 | 0.00000 | 0.00000 | 351.160 | 20.91 | 0.34 | 3,487,450.20 | 750 | 750.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 14.65 | Put | 1,295.84850 | 1.29585 | 1,214.73120 | 1.21473 | 1,295.849 | 21.23 | 0.69 | 0.00 | 0 | 100.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 15.23 | Put | 1,774.92320 | 1.77492 | 1,684.68760 | 1.68469 | 1,774.923 | 22.37 | 0.78 | 0.00 | 0 | 90.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 15.36 | Put | 1,886.83180 | 1.88683 | 1,794.52220 | 1.79452 | 1,886.832 | 22.59 | 0.79 | 0.00 | 0 | 7,160.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 15.48 | Call | 183.88000 | 0.18388 | 208.68550 | 0.20869 | 183.880 | 22.80 | 0.19 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 15.70 | Put | 2,186.85080 | 2.18685 | 2,089.78070 | 2.08978 | 2,186.851 | 23.17 | 0.83 | 0.00 | 0 | 6,370.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 15.74 | Put | 2,222.76280 | 2.22276 | 2,125.19420 | 2.12519 | 2,222.763 | 23.24 | 0.83 | 0.00 | 0 | 3,200.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 15.80 | Call | 149.15110 | 0.14915 | 169.75140 | 0.16975 | 149.151 | 23.34 | 0.16 | 0.00 | 0 | 180.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 16.22 | Call | 114.24180 | 0.11424 | 130.39960 | 0.13040 | 114.242 | 24.06 | 0.13 | 0.00 | 0 | 45,132.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 16.75 | Put | 3,165.44500 | 3.16545 | 3,056.98900 | 3.05699 | 3,165.445 | 25.33 | 0.90 | 0.00 | 0 | 1,800.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 17.31 | Call | 70.65460 | 0.07065 | 79.63220 | 0.07963 | 70.655 | 26.87 | 0.08 | 0.00 | 0 | 46,000.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 18.43 | Call | 35.53460 | 0.03553 | 45.23700 | 0.04524 | 35.535 | 28.08 | 0.04 | 0.00 | 0 | 90.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 18.44 | Call | 35.24830 | 0.03525 | 44.88990 | 0.04489 | 35.248 | 28.08 | 0.04 | 0.00 | 0 | 7,160.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 19.00 | Call | 22.25370 | 0.02225 | 28.97500 | 0.02898 | 22.254 | 28.08 | 0.03 | 0.00 | 0 | 6,370.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 19.38 | Call | 16.16980 | 0.01617 | 21.37920 | 0.02138 | 16.170 | 28.08 | 0.02 | 0.00 | 0 | 3,200.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 21.42 | Call | 2.67010 | 0.00267 | 3.84830 | 0.00385 | 2.670 | 28.08 | 0.00 | 0.00 | 0 | 1,800.00 |
| \$ / R | On 11/04/2017 | Any day expiry | | | 13.74800 | 13.74800 | 13.86780 | 13.86780 | | 19.28 | 0.00 | 0.00 | 0 | 40.00 |
| \$ / R | On 12/04/2017 | Any day expiry | | | 13.75060 | 13.75060 | 13.87040 | 13.87040 | | 19.27 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/04/2017 | Any day expiry | 13.95 | Put | 810.42170 | 0.81042 | 751.58230 | 0.75158 | 810.422 | 19.63 | 0.52 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 12/04/2017 | Any day expiry | 17.02 | Call | 116.51690 | 0.11652 | 130.26720 | 0.13027 | 116.517 | 25.33 | 0.11 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 13/04/2017 | Any day expiry | | | 13.75320 | 13.75320 | 13.87300 | 13.87300 | | 19.27 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 21/04/2017 | Any day expiry | | | 13.77410 | 13.77410 | 13.89420 | 13.89420 | | 19.23 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 25/04/2017 | Any day expiry | | | 13.78450 | 13.78450 | 13.90470 | 13.90470 | | 19.27 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/04/2017 | Any day expiry | 13.80 | Put | 726.47760 | 0.72648 | 673.69780 | 0.67370 | 726.478 | 19.27 | 0.48 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 25/04/2017 | Any day expiry | 14.10 | Put | 914.81590 | 0.91482 | 853.51990 | 0.85352 | 914.816 | 19.80 | 0.54 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 25/04/2017 | Any day expiry | 15.06 | Call | 352.53180 | 0.35253 | 390.36910 | 0.39037 | 352.532 | 21.57 | 0.30 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 25/04/2017 | Any day expiry | 16.67 | Call | 151.31820 | 0.15132 | 167.75930 | 0.16776 | 151.318 | 24.17 | 0.14 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | | | 13.92870 | 13.92870 | 14.05040 | 14.05040 | | 19.36 | 0.00 | 70,270,291.50 | 5,045 | 156,582.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 13.83 | Put | 780.52850 | 0.78053 | 728.82100 | 0.72882 | 780.529 | 19.17 | 0.45 | 0.00 | 0 | 2,280.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 13.87 | Put | 803.89890 | 0.80390 | 751.14180 | 0.75114 | 803.899 | 19.24 | 0.46 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 14.11 | Put | 950.42490 | 0.95042 | 891.71200 | 0.89171 | 950.425 | 19.62 | 0.50 | 0.00 | 0 | 2,850.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 14.18 | Put | 995.14530 | 0.99515 | 934.79120 | 0.93479 | 995.145 | 19.73 | 0.52 | 0.00 | 0 | 1,400.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 14.23 | Put | 1,027.62030 | 1.02762 | 966.10970 | 0.96611 | 1,027.620 | 19.81 | 0.52 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 14.50 | Call | 638.95060 | 0.63895 | 693.11680 | 0.69312 | 638.951 | 20.23 | 0.43 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 14.89 | Put | 1,494.68000 | 1.49468 | 1,418.84470 | 1.41884 | 1,494.680 | 20.88 | 0.63 | 0.00 | 0 | 1,297.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 15.50 | Put | 1,976.72730 | 1.97673 | 1,891.83490 | 1.89183 | 1,976.727 | 21.86 | 0.71 | 0.00 | 0 | 150.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 15.78 | Call | 356.98460 | 0.35698 | 389.79200 | 0.38979 | 356.985 | 22.26 | 0.26 | 0.00 | 0 | 2,280.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 15.78 | Put | 2,208.28460 | 2.20828 | 2,119.39200 | 2.11939 | 2,208.285 | 22.26 | 0.74 | 0.00 | 0 | 3,155.00 |

