



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/06/2016

| 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 13/06/2016 | Foreign Exchange Future | 15.11320 | 15.11320 | | 14.82750 | 14.82750 | | 16.64 | 0.00 | 3,453,925,388.40 | 228,537 | 102,517.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 12.16 | Put | 0.00000 | 0.00000 | 0.00000 | 0.000 | 22.04 | 0.00 | 0.00 | 0 | 330.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 12.91 | Put | 0.00000 | 0.00000 | 0.00010 | 0.00000 | 28.41 | 0.00 | 0.00 | 0 | 6,600.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 13.00 | Put | 0.00000 | 0.00000 | 0.00030 | 0.00000 | 29.17 | 0.00 | 0.00 | 0 | 750.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 13.20 | Put | 0.00000 | 0.00000 | 0.00740 | 0.00001 | 30.87 | 0.00 | 0.00 | 0 | 700.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 13.50 | Call | 1,613.21000 | 1.61321 | 1,327.62180 | 1.32762 | 33.41 | 1.00 | 0.00 | 0 | 53,633.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 13.50 | Put | 0.01000 | 0.00001 | 0.12180 | 0.00012 | 33.41 | 0.00 | 0.00 | 0 | 545.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 13.53 | Put | 0.01540 | 0.00002 | 0.14570 | 0.00015 | 33.67 | 0.00 | 0.00 | 0 | 36,230.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 14.00 | Put | 0.20490 | 0.00020 | 2.24820 | 0.00225 | 29.06 | 0.00 | 0.00 | 0 | 32,394.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 14.10 | Put | 0.32250 | 0.00032 | 3.91880 | 0.00392 | 27.76 | 0.00 | 0.00 | 0 | 50.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 14.20 | Put | 0.51710 | 0.00052 | 6.52240 | 0.00652 | 26.46 | 0.00 | 0.00 | 0 | 5,150.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 14.25 | Put | 0.65960 | 0.00066 | 8.39250 | 0.00839 | 25.81 | 0.01 | 0.00 | 0 | 28,500.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 14.40 | Put | 1.46630 | 0.00147 | 17.61810 | 0.01762 | 23.98 | 0.01 | 0.00 | 0 | 33,000.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 14.45 | Put | 1.97680 | 0.00198 | 22.41780 | 0.02242 | 23.46 | 0.02 | 0.00 | 0 | 500.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 14.46 | Call | 655.29880 | 0.65530 | 391.01360 | 0.39101 | 23.35 | 0.98 | 0.00 | 0 | 500.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 14.50 | Put | 2.66810 | 0.00267 | 28.41310 | 0.02841 | 22.93 | 0.02 | 0.00 | 0 | 66,600.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 14.70 | Call | 422.07910 | 0.42208 | 197.24070 | 0.19724 | 422.079 | 20.83 | 0.93 | 0.00 | 0 | 50.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 14.78 | Call | 347.49240 | 0.34749 | 144.59560 | 0.14460 | 347.492 | 20.00 | 0.89 | 0.00 | 0 | 23,510.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 14.80 | Put | 16.08150 | 0.01608 | 105.15180 | 0.10515 | 16.082 | 19.79 | 0.12 | 0.00 | 0 | 26,500.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 14.85 | Put | 21.54080 | 0.02154 | 127.60860 | 0.12761 | 21.541 | 19.26 | 0.16 | 0.00 | 0 | 8,000.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 14.93 | Call | 217.24110 | 0.21724 | 76.64700 | 0.07665 | 217.241 | 18.42 | 0.77 | 0.00 | 0 | 330.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 14.96 | Put | 40.24980 | 0.04025 | 200.39450 | 0.20039 | 40.250 | 18.11 | 0.26 | 0.00 | 0 | 5,250.