| 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 | 15.86 | Call | 344.39300 | 0.34439 | 376.13820 | 0.37614 | 344.393 | 22.37 | 0.26 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 16.00 | Call | 323.58410 | 0.32358 | 353.54670 | 0.35355 | 323.584 | 22.56 | 0.24 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 16.10 | Call | 309.62530 | 0.30963 | 338.37430 | 0.33837 | 309.625 | 22.70 | 0.23 | 0.00 | 0 | 1,400.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 16.26 | Call | 288.74500 | 0.28875 | 315.65850 | 0.31566 | 288.745 | 22.93 | 0.22 | 0.00 | 0 | 2,850.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 16.73 | Call | 236.53900 | 0.23654 | 258.71470 | 0.25871 | 236.539 | 23.59 | 0.18 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 18.15 | Call | 159.42090 | 0.15942 | 171.64880 | 0.17165 | 159.421 | 26.63 | 0.12 | 0.00 | 0 | 1,297.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 18.65 | Call | 121.98630 | 0.12199 | 135.83130 | 0.13583 | 121.986 | 26.63 | 0.10 | 0.00 | 0 | 150.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 19.71 | Call | 67.94750 | 0.06795 | 76.52120 | 0.07652 | 67.948 | 26.63 | 0.06 | 0.00 | 0 | 3,155.00 |
| \$ / R | On 12/07/2017 | Any day expiry | | | 13.98910 | 13.98910 | 14.11140 | 14.11140 | | 19.41 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/07/2017 | Any day expiry | 13.95 | Put | 864.28780 | 0.86429 | 809.96970 | 0.80997 | 864.288 | 19.34 | 0.46 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 12/07/2017 | Any day expiry | 17.98 | Call | 198.33730 | 0.19834 | 211.03160 | 0.21103 | 198.337 | 25.98 | 0.14 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 21/07/2017 | Any day expiry | | | 14.01270 | 14.01270 | 14.13520 | 14.13520 | | 19.41 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | | | 14.16500 | 14.16500 | 14.29220 | 14.29220 | | 19.47 | 0.00 | 0.00 | 0 | 4,400.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 12.75 | Put | 350.87130 | 0.35087 | 324.74650 | 0.32475 | 350.871 | 17.79 | 0.24 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.00 | Put | 437.68570 | 0.43769 | 409.19930 | 0.40920 | 437.686 | 18.00 | 0.28 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.40 | Put | 600.99500 | 0.60099 | 563.99000 | 0.56399 | 600.995 | 18.34 | 0.34 | 0.00 | 0 | 500.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.75 | Put | 778.77690 | 0.77878 | 728.14220 | 0.72814 | 778.777 | 18.85 | 0.40 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.76 | Put | 784.24250 | 0.78424 | 733.34480 | 0.73334 | 784.243 | 18.87 | 0.40 | 0.00 | 0 | 960.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 14.22 | Put | 1,053.84990 | 1.05385 | 991.61110 | 0.99161 | 1,053.850 | 19.57 | 0.47 | 0.00 | 0 | 110.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 14.32 | Put | 1,116.30650 | 1.11631 | 1,052.32190 | 1.05232 | 1,116.306 | 19.70 | 0.49 | 0.00 | 0 | 110.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 16.40 | Call | 455.29270 | 0.45529 | 483.84690 | 0.48385 | 455.293 | 22.59 | 0.28 | 0.00 | 0 | 960.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 16.80 | Call | 399.12720 | 0.39913 | 423.03300 | 0.42303 | 399.127 | 23.11 | 0.25 | 0.00 | 0 | 110.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 17.00 | Call | 374.44100 | 0.37444 | 396.26380 | 0.39626 | 374.441 | 23.38 | 0.23 | 0.00 | 0 | 500.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 17.03 | Call | 371.59900 | 0.37160 | 392.44160 | 0.39244 | 371.599 | 23.43 | 0.23 | 0.00 | 0 | 110.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 18.00 | Call | 297.44860 | 0.29745 | 307.59650 | 0.30760 | 297.449 | 25.27 | 0.18 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 23/10/2017 | Any day expiry | | | 14.25460 | 14.25460 | 14.38550 | 14.38550 | | 19.54 | 0.00 | 0.00 | 0 | 334.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | | | 14.44370 | 14.44370 | 14.58070 | 14.58070 | | 19.89 | 0.00 | 0.00 | 0 | 670.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | | | 14.79560 | 14.79560 | 14.93030 | 14.93030 | | 20.46 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | | | 15.14760 | 15.14760 | 15.27980 | 15.27980 | | 20.89 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.64 | Put | 746.55650 | 0.74656 | 730.97500 | 0.73097 | 746.556 | 18.88 | 0.29 | 0.00 | 0 | 70,530.00 |
| \$ / R MAXI | On 19/12/2016 | Foreign Exchange Future | | | 13.44900 | 13.44900 | 13.56630 | 13.56630 | | 20.17 | 0.00 | 511,062.00 | 38 | 418.00 |
| \$ / R MAXI | On 13/03/2017 | Foreign Exchange Future | | | 13.67230 | 13.67230 | 13.79120 | 13.79120 | | 19.22 | 0.00 | 0.00 | 0 | 91.00 |
| \$ / R MAXI | On 19/06/2017 | Foreign Exchange Future | | | 13.92870 | 13.92870 | 14.05040 | 14.05040 | | 19.36 | 0.00 | 0.00 | 0 | 55.00 |
| £ / R | On 02/12/2016 | Any day expiry | | | 16.58380 | 16.58380 | 16.75440 | 16.75440 | | 21.14 | 0.00 | 0.00 | 0 | 35.00 |
| £ / R | On 15/12/2016 | Any day expiry | | | 16.63470 | 16.63470 | 16.80710 | 16.80710 | | 20.58 | 0.00 | 0.00 | 0 | 14.00 |
| £ / R | On 19/12/2016 | Foreign Exchange Future | | | 16.65110 | 16.65110 | 16.82330 | 16.82330 | | 20.32 | 0.00 | 6,727,044.40 | 404 | 56,333.00 |
| £ / R | On 19/12/2016 | Foreign Exchange Future | 15.89 | Put | 144.39640 | 0.14440 | 111.63460 | 0.11163 | 144.396 | 19.30 | 0.22 | 0.00 | 0 | 525.00 |
| £ / R | On 19/12/2016 | Foreign Exchange Future | 16.76 | Call | 406.51940 | 0.40652 | 495.04270 | 0.49504 | 406.519 | 20.55 | 0.48 | 0.00 | 0 | 525.00 |
| £ / R | On 19/12/2016 | Foreign Exchange Future | 16.76 | Put | 515.41940 | 0.51542 | 431.74270 | 0.43174 | 515.419 | 20.55 | 0.52 | 0.00 | 0 | 1,050.00 |
| £ / R | On 19/12/2016 | Foreign Exchange Future | 17.13 | Put | 758.55150 | 0.75855 | 653.75480 | 0.65375 | 758.551 | 21.34 | 0.64 | 0.00 | 0 | 4,885.00 |
| £ / R | On 19/12/2016 | Foreign Exchange Future | 17.30 | Call | 234.37910 | 0.23438 | 293.43000 | 0.29343 | 234.379 | 21.70 | 0.31 | 0.00 | 0 | 656.00 |
| £ / R | On 19/12/2016 | Foreign Exchange Future | 17.30 | Put | 883.27910 | 0.88328 | 770.13000 | 0.77013 | 883.279 | 21.70 | 0.69 | 0.00 | 0 | 525.00 |

| 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 | 17.40 | Call | 211.03730 | | 0.21104 | | 265.52740 | 0.26553 | 211.037 | 21.91 | 0.29 | 0.00 | 0 | 500.00 |
| £ / R | On 19/12/2016 | Foreign Exchange Future | 17.80 | Put | 1,285.72080 | | 1.28572 | 1,152.78750 | 1.15279 | 1,285.721 | | 22.68 | 0.80 | 0.00 | 0 | 800.00 |
| £ / R | On 19/12/2016 | Foreign Exchange Future | 18.00 | Put | 1,458.57530 | | 1.45858 | 1,319.01750 | 1.31902 | 1,458.575 | | 23.05 | 0.83 | 0.00 | 0 | 1,000.00 |
| £ / R | On 19/12/2016 | Foreign Exchange Future | 19.39 | Call | 24.39380 | | 0.02439 | 32.83320 | 0.03283 | 24.394 | | 25.79 | 0.04 | 0.00 | 0 | 525.00 |
| £ / R | On 19/12/2016 | Foreign Exchange Future | 21.41 | Put | 4,767.20860 | | 4.76721 | 4,596.72340 | 4.59672 | 4,767.209 | | 33.02 | 0.99 | 0.00 | 0 | 4,885.00 |
| £ / R | On 19/12/2016 | Foreign Exchange Future | 24.46 | Call | 0.22340 | | 0.00022 | 0.37780 | 0.00038 | 0.223 | | 34.05 | 0.00 | 0.00 | 0 | 4,885.00 |
| £ / R | On 31/01/2017 | Any day expiry | | | 16.81500 | | 16.81500 | 16.98720 | 16.98720 | | | 20.06 | 0.00 | 0.00 | 0 | 2.00 |
| £ / R | On 13/03/2017 | Foreign Exchange Future | | | 16.96050 | | 16.96050 | 17.13470 | 17.13470 | | | 19.75 | 0.00 | 0.00 | 0 | 8,176.00 |
| £ / R | On 25/04/2017 | Any day expiry | | | 17.11550 | | 17.11550 | 17.29180 | 17.29180 | | | 19.49 | 0.00 | 0.00 | 0 | 73.00 |
| £ / R | On 19/06/2017 | Foreign Exchange Future | | | 17.31290 | | 17.31290 | 17.49130 | 17.49130 | | | | 0.00 | 0.00 | 0 | 20,028.00 |
| £ / R | On 18/12/2017 | Foreign Exchange Future | | | 18.02070 | | 18.02070 | 18.21980 | 18.21980 | | | 18.01 | 0.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On 19/12/2016 | Foreign Exchange Future | | | 0.12860 | | 0.12860 | 0.13005 | 0.13005 | | | 24.87 | 0.00 | 0.00 | 0 | 14,596.00 |
| ¥ / R | On 13/03/2017 | Foreign Exchange Future | | | 0.13127 | | 0.13127 | 0.13273 | 0.13273 | | | 22.71 | 0.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On 19/06/2017 | Foreign Exchange Future | | | 0.13436 | | 0.13436 | 0.13586 | 0.13586 | | | 22.10 | 0.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On 18/09/2017 | Foreign Exchange Future | | | 0.13724 | | 0.13724 | 0.13880 | 0.13880 | | | 22.86 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 25/11/2016 | Any day expiry | | | 14.78890 | | 14.78890 | 14.92190 | 14.92190 | | | 23.47 | 0.00 | 0.00 | 0 | 34.00 |
| € / R | On 28/11/2016 | Any day expiry | | | 14.79910 | | 14.79910 | 14.93210 | 14.93210 | | | 22.54 | 0.00 | 0.00 | 0 | 500.00 |
| € / R | On 19/12/2016 | Foreign Exchange Future | | | 14.88070 | | 14.88070 | 15.01610 | 15.01610 | | | 20.46 | 0.00 | 14,077,142.20 | 946 | 55,067.00 |
| € / R | On 19/12/2016 | Foreign Exchange Future | 16.50 | Call | 62.11100 | | 0.06211 | 77.65000 | 0.07765 | 62.111 | | 24.30 | 0.11 | 0.00 | 0 | 450.00 |
| € / R | On 19/12/2016 | Foreign Exchange Future | 16.90 | Put | 2,055.17810 | | 2.05518 | 1,930.62810 | 1.93063 | 2,055.178 | | 24.79 | 0.93 | 0.00 | 0 | 2,961.00 |
| € / R | On 19/12/2016 | Foreign Exchange Future | 21.90 | Call | 0.12780 | | 0.00013 | 0.10110 | 0.00010 | 0.128 | | 33.15 | 0.00 | 0.00 | 0 | 2,961.00 |
| € / R | On 13/03/2017 | Foreign Exchange Future | | | 15.18820 | | 15.18820 | 15.32570 | 15.32570 | | | 18.96 | 0.00 | 3,235,086.60 | 213 | 27,419.00 |
| € / R | On 13/03/2017 | Foreign Exchange Future | 14.30 | Put | 271.98250 | | 0.27198 | 246.82430 | 0.24682 | 271.983 | | 17.94 | 0.27 | 0.00 | 0 | 1,000.00 |
| € / R | On 13/03/2017 | Foreign Exchange Future | 14.80 | Call | 857.97580 | | 0.85798 | 951.03640 | 0.95104 | 857.976 | | 18.45 | 0.62 | 0.00 | 0 | 500.00 |
| € / R | On 13/03/2017 | Foreign Exchange Future | 16.00 | Call | 401.42970 | | 0.40143 | 0.00000 | 0.00000 | 401.430 | | 20.27 | 0.35 | 7,326,257.37 | 1,360 | 680.00 |
| € / R | On 13/03/2017 | Foreign Exchange Future | 17.17 | Call | 193.32580 | | 0.19333 | 224.90300 | 0.22490 | 193.326 | | 22.17 | 0.19 | 0.00 | 0 | 1,000.00 |
| € / R | On 19/06/2017 | Foreign Exchange Future | | | 15.54330 | | 15.54330 | 15.68450 | 15.68450 | | | 18.83 | 0.00 | 15,543.30 | 1 | 77,442.00 |
| € / R | On 18/09/2017 | Foreign Exchange Future | | | 15.87530 | | 15.87530 | 16.02290 | 16.02290 | | | 18.98 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 18/12/2017 | Foreign Exchange Future | | | 16.24440 | | 16.24440 | 16.40240 | 16.40240 | | | 19.35 | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 17/12/2025 | Interest Rate Swap | | | 97.30391 | | 97.30391 | 97.55718 | 97.55718 | | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 16/03/2026 | Interest Rate Swap | | | 94.37505 | | 94.37505 | 94.62779 | 94.62779 | | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 15/06/2026 | Interest Rate Swap | | | 93.14670 | | 93.14670 | 93.39457 | 93.39457 | | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 21/09/2026 | Interest Rate Swap | | | 95.25166 | | 95.25166 | 95.49111 | 95.49111 | | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 21/12/2026 | Interest Rate Swap | | | 98.92810 | | 98.92810 | 99.16142 | 99.16142 | | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 19/12/2016 | Interest Rate Swap | | | 100.06868 | | 100.06868 | 100.06868 | 100.06868 | | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 16/03/2017 | Interest Rate Swap | | | 100.00839 | | 100.00839 | 100.00997 | 100.00997 | | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 15/06/2017 | Interest Rate Swap | | | 99.63022 | | 99.63022 | 99.63196 | 99.63196 | | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 21/09/2017 | Interest Rate Swap | | | 99.66762 | | 99.66762 | 99.66959 | 99.66959 | | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 21/12/2017 | Interest Rate Swap | | | 99.94537 | | 99.94537 | 99.94466 | 99.94466 | | | | 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 |