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 14.97 | Put | 42.53700 | 0.04254 | 207.68660 | 0.20769 | 42.537 | 18.00 | 0.28 | 0.00 | 0 | 35,000.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 15.00 | Call | 163.31220 | 0.16331 | 57.65030 | 0.05765 | 163.312 | 17.69 | 0.68 | 0.00 | 0 | 56,883.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 15.00 | Put | 50.11220 | 0.05011 | 230.15030 | 0.23015 | 50.112 | 17.69 | 0.32 | 0.00 | 0 | 34,400.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 15.10 | Call | 97.65480 | 0.09765 | 38.04540 | 0.03805 | 97.655 | 16.64 | 0.53 | 0.00 | 0 | 17,283.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 15.50 | Put | 401.71970 | 0.40172 | 679.70890 | 0.67971 | 401.720 | 22.01 | 0.90 | 0.00 | 0 | 66,500.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 15.60 | Call | 9.57940 | 0.00958 | 4.84190 | 0.00484 | 9.579 | 23.35 | 0.07 | 0.00 | 0 | 35,521.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 15.60 | Put | 496.37940 | 0.49638 | 777.34190 | 0.77734 | 496.379 | 23.35 | 0.93 | 0.00 | 0 | 2,509.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 15.75 | Call | 5.13130 | 0.00513 | 2.52300 | 0.00252 | 5.131 | 25.36 | 0.04 | 0.00 | 0 | 7,000.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 15.90 | Call | 2.63200 | 0.00263 | 1.33280 | 0.00133 | 2.632 | 26.99 | 0.02 | 0.00 | 0 | 900.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 16.00 | Call | 1.48860 | 0.00149 | 0.87970 | 0.00088 | 1.489 | 27.54 | 0.01 | 0.00 | 0 | 67,150.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 16.00 | Put | 888.28860 | 0.88829 | 1,173.37970 | 1.17338 | 888.289 | 27.54 | 0.99 | 0.00 | 0 | 44,105.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 16.10 | Call | 0.83580 | 0.00084 | 0.58590 | 0.00059 | 0.836 | 28.09 | 0.01 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 16.23 | Call | 0.39200 | 0.00039 | 0.35060 | 0.00035 | 0.392 | 28.80 | 0.00 | 0.00 | 0 | 750.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 16.26 | Put | 1,147.12900 | 1.14713 | 1,432.81220 | 1.43281 | 1,147.129 | 28.96 | 1.00 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 16.30 | Call | 0.26040 | 0.00026 | 0.26780 | 0.00027 | 0.260 | 29.18 | 0.00 | 0.00 | 0 | 1,200.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 16.34 | Call | 0.20600 | 0.00021 | 0.23020 | 0.00023 | 0.206 | 29.40 | 0.00 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 16.53 | Call | 0.06800 | 0.00007 | 0.14560 | 0.00015 | 0.068 | 30.45 | 0.00 | 0.00 | 0 | 36,230.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 16.65 | Put | 1,536.84360 | 1.53684 | 1,822.61310 | 1.82261 | 1,536.844 | 31.66 | 1.00 | 0.00 | 0 | 14.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 16.67 | Call | 0.04290 | 0.00004 | 0.10860 | 0.00011 | 0.043 | 31.99 | 0.00 | 0.00 | 0 | 38,250.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 16.93 | Call | 0.03670 | 0.00004 | 0.06760 | 0.00007 | 0.037 | 36.25 | 0.00 | 0.00 | 0 | 700.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 16.95 | Call | 0.03640 | 0.00004 | 0.06540 | 0.00007 | 0.036 | 36.57 | 0.00 | 0.00 | 0 | 8,000.