|------------------|---------------|-------------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| 2Y STND | On 18/12/2017 | Interest Rate Swap | 99.97234 | | 99.97234 | | 99.97182 | 99.97182 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 16/03/2018 | Interest Rate Swap | 99.25318 | | 99.25318 | | 99.25380 | 99.25380 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 15/06/2018 | Interest Rate Swap | 98.91616 | | 98.91616 | | 98.91799 | 98.91799 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 21/09/2018 | Interest Rate Swap | 98.97151 | | 98.97151 | | 98.97458 | 98.97458 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 21/12/2018 | Interest Rate Swap | 99.46000 | | 99.46000 | | 99.47000 | 99.47000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 17/12/2020 | Interest Rate Swap | 97.66579 | | 97.66579 | | 97.76217 | 97.76217 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 16/03/2021 | Interest Rate Swap | 96.97363 | | 96.97363 | | 97.07838 | 97.07838 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 15/06/2021 | Interest Rate Swap | 96.24598 | | 96.24598 | | 96.35897 | 96.35897 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 21/09/2021 | Interest Rate Swap | 96.49122 | | 96.49122 | | 96.61318 | 96.61318 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 21/12/2021 | Interest Rate Swap | 98.71631 | | 98.71631 | | 98.84635 | 98.84635 | | | 0.00 | 0.00 | 0 | 50.00 |
| AL37 | On 02/02/2017 | Index Future | 516.20100 | | 516.20100 | | 515.70200 | 515.70200 | | | 0.00 | 0.00 | 0 | 7.00 |
| AL37 | On 04/05/2017 | Index Future | 526.28900 | | 526.28900 | | 525.77900 | 525.77900 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 03/08/2017 | Index Future | 537.01100 | | 537.01100 | | 536.50700 | 536.50700 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 02/02/2017 | Index Future | 600.24100 | | 600.24100 | | 599.12700 | 599.12700 | | | 0.00 | 0.00 | 0 | 2.00 |
| AL7T | On 04/05/2017 | Index Future | 611.97100 | | 611.97100 | | 610.83500 | 610.83500 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 03/08/2017 | Index Future | 624.43800 | | 624.43800 | | 623.29700 | 623.29700 | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 02/02/2017 | Index Future | 546.48100 | | 546.48100 | | 545.36300 | 545.36300 | | | 0.00 | 0.00 | 0 | 611.00 |
| ALBI | On 04/05/2017 | Index Future | 557.16000 | | 557.16000 | | 556.02000 | 556.02000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 03/08/2017 | Index Future | 568.51100 | | 568.51100 | | 567.36400 | 567.36400 | | | 0.00 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 19/12/2016 | Foreign Exchange Future | 10.34340 | | 10.34340 | | 10.43620 | 10.43620 | | 14.68 | 0.00 | 465,453.00 | 45 | 13,011.00 |
| AU\$ / R | On 13/03/2017 | Foreign Exchange Future | 10.49430 | | 10.49430 | | 10.58820 | 10.58820 | | 14.06 | 0.00 | 2,539,620.60 | 242 | 11,066.00 |
| AU\$ / R | On 19/06/2017 | Foreign Exchange Future | 10.66710 | | 10.66710 | | 10.76240 | 10.76240 | | 14.45 | 0.00 | 0.00 | 0 | 91.00 |
| AU\$ / R | On 18/09/2017 | Foreign Exchange Future | 10.82690 | | 10.82690 | | 10.92510 | 10.92510 | | 15.06 | 0.00 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 18/12/2017 | Foreign Exchange Future | 11.01880 | | 11.01880 | | 11.12340 | 11.12340 | | 15.56 | 0.00 | 0.00 | 0 | 0.00 |
| CAD/ R | On 19/12/2016 | Foreign Exchange Future | 10.05920 | | 10.05920 | | 10.14190 | 10.14190 | | 16.53 | 0.00 | 0.00 | 0 | 5,806.00 |
| CAD/ R | On 13/03/2017 | Foreign Exchange Future | 10.23480 | | 10.23480 | | 10.31850 | 10.31850 | | 16.09 | 0.00 | 0.00 | 0 | 0.00 |
| CAD/ R | On 19/06/2017 | Foreign Exchange Future | 10.43590 | | 10.43590 | | 10.52150 | 10.52150 | | 16.08 | 0.00 | 0.00 | 0 | 0.00 |
| CF CANDO CAGZ | On 19/12/2016 | Can-Do Future | 896.72490 | | 896.72490 | | 788.72290 | 788.72290 | | | 0.00 | 0.00 | 0 | 20,000.00 |
| CHF / R | On 19/12/2016 | Foreign Exchange Future | 13.81420 | | 13.81420 | | 13.92760 | 13.92760 | | 19.57 | 0.00 | 0.00 | 0 | 1,864.00 |
| CHF / R | On 13/03/2017 | Foreign Exchange Future | 14.11860 | | 14.11860 | | 14.23370 | 14.23370 | | 18.83 | 0.00 | 0.00 | 0 | 0.00 |
| CHF / R | On 19/06/2017 | Foreign Exchange Future | 14.47160 | | 14.47160 | | 14.59000 | 14.59000 | | 19.05 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 19/12/2016 | Foreign Exchange Future | 1.97230 | | 1.97230 | | 1.99300 | 1.99300 | | 17.75 | 0.00 | 0.00 | 0 | 10.00 |
| CNH / R | On 13/03/2017 | Foreign Exchange Future | 1.99470 | | 1.99470 | | 2.01490 | 2.01490 | | 17.23 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 19/06/2017 | Foreign Exchange Future | 2.01970 | | 2.01970 | | 2.04050 | 2.04050 | | 17.31 | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-----|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| CNH/R | On 28/11/2016 | Any day expiry | | 1.96800 | 1.96800 | | 1.98810 | 1.98810 | | 18.89 | 0.00 | 0.00 | 0 | 435.00 |
| DKK / R | On 19/12/2016 | Foreign Exchange Future | | 2.00490 | 2.00490 | | 2.02320 | 2.02320 | | 16.89 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 13/03/2017 | Foreign Exchange Future | | 2.04640 | 2.04640 | | 2.06500 | 2.06500 | | 16.52 | 0.00 | 0.00 | 0 | 0.00 |
| E170 | On 01/08/2021 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES18 | On 20/04/2018 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES18A | On 20/04/2018 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES23 | On 25/01/2023 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES23A | On 25/01/2023 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES26 | On 25/01/2023 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES26A | On 02/04/2026 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 03/11/2016 | Bond Future | | 10.22000 | 79.44705 | | 10.22000 | 79.44705 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 02/02/2017 | Bond Future | | 10.29626 | 80.96097 | | 10.32291 | 80.78672 | | | 0.00 | 0.00 | 0 | 8,789.00 |
| ES33 | On 04/05/2017 | Bond Future | | 10.36606 | 78.74957 | | 10.39360 | 78.57175 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 03/08/2017 | Bond Future | | 10.42638 | 80.35530 | | 10.45443 | 80.17626 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 15/09/2033 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33A | On 15/09/2033 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 03/11/2016 | Bond Future | | 10.34500 | 83.85220 | | 10.34500 | 83.85220 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 02/02/2017 | Bond Future | | 10.40600 | 85.52866 | | 10.43257 | 85.32757 | | | 0.00 | 0.00 | 0 | 8,777.00 |
| ES42 | On 04/05/2017 | Bond Future | | 10.47495 | 82.93778 | | 10.50239 | 82.73265 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 03/08/2017 | Bond Future | | 10.53412 | 84.62937 | | 10.56206 | 84.42264 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 25/04/2042 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 02/02/2017 | GOVI | | 544.20300 | 544.20300 | | 543.08000 | 543.08000 | | | 0.00 | 348,289,920.00 | 64 | 486.00 |
| GOVI | On 04/05/2017 | GOVI | | 554.83800 | 554.83800 | | 553.69200 | 553.69200 | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 03/08/2017 | GOVI | | 566.14100 | 566.14100 | | 564.98900 | 564.98900 | | | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 19/12/2016 | Foreign Exchange Future | | 1.73470 | 1.73470 | | 1.74970 | 1.74970 | | 19.89 | 0.00 | 0.00 | 0 | 16,430.00 |
| HK\$/R | On 13/03/2017 | Foreign Exchange Future | | 1.76480 | 1.76480 | | 1.77980 | 1.77980 | | 18.70 | 0.00 | 0.00 | 0 | 3,500.00 |
| HK\$/R | On 19/06/2017 | Foreign Exchange Future | | 1.79840 | 1.79840 | | 1.81390 | 1.81390 | | 18.94 | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 03/11/2016 | Bond Future | | 128.31302 | 128.31302 | | 128.31302 | 128.31302 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 02/02/2017 | Bond Future | | 129.38828 | 129.38828 | | 129.41206 | 129.41206 | | | 0.00 | 0.00 | 0 | 3,231.00 |
| I2025 | On 04/05/2017 | Bond Future | | 131.92531 | 131.92531 | | 131.94938 | 131.94938 | | | 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 |
|------------------|---------------|------------------------|-----|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| I2025 | On 03/08/2017 | Bond Future | | 133.28896 | 133.28896 | | 133.31743 | 133.31743 | | | 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 03/11/2016 | Bond Future | | 107.19485 | 107.19485 | | 107.19485 | 107.19485 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 02/02/2017 | Bond Future | | 108.85958 | 108.85958 | | 108.87909 | 108.87909 | | | 0.00 | 0.00 | 0 | 5,278.00 |
| I2033 | On 04/05/2017 | Bond Future | | 109.95490 | 109.95490 | | 109.97458 | 109.97458 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 03/08/2017 | Bond Future | | 112.20198 | 112.20198 | | 112.22541 | 112.22541 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 28/02/2033 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 03/11/2016 | Bond Future | | 134.63588 | 134.63588 | | 134.63588 | 134.63588 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 02/02/2017 | Bond Future | | 135.66717 | 135.66717 | | 135.69227 | 135.69227 | | | 0.00 | 0.00 | 0 | 22,147.00 |
| I2038 | On 04/05/2017 | Bond Future | | 138.32749 | 138.32749 | | 138.35269 | 138.35269 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 03/08/2017 | Bond Future | | 139.65518 | 139.65518 | | 139.68530 | 139.68530 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 31/01/2038 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 03/11/2016 | Bond Future | | 133.98822 | 133.98822 | | 133.98822 | 133.98822 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 02/02/2017 | Bond Future | | 135.58232 | 135.58232 | | 135.60652 | 135.60652 | | | 0.00 | 0.00 | 0 | 17,789.00 |
| I2046 | On 04/05/2017 | Bond Future | | 136.71253 | 136.71253 | | 136.73720 | 136.73720 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 03/08/2017 | Bond Future | | 139.50658 | 139.50658 | | 139.53602 | 139.53602 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 31/03/2046 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 03/11/2016 | Bond Future | | 143.14199 | 143.14199 | | 143.14199 | 143.14199 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 02/02/2017 | Bond Future | | 144.16813 | 144.16813 | | 144.19418 | 144.19418 | | | 0.00 | 0.00 | 0 | 23,975.00 |
| I2050 | On 04/05/2017 | Bond Future | | 146.99498 | 146.99498 | | 147.02125 | 147.02125 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 03/08/2017 | Bond Future | | 148.33723 | 148.33723 | | 148.36885 | 148.36885 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 31/12/2050 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 02/02/2017 | Index Future | | 253.22500 | 253.22500 | | 253.30200 | 253.30200 | | | 0.00 | 0.00 | 0 | 1,070.00 |
| IGOV | On 04/05/2017 | Index Future | | 258.18900 | 258.18900 | | 258.26700 | 258.26700 | | | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 03/08/2017 | Index Future | | 263.46300 | 263.46300 | | 263.55200 | 263.55200 | | | 0.00 | 0.00 | 0 | 0.00 |
| ILBI | On 02/02/2017 | Index Future | | 685.88400 | 685.88400 | | 686.10400 | 686.10400 | | | 0.00 | 0.00 | 0 | 155.00 |
| ILBI | On 04/05/2017 | Index Future | | 699.22800 | 699.22800 | | 699.45300 | 699.45300 | | | 0.00 | 0.00 | 0 | 0.00 |
| ILBI | On 03/08/2017 | Index Future | | 712.99100 | 712.99100 | | 713.22000 | 713.22000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 16/11/2016 | Jibar Tradeable Future | | 7.37000 | 92.63000 | | 7.37000 | 92.63000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/12/2016 | Jibar Tradeable Future | | 7.38000 | 92.62000 | | 7.38000 | 92.62000 | | | 0.00 | 0.00 | 0 | 10,000.00 |
| JIBAR FUTURE | On 18/01/2017 | Jibar Tradeable Future | | 7.40000 | 92.60000 | | 7.40000 | 92.60000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/02/2017 | Jibar Tradeable Future | | 7.40000 | 92.60000 | | 7.40000 | 92.60000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/03/2017 | Jibar Tradeable Future | | 7.41000 | 92.59000 | | 7.41000 | 92.59000 | | | 0.00 | 0.00 | 0 | 1,000.00 |