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 17.00 | Call | 0.03570 | 0.00004 | 0.06040 | 0.00006 | 0.036 | 37.39 | 0.00 | 0.00 | 0 | 1,300.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 17.00 | Put | 1,886.83570 | 1.88684 | 2,172.56040 | 2.17256 | 1,886.836 | 37.39 | 1.00 | 0.00 | 0 | 201.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 17.06 | Call | 0.03490 | 0.00003 | 0.05500 | 0.00006 | 0.035 | 38.38 | 0.00 | 0.00 | 0 | 600.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 17.09 | Call | 0.03460 | 0.00003 | 0.05260 | 0.00005 | 0.035 | 38.87 | 0.00 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 18.00 | Call | 0.03330 | 0.00003 | 0.04690 | 0.00005 | 0.033 | 53.78 | 0.00 | 0.00 | 0 | 14.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 18.07 | Call | 0.03370 | 0.00003 | 0.05840 | 0.00006 | 0.034 | 54.92 | 0.00 | 0.00 | 0 | 17,500.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 18.15 | Call | 0.03830 | 0.00004 | 0.07370 | 0.00007 | 0.038 | 56.66 | 0.00 | 0.00 | 0 | 5,250.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 18.17 | Call | 0.04020 | 0.00004 | 0.07800 | 0.00008 | 0.040 | 57.15 | 0.00 | 0.00 | 0 | 6,600.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 18.48 | Call | 0.07880 | 0.00008 | 0.16720 | 0.00017 | 0.079 | 64.87 | 0.00 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 18.60 | Call | 0.09860 | 0.00010 | 0.21480 | 0.00021 | 0.099 | 67.86 | 0.00 | 0.00 | 0 | 25,000.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 19.00 | Call | 0.18770 | 0.00019 | 0.43660 | 0.00044 | 0.188 | 77.82 | 0.00 | 0.00 | 0 | 2,700.00 |
| \$ / R | On 14/06/2016 | Any day expiry | | | 15.11320 | 15.11320 | 14.82160 | 14.82160 | | 18.58 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2016 | Any day expiry | 14.54 | Put | 10.42040 | 0.01042 | 45.03340 | 0.04503 | 10.420 | 24.23 | 0.06 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/06/2016 | Any day expiry | 15.00 | Put | 74.74420 | 0.07474 | 249.22320 | 0.24922 | 74.744 | 19.59 | 0.35 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 15/06/2016 | Any day expiry | | | 15.11170 | 15.11170 | 14.82410 | 14.82410 | | 19.64 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/06/2016 | Any day expiry | | | 15.11680 | 15.11680 | 14.82920 | 14.82920 | | 20.42 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/06/2016 | Any day expiry | 14.80 | Put | 58.44200 | 0.05844 | 158.21180 | 0.15821 | 58.442 | 20.88 | 0.23 | 0.00 | 0 | 15,000.00 |

| 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 17/06/2016 | Any day expiry | 15.60 | Put | 516.35700 | 0.51636 | 780.51950 | 0.78052 | 516.357 | 21.29 | 0.85 | 0.00 | 0 | 15,000.00 |
| \$ / R | On 21/06/2016 | Any day expiry | | | 15.12710 | 15.12710 | 14.83930 | 14.83930 | | 19.75 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 21/06/2016 | Any day expiry | 14.56 | Put | 27.38100 | 0.02738 | 87.26060 | 0.08726 | 27.381 | 18.52 | 0.11 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 21/06/2016 | Any day expiry | 15.00 | Put | 145.52310 | 0.14552 | 298.95920 | 0.29896 | 145.523 | 19.44 | 0.39 | 0.00 | 0 | 6,000.00 |
| \$ / R | On 24/06/2016 | Any day expiry | | | 15.13600 | 15.13600 | 14.84850 | 14.84850 | | 20.06 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 24/06/2016 | Any day expiry | 15.17 | Put | 255.32230 | 0.25532 | 436.66130 | 0.43666 | 255.322 | 20.10 | 0.51 | 0.00 | 0 | 7,900.00 |
| \$ / R | On 24/06/2016 | Any day expiry | 16.64 | Call | 7.29430 | 0.00729 | 3.87280 | 0.00387 | 7.294 | 24.71 | 0.03 | 0.00 | 0 | 7,900.00 |
| \$ / R | On 28/06/2016 | Any day expiry | | | 15.14860 | 15.14860 | 14.86090 | 14.86090 | | 19.67 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/06/2016 | Any day expiry | 11.80 | Put | 0.03170 | 0.00003 | 0.04110 | 0.00004 | 0.032 | 30.98 | 0.00 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/06/2016 | Any day expiry | 13.50 | Put | 3.82890 | 0.00383 | 7.34240 | 0.00734 | 3.829 | 23.73 | 0.01 | 0.00 | 0 | 150.00 |
| \$ / R | On 28/06/2016 | Any day expiry | 14.58 | Put | 62.84720 | 0.06285 | 135.56280 | 0.13556 | 62.847 | 19.07 | 0.18 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 28/06/2016 | Any day expiry | 16.62 | Call | 9.24480 | 0.00924 | 4.91960 | 0.00492 | 9.245 | 22.26 | 0.03 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/06/2016 | Any day expiry | 17.04 | Call | 4.36400 | 0.00436 | 2.50350 | 0.00250 | 4.364 | 24.21 | 0.02 | 0.00 | 0 | 150.00 |
| \$ / R | On 29/06/2016 | Any day expiry | | | 15.15170 | 15.15170 | 14.86400 | 14.86400 | | 19.75 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 30/06/2016 | Any day expiry | | | 15.15490 | 15.15490 | 14.86710 | 14.86710 | | 19.81 | 0.00 | 0.00 | 0 | 1,013.00 |
| \$ / R | On 01/07/2016 | Any day expiry | | | 15.15800 | 15.15800 | 14.87020 | 14.87020 | | 19.88 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 01/07/2016 | Any day expiry | 15.68 | Put | 637.69540 | 0.63770 | 869.54530 | 0.86955 | 637.695 | 20.95 | 0.74 | 0.00 | 0 | 18,400.00 |
| \$ / R | On 01/07/2016 | Any day expiry | 15.85 | Call | 83.37470 | 0.08337 | 40.45600 | 0.04046 | 83.375 | 21.30 | 0.20 | 0.00 | 0 | 18,400.00 |
| \$ / R | On 05/07/2016 | Any day expiry | | | 15.17060 | 15.17060 | 14.88260 | 14.88260 | | 19.53 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 05/07/2016 | Any day expiry | 14.50 | Put | 72.15460 | 0.07215 | 139.56070 | 0.13956 | 72.155 | 18.94 | 0.17 | 0.00 | 0 | 22,600.00 |
| \$ / R | On 05/07/2016 | Any day expiry | 14.60 | Put | 93.89740 | 0.09390 | 174.05230 | 0.17405 | 93.897 | 19.03 | 0.21 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 12/07/2016 | Any day expiry | | | 15.19270 | 15.19270 | 14.90420 | 14.90420 | | 19.60 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/07/2016 | Any day expiry | 15.54 | Put | 567.04780 | 0.56705 | 768.89990 | 0.76890 | 567.048 | 20.26 | 0.64 | 0.00 | 0 | 12,000.00 |
| \$ / R | On 15/07/2016 | Any day expiry | | | 15.20200 | 15.20200 | 14.91320 | 14.91320 | | 19.68 | 0.00 | 0.00 | 0 | 370.00 |
| \$ / R | On 26/07/2016 | Any day expiry | | | 15.23530 | 15.23530 | 14.94570 | 14.94570 | | 19.51 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/07/2016 | Any day expiry | 16.60 | Put | 1,448.77530 | 1.44878 | 1,704.05040 | 1.70405 | 1,448.775 | 21.89 | 0.86 | 0.00 | 0 | 7,229.00 |
| \$ / R | On 26/07/2016 | Any day expiry | 18.19 | Call | 9.33020 | 0.00933 | 5.62910 | 0.00563 | 9.330 | 23.87 | 0.02 | 0.00 | 0 | 7,229.00 |
| \$ / R | On 27/07/2016 | Any day expiry | | | 15.23830 | 15.23830 | 14.94870 | 14.94870 | | 19.54 | 0.00 | 0.00 | 0 | 2,110.00 |