| JIBAR FUTURE | On 21/06/2017 | Jibar Tradeable Future | | 7.43000 | 92.57000 | | 7.43000 | 92.57000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/09/2017 | Jibar Tradeable Future | | 7.45000 | 92.55000 | | 7.45000 | 92.55000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/12/2017 | Jibar Tradeable Future | | 7.47000 | 92.53000 | | 7.47000 | 92.53000 | | | 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 20/03/2018 | Jibar Tradeable Future | | | 7.46000 | | 92.54000 | | 7.46000 | 92.54000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/06/2018 | Jibar Tradeable Future | | | 7.98000 | | 92.02000 | | 7.98000 | 92.02000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/09/2018 | Jibar Tradeable Future | | | 7.46000 | | 92.54000 | | 7.46000 | 92.54000 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 19/12/2016 | Foreign Exchange Future | | | 0.13140 | | 0.13140 | | 0.13260 | 0.13260 | | | 0.00 | 0.00 | 0 | 1,382.00 |
| KES / R | On 13/03/2017 | Foreign Exchange Future | | | 0.13090 | | 0.13090 | | 0.13280 | 0.13280 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 19/06/2017 | Foreign Exchange Future | | | 0.13130 | | 0.13130 | | 0.13280 | 0.13280 | | | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 19/12/2016 | Foreign Exchange Future | | | 9.85020 | | 9.85020 | | 9.90330 | 9.90330 | | 16.25 | 0.00 | 0.00 | 0 | 75.00 |
| NZ\$ / R | On 13/03/2017 | Foreign Exchange Future | | | 9.98510 | | 9.98510 | | 10.03870 | 10.03870 | | 15.79 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 19/06/2017 | Foreign Exchange Future | | | 10.13850 | | 10.13850 | | 10.19350 | 10.19350 | | 16.07 | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 19/12/2016 | Foreign Exchange Future | | | 1.29120 | | 1.29120 | | 1.29700 | 1.29700 | | | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 13/03/2017 | Foreign Exchange Future | | | 1.30800 | | 1.30800 | | 1.31380 | 1.31380 | | | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 19/06/2017 | Foreign Exchange Future | | | 1.32040 | | 1.32040 | | 1.32450 | 1.32450 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO £ / \$ | On 19/12/2016 | Foreign Exchange Future | | | 1.23810 | | 1.23810 | | 1.24010 | 1.24010 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO £ / \$ | On 13/03/2017 | Foreign Exchange Future | | | 1.24050 | | 1.24050 | | 1.24240 | 1.24240 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO £ / \$ | On 19/06/2017 | Foreign Exchange Future | | | 1.24300 | | 1.24300 | | 1.24490 | 1.24490 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 19/12/2016 | Foreign Exchange Future | | | 1.10650 | | 1.10650 | | 1.10690 | 1.10690 | | | 0.00 | 0.00 | 0 | 72.00 |
| QUANTO € / \$ | On 13/03/2017 | Foreign Exchange Future | | | 1.11090 | | 1.11090 | | 1.11130 | 1.11130 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 19/06/2017 | Foreign Exchange Future | | | 1.11590 | | 1.11590 | | 1.11630 | 1.11630 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 03/11/2016 | Bond Future | | | 8.68000 | | 116.08838 | | 8.68000 | 116.08838 | | 8.98 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 02/02/2017 | Bond Future | | | 8.68367 | | 113.23919 | | 8.71526 | 113.01666 | | 9.16 | 0.00 | 8,153,221.68 | 72 | 103,666.00 |
| R186 | On 02/02/2017 | Bond Future | 8.00 | Call | 424.42000 | | 0.42442 | | 395.47000 | 0.39547 | 424.420 | 8.92 | 0.17 | 0.00 | 0 | 7,000.00 |
| R186 | On 02/02/2017 | Bond Future | 8.37 | Call | 1,076.84000 | | 1.07684 | | 1,014.28000 | 1.01428 | 1,076.840 | 9.04 | 0.34 | 0.00 | 0 | 500.00 |
| R186 | On 02/02/2017 | Bond Future | 8.43 | Call | 1,226.26000 | | 1.22626 | | 1,157.02000 | 1.15702 | 1,226.260 | 9.06 | 0.37 | 0.00 | 0 | 750.00 |
| R186 | On 02/02/2017 | Bond Future | 8.60 | Call | 1,720.97000 | | 1.72097 | | 1,631.60000 | 1.63160 | 1,720.970 | 9.11 | 0.46 | 0.00 | 0 | 7,000.00 |
| R186 | On 02/02/2017 | Bond Future | 8.62 | Call | 1,786.15000 | | 1.78615 | | 1,694.33000 | 1.69433 | 1,786.150 | 9.12 | 0.47 | 0.00 | 0 | 500.00 |
| R186 | On 02/02/2017 | Bond Future | 8.87 | Put | 1,427.46000 | | 1.42746 | | 1,527.38000 | 1.52738 | 1,427.460 | 9.23 | 0.39 | 0.00 | 0 | 500.00 |
| R186 | On 02/02/2017 | Bond Future | 8.90 | Put | 1,348.27000 | | 1.34827 | | 1,444.59000 | 1.44459 | 1,348.270 | 9.25 | 0.37 | 0.00 | 0 | 750.00 |
| R186 | On 02/02/2017 | Bond Future | 8.95 | Put | 1,223.83000 | | 1.22383 | | 1,314.25000 | 1.31425 | 1,223.830 | 9.28 | 0.35 | 0.00 | 0 | 2,546.00 |
| R186 | On 02/02/2017 | Bond Future | 9.02 | Put | 1,064.84000 | | 1.06484 | | 1,147.24000 | 1.14724 | 1,064.840 | 9.32 | 0.31 | 0.00 | 0 | 500.00 |
| R186 | On 02/02/2017 | Bond Future | 9.10 | Put | 903.66000 | | 0.90366 | | 977.28000 | 0.97728 | 903.660 | 9.37 | 0.28 | 0.00 | 0 | 2,546.00 |
| R186 | On 02/02/2017 | Bond Future | 9.40 | Put | 465.79000 | | 0.46579 | | 511.32000 | 0.51132 | 465.790 | 9.55 | 0.16 | 0.00 | 0 | 750.00 |
| R186 | On 02/02/2017 | Bond Future | 9.50 | Put | 367.52000 | | 0.36752 | | 405.54000 | 0.40554 | 367.520 | 9.61 | 0.13 | 0.00 | 0 | 13,500.00 |
| R186 | On 04/05/2017 | Bond Future | | | 8.71524 | | 115.45297 | | 8.74815 | 115.22587 | | 8.94 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 03/08/2017 | Bond Future | | | 8.73363 | | 112.50068 | | 8.76736 | 112.27253 | | 9.10 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186/R207 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |

| 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 03/11/2016 | Bond Future | 301.45762 | | 301.45762 | | 301.45762 | 301.45762 | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 02/02/2017 | Bond Future | 300.13389 | | 300.13389 | | 300.37110 | 300.37110 | | | 0.00 | 0.00 | 0 | 1,246.00 |