| \$ / R | On 27/07/2016 | Any day expiry | 11.80 | Put | 0.75460 | 0.00075 | 1.14000 | 0.00114 | 0.755 | 24.95 | 0.00 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/07/2016 | Any day expiry | 13.50 | Put | 16.52130 | 0.01652 | 24.80450 | 0.02480 | 16.521 | 19.39 | 0.04 | 0.00 | 0 | 150.00 |
| \$ / R | On 27/07/2016 | Any day expiry | 17.13 | Call | 44.03550 | 0.04404 | 24.72410 | 0.02472 | 44.036 | 22.65 | 0.08 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/07/2016 | Any day expiry | 17.45 | Call | 28.52870 | 0.02853 | 15.60450 | 0.01560 | 28.529 | 23.04 | 0.06 | 0.00 | 0 | 150.00 |
| \$ / R | On 28/07/2016 | Any day expiry | | | 15.24130 | 15.24130 | 14.95160 | 14.95160 | | 19.55 | 0.00 | 0.00 | 0 | 265.00 |
| \$ / R | On 29/07/2016 | Any day expiry | | | 15.24430 | 15.24430 | 14.95460 | 14.95460 | | 19.58 | 0.00 | 0.00 | 0 | 1,841.00 |
| \$ / R | On 05/08/2016 | Any day expiry | | | 15.26540 | 15.26540 | 14.97520 | 14.97520 | | 19.51 | 0.00 | 0.00 | 0 | 1,900.00 |
| \$ / R | On 05/08/2016 | Any day expiry | 15.00 | Put | 334.66030 | 0.33466 | 462.20750 | 0.46221 | 334.660 | 19.25 | 0.39 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 11/08/2016 | Any day expiry | | | 15.28360 | 15.28360 | 14.99300 | 14.99300 | | 19.47 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 11/08/2016 | Any day expiry | 12.70 | Put | 8.03500 | 0.00804 | 10.80620 | 0.01081 | 8.035 | 21.43 | 0.02 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 11/08/2016 | Any day expiry | 15.52 | Call | 392.97110 | 0.39297 | 280.17070 | 0.28017 | 392.971 | 19.84 | 0.44 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 15/08/2016 | Any day expiry | | | 15.29560 | 15.29560 | 15.00480 | 15.00480 | | 19.38 | 0.00 | 0.00 | 0 | 105.00 |
| \$ / R | On 16/08/2016 | Any day expiry | | | 15.29860 | 15.29860 | 15.00770 | 15.00770 | | 19.40 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/08/2016 | Any day expiry | 15.81 | Call | 320.71380 | 0.32071 | 227.34710 | 0.22735 | 320.714 | 20.25 | 0.37 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 17/08/2016 | Any day expiry | | | 15.30160 | 15.30160 | 15.01060 | 15.01060 | | 19.42 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/08/2016 | Any day expiry | 15.84 | Put | 855.55600 | 0.85556 | 1,054.59310 | 1.05459 | 855.556 | 20.32 | 0.64 | 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 17/08/2016 | Any day expiry | 17.39 | Call | 73.17750 | 0.07318 | 47.35960 | 0.04736 | 73.178 | 22.81 | 0.11 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 18/08/2016 | Any day expiry | | | 15.30460 | 15.30460 | 15.01360 | 15.01360 | | 19.43 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/08/2016 | Any day expiry | 16.01 | Call | 275.91680 | 0.27592 | 194.61110 | 0.19461 | 275.917 | 20.60 | 0.32 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 23/08/2016 | Any day expiry | | | 15.31940 | 15.31940 | 15.02830 | 15.02830 | | 19.36 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/08/2016 | Any day expiry | | | 15.32840 | 15.32840 | 15.03710 | 15.03710 | | 19.47 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/08/2016 | Any day expiry | 11.80 | Put | 2.79470 | 0.00279 | 3.84840 | 0.00385 | 2.795 | 22.76 | 0.01 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/08/2016 | Any day expiry | 13.50 | Put | 39.31620 | 0.03932 | 55.74540 | 0.05575 | 39.316 | 18.85 | 0.07 | 0.00 | 0 | 150.00 |
| \$ / R | On 26/08/2016 | Any day expiry | 17.70 | Call | 72.22050 | 0.07222 | 47.92920 | 0.04793 | 72.221 | 23.24 | 0.10 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/08/2016 | Any day expiry | 17.93 | Call | 59.19050 | 0.05919 | 38.96830 | 0.03897 | 59.191 | 23.58 | 0.08 | 0.00 | 0 | 150.00 |
| \$ / R | On 29/08/2016 | Any day expiry | | | 15.33730 | 15.33730 | 15.04590 | 15.04590 | | 19.35 | 0.00 | 0.00 | 0 | 3,367.00 |
| \$ / R | On 06/09/2016 | Any day expiry | | | 15.36110 | 15.36110 | 15.06940 | 15.06940 | | 19.31 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 08/09/2016 | Any day expiry | | | 15.36700 | 15.36700 | 15.07530 | 15.07530 | | 19.33 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 09/09/2016 | Any day expiry | | | 15.37000 | 15.37000 | 15.07820 | 15.07820 | | 19.34 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 09/09/2016 | Any day expiry | 15.00 | Call | 775.40250 | 0.77540 | 607.82700 | 0.60783 | 775.403 | 18.90 | 0.62 | 0.00 | 0 | 133.00 |
| \$ / R | On 09/09/2016 | Any day expiry | 16.50 | Call | 254.52480 | 0.25452 | 186.20910 | 0.18621 | 254.525 | 21.26 | 0.27 | 0.00 | 0 | 121.00 |
| \$ / R | On 13/09/2016 | Any day expiry | | | 15.38190 | 15.38190 | 15.09000 | 15.09000 | | 19.37 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/09/2016 | Any day expiry | 14.95 | Put | 388.53820 | 0.38854 | 509.79360 | 0.50979 | 388.538 | 18.77 | 0.36 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 13/09/2016 | Any day expiry | 18.71 | Call | 55.02580 | 0.05503 | 38.85670 | 0.03886 | 55.026 | 24.68 | 0.07 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 15/09/2016 | Any day expiry | | | 15.38800 | 15.38800 | 15.09600 | 15.09600 | | 19.41 | 0.00 | 0.00 | 0 | 259.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | | | 15.40020 | 15.40020 | 15.10800 | 15.10800 | | 19.38 | 0.00 | 1,692,866,985.00 | 109,925 | 590,267.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 13.24 | Put | 37.60860 | 0.03761 | 53.74780 | 0.05375 | 37.609 | 18.68 | 0.06 | 0.00 | 0 | 405.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 13.70 | Put | 73.44380 | 0.07344 | 106.34570 | 0.10635 | 73.444 | 18.13 | 0.10 | 0.00 | 0 | 2,240.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 14.20 | Put | 154.99800 | 0.15500 | 218.14620 | 0.21815 | 154.998 | 18.14 | 0.18 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 14.50 | Put | 232.72070 | 0.23272 | 318.14990 | 0.31815 | 232.721 | 18.31 | 0.25 | 0.00 | 0 | 47,500.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 14.60 | Call | 1,063.83940 | 1.06384 | 866.12730 | 0.86613 | 1,063.839 | 18.36 | 0.73 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 14.60 | Put | 263.63940 | 0.26364 | 358.12730 | 0.35813 | 263.639 | 18.36 | 0.27 | 0.00 | 0 | 65.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 14.70 | Put | 298.24040 | 0.29824 | 400.96790 | 0.40097 | 298.240 | 18.46 | 0.30 | 0.00 | 0 | 2,240.