| R197 | On 04/05/2017 | Bond Future | 306.01867 | | 306.01867 | | 306.26006 | 306.26006 | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 03/08/2017 | Bond Future | 305.37300 | | 305.37300 | | 305.62874 | 305.62874 | | | 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 03/11/2016 | Bond Future | 248.33435 | | 248.33435 | | 248.33435 | 248.33435 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 02/02/2017 | Bond Future | 249.34776 | | 249.34776 | | 249.39364 | 249.39364 | | | 0.00 | 0.00 | 0 | 35,809.00 |
| R202 | On 04/05/2017 | Bond Future | 254.23695 | | 254.23695 | | 254.28283 | 254.28283 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 03/08/2017 | Bond Future | 255.76768 | | 255.76768 | | 255.82237 | 255.82237 | | | 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 03/11/2016 | Bond Future | 8.37500 | | 98.44298 | | 8.37500 | 98.44298 | | 6.75 | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 02/02/2017 | Bond Future | 8.39015 | | 100.42483 | | 8.41688 | 100.30228 | | 6.52 | 0.00 | 0.00 | 0 | 16,470.00 |
| R2023 | On 04/05/2017 | Bond Future | 8.41348 | | 98.45500 | | 8.44168 | 98.32989 | | 6.52 | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 03/08/2017 | Bond Future | 8.41812 | | 100.46211 | | 8.44717 | 100.33753 | | 6.20 | 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 03/11/2016 | Bond Future | 7.55000 | | 101.78127 | | 7.55000 | 101.78127 | | 0.85 | 0.00 | 0.00 | 0 | 0.00 |
| R203 | On 02/02/2017 | Bond Future | 7.52239 | | 103.71121 | | 7.55044 | 103.69496 | | 0.61 | 0.00 | 0.00 | 0 | 24,463.00 |
| R203 | On 04/05/2017 | Bond Future | 7.13161 | | 101.56507 | | 7.17943 | 101.54832 | | 0.40 | 0.00 | 0.00 | 0 | 0.00 |
| R203 | On 15/09/2017 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 03/11/2016 | Bond Future | 9.08000 | | 93.93203 | | 9.08000 | 93.93203 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 02/02/2017 | Bond Future | 9.10263 | | 91.85264 | | 9.13407 | 91.63015 | | | 0.00 | 0.00 | 0 | 28,782.00 |
| R2030 | On 04/05/2017 | Bond Future | 9.14295 | | 93.64862 | | 9.17546 | 93.42166 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 03/08/2017 | Bond Future | 9.17415 | | 91.55057 | | 9.20735 | 91.32187 | | | 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 03/11/2016 | Bond Future | 9.18500 | | 93.24379 | | 9.18500 | 93.24379 | | 12.76 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 02/02/2017 | Bond Future | 9.21521 | | 95.13020 | | 9.24147 | 94.93037 | | 12.55 | 0.00 | 0.00 | 0 | 14,080.00 |
| R2032 | On 04/05/2017 | Bond Future | 9.25452 | | 92.83043 | | 9.28164 | 92.62648 | | 12.86 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 03/08/2017 | Bond Future | 9.28384 | | 94.72328 | | 9.31142 | 94.51807 | | 12.57 | 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 03/11/2016 | Bond Future | 9.29000 | | 98.04792 | | 9.29000 | 98.04792 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 02/02/2017 | Bond Future | 9.33274 | | 99.95216 | | 9.35902 | 99.73202 | | | 0.00 | 0.00 | 0 | 5,762.00 |
| R2035 | On 04/05/2017 | Bond Future | 9.37161 | | 97.40225 | | 9.39870 | 97.17763 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 03/08/2017 | Bond Future | 9.40136 | | 99.38807 | | 9.42889 | 99.16193 | | | 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 03/11/2016 | Bond Future | 9.35000 | | 94.62640 | | 9.35000 | 94.62640 | | 14.21 | 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 |
|------------------|---------------|--------------------|------|-----------|-------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| R2037 | On 02/02/2017 | Bond Future | | 9.38354 | 92.25197 | | 9.40974 | 92.03239 | | 14.66 | 0.00 | 0.00 | 0 | 41,574.00 |
| R2037 | On 04/05/2017 | Bond Future | | 9.42520 | 94.05576 | | 9.45218 | 93.83180 | | 14.41 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 03/08/2017 | Bond Future | | 9.45926 | 91.71563 | | 9.48669 | 91.48999 | | 14.77 | 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 03/11/2016 | Bond Future | | 7.72500 | 103.57429 | | 7.72500 | 103.57429 | | 2.08 | 0.00 | 0.00 | 0 | 0.00 |
| R204 | On 02/02/2017 | Bond Future | | 7.72735 | 101.50624 | | 7.75019 | 101.46705 | | 1.91 | 0.00 | 10,150,624.00 | 100 | 30,155.00 |
| R204 | On 04/05/2017 | Bond Future | | 7.69934 | 103.49062 | | 7.72608 | 103.45050 | | 1.75 | 0.00 | 0.00 | 0 | 0.00 |
| R204 | On 03/08/2017 | Bond Future | | 7.59068 | 101.55762 | | 7.62010 | 101.51986 | | 1.58 | 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 03/11/2016 | Bond Future | | 9.40000 | 98.66850 | | 9.40000 | 98.66850 | | 14.86 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 02/02/2017 | Bond Future | | 9.42839 | 96.17350 | | 9.45972 | 95.89139 | | 15.35 | 0.00 | 0.00 | 0 | 8,119.00 |
| R2040 | On 04/05/2017 | Bond Future | | 9.46993 | 98.05409 | | 9.50219 | 97.76624 | | 15.08 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 03/08/2017 | Bond Future | | 9.50413 | 95.54496 | | 9.53697 | 95.25441 | | 15.47 | 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 03/11/2016 | Bond Future | | 9.41000 | 95.91252 | | 9.41000 | 95.91252 | | 15.55 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 02/02/2017 | Bond Future | | 9.44191 | 93.44547 | | 9.46806 | 93.20652 | | 16.08 | 0.00 | 0.00 | 0 | 20,162.00 |
| R2044 | On 04/05/2017 | Bond Future | | 9.48200 | 95.27266 | | 9.50890 | 95.02889 | | 15.81 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 03/08/2017 | Bond Future | | 9.51500 | 92.83207 | | 9.54233 | 92.58628 | | 16.22 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 31/01/2044 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 03/11/2016 | Bond Future | | 9.37000 | 95.40365 | | 9.37000 | 95.40365 | | 16.14 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 02/02/2017 | Bond Future | | 9.39792 | 97.36063 | | 9.42922 | 97.06553 | | 15.94 | 0.00 | 0.00 | 0 | 63,422.00 |
| R2048 | On 04/05/2017 | Bond Future | | 9.43297 | 94.82353 | | 9.46514 | 94.52244 | | 16.43 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 03/08/2017 | Bond Future | | 9.46001 | 96.75679 | | 9.49272 | 96.45253 | | 16.10 | 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 03/11/2016 | Bond Future | | 7.94000 | 100.36027 | | 7.94000 | 100.36027 | | 3.29 | 0.00 | 0.00 | 0 | 0.00 |