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 15.00 | Call | 822.24690 | 0.82225 | 654.47390 | 0.65447 | 822.247 | 18.85 | 0.62 | 0.00 | 0 | 1,300.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 15.00 | Put | 422.04690 | 0.42205 | 546.47390 | 0.54647 | 422.047 | 18.85 | 0.38 | 0.00 | 0 | 65.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 15.60 | Put | 745.33150 | 0.74533 | 914.88970 | 0.91489 | 745.331 | 19.70 | 0.53 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 15.70 | Put | 808.68320 | 0.80868 | 984.65960 | 0.98466 | 808.683 | 19.86 | 0.55 | 0.00 | 0 | 325.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 16.00 | Call | 412.22510 | 0.41223 | 0.00000 | 0.00000 | 412.225 | 20.34 | 0.38 | 1,224,407.72 | 201 | 201.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 16.51 | Call | 287.97710 | 0.28798 | 215.72500 | 0.21573 | 287.977 | 21.19 | 0.28 | 0.00 | 0 | 15,000.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 16.64 | Call | 262.94210 | 0.26294 | 195.87800 | 0.19588 | 262.942 | 21.41 | 0.26 | 0.00 | 0 | 635.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 16.66 | Call | 259.29310 | 0.25929 | 192.92010 | 0.19292 | 259.293 | 21.45 | 0.26 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 16.70 | Call | 252.15730 | 0.25216 | 187.13870 | 0.18714 | 252.157 | 21.51 | 0.25 | 0.00 | 0 | 1,600.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 17.00 | Call | 204.45220 | 0.20445 | 149.02300 | 0.14902 | 204.452 | 22.01 | 0.21 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 17.50 | Call | 142.86450 | 0.14286 | 102.35250 | 0.10235 | 142.865 | 22.72 | 0.16 | 0.00 | 0 | 405.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 17.70 | Call | 123.97790 | 0.12398 | 88.25630 | 0.08826 | 123.978 | 23.01 | 0.14 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 19.55 | Call | 42.18990 | 0.04219 | 30.41270 | 0.03041 | 42.190 | 26.41 | 0.05 | 0.00 | 0 | 17,500.00 |
| \$ / R | On 28/09/2016 | Any day expiry | | | 15.42780 | 15.42780 | 15.13500 | 15.13500 | | 19.52 | 0.00 | 13,815,855.00 | 900 | 900.00 |
| \$ / R | On 28/09/2016 | Any day expiry | 11.80 | Put | 5.60750 | 0.00561 | 6.57350 | 0.00657 | 5.608 | 21.16 | 0.01 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/09/2016 | Any day expiry | 13.50 | Put | 62.63180 | 0.06263 | 88.95290 | 0.08895 | 62.632 | 18.35 | 0.08 | 0.00 | 0 | 150.00 |
| \$ / R | On 28/09/2016 | Any day expiry | 18.25 | Call | 101.57040 | 0.10157 | 73.41770 | 0.07342 | 101.570 | 23.73 | 0.11 | 0.00 | 0 | 250.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| \$ / R | On 28/09/2016 | Any day expiry | 18.41 | Call | 91.62500 | 0.09162 | 67.42320 | 0.06742 | 91.625 | 23.95 | 0.10 | 0.00 | 0 | 150.00 |
| \$ / R | On 26/10/2016 | Any day expiry | | | 15.51370 | 15.51370 | 15.21900 | 15.21900 | | 19.62 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/10/2016 | Any day expiry | 11.80 | Put | 7.44290 | 0.00744 | 8.67490 | 0.00867 | 7.443 | 19.96 | 0.01 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/10/2016 | Any day expiry | 13.50 | Put | 81.33340 | 0.08133 | 114.00480 | 0.11400 | 81.333 | 18.09 | 0.10 | 0.00 | 0 | 150.00 |
| \$ / R | On 26/10/2016 | Any day expiry | 18.77 | Call | 121.81620 | 0.12182 | 97.06340 | 0.09706 | 121.816 | 24.28 | 0.11 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/10/2016 | Any day expiry | 18.85 | Call | 117.95060 | 0.11795 | 94.02600 | 0.09403 | 117.951 | 24.45 | 0.11 | 0.00 | 0 | 150.00 |