| R207 | On 02/02/2017 | Bond Future | | 7.93851 | 98.68046 | | 7.96600 | 98.61048 | | 3.11 | 0.00 | 0.00 | 0 | 86,326.00 |
| R207 | On 02/02/2017 | Bond Future | 8.91 | Call | 2,474.93000 | 2.47493 | 2,410.28000 | 2.41028 | 2,474.930 | 3.28 | 0.94 | 0.00 | 0 | 62.00 |
| R207 | On 04/05/2017 | Bond Future | | 7.94740 | 100.60973 | | 7.97781 | 100.53820 | | 2.94 | 0.00 | 0.00 | 0 | 0.00 |
| R207 | On 03/08/2017 | Bond Future | | 7.91581 | 99.01626 | | 7.94822 | 98.94639 | | 2.83 | 0.00 | 0.00 | 0 | 0.00 |
| R207 | On 03/08/2017 | Bond Future | 8.19 | Call | 1,290.82000 | 1.29082 | 1,251.00000 | 1.25100 | 1,290.820 | 2.87 | 0.60 | 0.00 | 0 | 51.00 |
| R207 | On 15/01/2020 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R207/R203 | On 15/01/2020 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R208 | On 03/11/2016 | Bond Future | | 8.12500 | 95.71602 | | 8.12500 | 95.71602 | | 4.78 | 0.00 | 0.00 | 0 | 0.00 |
| R208 | On 02/02/2017 | Bond Future | | 8.13329 | 97.61305 | | 8.16032 | 97.52233 | | 4.46 | 0.00 | 0.00 | 0 | 33,544.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|-----|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| R208 | On 04/05/2017 | Bond Future | | 8.14947 | 96.11801 | | 8.17856 | 96.02531 | | 4.42 | 0.00 | 0.00 | 0 | 0.00 |
| R208 | On 03/08/2017 | Bond Future | | 8.13900 | 98.07765 | | 8.16935 | 97.98606 | | 4.18 | 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 03/11/2016 | Bond Future | | 9.24000 | 73.91194 | | 9.24000 | 73.91194 | | 14.71 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 02/02/2017 | Bond Future | | 9.27025 | 75.38652 | | 9.29637 | 75.20291 | | 14.55 | 0.00 | 0.00 | 0 | 62,143.00 |
| R209 | On 04/05/2017 | Bond Future | | 9.30527 | 73.70911 | | 9.33213 | 73.52178 | | 14.99 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 03/08/2017 | Bond Future | | 9.33157 | 75.21203 | | 9.35882 | 75.02321 | | 14.75 | 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 03/11/2016 | Bond Future | | 185.96986 | 185.96986 | | 185.96986 | 185.96986 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 02/02/2017 | Bond Future | | 189.38391 | 189.38391 | | 189.41819 | 189.41819 | | | 0.00 | 0.00 | 0 | 1,983.00 |
| R210 | On 04/05/2017 | Bond Future | | 190.78089 | 190.78089 | | 190.81530 | 190.81530 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 03/08/2017 | Bond Future | | 194.67997 | 194.67997 | | 194.72114 | 194.72114 | | | 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 03/11/2016 | Bond Future | | 141.40012 | 141.40012 | | 141.40012 | 141.40012 | | | 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 03/11/2016 | Bond Future | | 148.01811 | 148.01811 | | 148.01811 | 148.01811 | | | 0.00 | 0.00 | 0 | 0.00 |
| R212 | On 02/02/2017 | Bond Future | | 148.63870 | 148.63870 | | 148.66630 | 148.66630 | | | 0.00 | 0.00 | 0 | 3,380.00 |
| R212 | On 04/05/2017 | Bond Future | | 151.55323 | 151.55323 | | 151.58107 | 151.58107 | | | 0.00 | 0.00 | 0 | 0.00 |
| R212 | On 03/08/2017 | Bond Future | | 152.62019 | 152.62019 | | 152.65332 | 152.65332 | | | 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 03/11/2016 | Bond Future | | 9.10000 | 84.69773 | | 9.10000 | 84.69773 | | 12.46 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 02/02/2017 | Bond Future | | 9.12424 | 86.44624 | | 9.15566 | 86.22973 | | 12.29 | 0.00 | 0.00 | 0 | 51,569.00 |
| R213 | On 04/05/2017 | Bond Future | | 9.15910 | 84.58379 | | 9.19151 | 84.36292 | | 12.62 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 03/08/2017 | Bond Future | | 9.18418 | 86.30814 | | 9.21720 | 86.08544 | | 12.38 | 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 03/11/2016 | Bond Future | | 9.32000 | 74.26861 | | 9.32000 | 74.26861 | | 15.54 | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|--------------------------------|---------------|-------------------------|--------------|--------------|------------|--------------|--------------|----------------|-------------------|------------|-------|-------------------------|------------------|---------------------|
| R214 | On 02/02/2017 | Bond Future | 9.34655 | | 75.79223 | | 9.37782 | 75.56166 | | 15.36 | 0.00 | 0.00 | 0 | 34,384.00 |
| R214 | On 04/05/2017 | Bond Future | 9.38026 | | 73.97525 | | 9.41237 | 73.74006 | | 15.82 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 03/08/2017 | Bond Future | 9.40594 | | 75.48335 | | 9.43857 | 75.24570 | | 15.55 | 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 19/12/2016 | Foreign Exchange Future | 23,117.17000 | 23,117.17000 | | 23,341.88000 | 23,341.88000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 19/12/2016 | Foreign Exchange Future | 9.68000 | 9.68000 | | 9.75970 | 9.75970 | | | 16.94 | 0.00 | 0.00 | 0 | 153.00 |
| SGD / R | On 13/03/2017 | Foreign Exchange Future | 9.84510 | 9.84510 | | 9.92590 | 9.92590 | | | 16.22 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 19/12/2016 | Foreign Exchange Future | 4.20910 | 4.20910 | | 4.24120 | 4.24120 | | | 15.98 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 13/03/2017 | Foreign Exchange Future | 4.19890 | 4.19890 | | 4.23160 | 4.23160 | | | 15.52 | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 19/12/2016 | Foreign Exchange Future | 1.36500 | 1.36500 | | 1.35980 | 1.35980 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 13/03/2017 | Foreign Exchange Future | 1.32500 | 1.32500 | | 1.31900 | 1.31900 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 19/06/2017 | Foreign Exchange Future | 1.27650 | 1.27650 | | 1.25900 | 1.25900 | | | | 0.00 | 0.00 | 0 | 0.00 |
| Total for Derivatives : | | | | | | | | | | | | 1,023,957,127.93 | 54,512 | 4,255,736.00 |
| Grand Total: | | | | | | | | | | | | 1,023,957,127.93 | 54,512 | 4,255,736.00 |