| \$ / R | On 07/11/2016 | Any day expiry | | | 15.55050 | 15.55050 | 15.25500 | 15.25500 | | 19.67 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 07/11/2016 | Any day expiry | 14.95 | Put | 474.84780 | 0.47485 | 592.86070 | 0.59286 | 474.848 | 18.90 | 0.35 | 0.00 | 0 | 8,695.00 |
| \$ / R | On 07/11/2016 | Any day expiry | 16.36 | Call | 504.54320 | 0.50454 | 408.30030 | 0.40830 | 504.543 | 20.82 | 0.38 | 0.00 | 0 | 8,695.00 |
| \$ / R | On 17/11/2016 | Any day expiry | | | 15.58110 | 15.58110 | 15.28510 | 15.28510 | | 19.74 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/11/2016 | Any day expiry | 13.26 | Put | 62.44310 | 0.06244 | 92.62920 | 0.09263 | 62.443 | 17.53 | 0.07 | 0.00 | 0 | 9,615.00 |
| \$ / R | On 17/11/2016 | Any day expiry | 15.60 | Put | 821.96410 | 0.82196 | 979.05020 | 0.97905 | 821.964 | 19.74 | 0.48 | 0.00 | 0 | 9,615.00 |
| \$ / R | On 17/11/2016 | Any day expiry | 17.09 | Call | 374.89610 | 0.37490 | 301.13740 | 0.30114 | 374.896 | 21.90 | 0.29 | 0.00 | 0 | 9,615.00 |
| \$ / R | On 28/11/2016 | Any day expiry | | | 15.61490 | 15.61490 | 15.31810 | 15.31810 | | 19.71 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/11/2016 | Any day expiry | 11.80 | Put | 9.39100 | 0.00939 | 10.44210 | 0.01044 | 9.391 | 18.88 | 0.01 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/11/2016 | Any day expiry | 13.50 | Put | 96.67280 | 0.09667 | 136.09880 | 0.13610 | 96.673 | 17.62 | 0.10 | 0.00 | 0 | 150.00 |
| \$ / R | On 28/11/2016 | Any day expiry | 19.40 | Call | 148.07400 | 0.14807 | 123.58230 | 0.12358 | 148.074 | 25.16 | 0.12 | 0.00 | 0 | 400.00 |
| \$ / R | On 14/12/2016 | Any day expiry | | | 15.66390 | 15.66390 | 15.36620 | 15.36620 | | 19.78 | 0.00 | 0.00 | 0 | 251.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | | | 15.67960 | 15.67960 | 15.38160 | 15.38160 | | 19.83 | 0.00 | 628,140,455.60 | 40,061 | 101,078.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 11.80 | Put | 10.88050 | 0.01088 | 11.81810 | 0.01182 | 10.880 | 18.42 | 0.01 | 0.00 | 0 | 250.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 13.22 | Put | 77.09010 | 0.07709 | 105.92430 | 0.10592 | 77.090 | 17.59 | 0.08 | 0.00 | 0 | 725.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 13.35 | Put | 93.27120 | 0.09327 | 126.80470 | 0.12680 | 93.271 | 17.70 | 0.09 | 0.00 | 0 | 6,600.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 13.50 | Put | 114.90860 | 0.11491 | 154.37300 | 0.15437 | 114.909 | 17.83 | 0.11 | 0.00 | 0 | 150.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 13.70 | Put | 149.12970 | 0.14913 | 196.23070 | 0.19623 | 149.130 | 18.00 | 0.14 | 0.00 | 0 | 3,200.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.00 | Put | 211.92210 | 0.21192 | 270.87800 | 0.27088 | 211.922 | 18.21 | 0.18 | 0.00 | 0 | 31,590.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.20 | Put | 261.79890 | 0.26180 | 330.06570 | 0.33007 | 261.799 | 18.33 | 0.21 | 0.00 | 0 | 125.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.50 | Put | 350.52820 | 0.35053 | 437.27000 | 0.43727 | 350.528 | 18.50 | 0.26 | 0.00 | 0 | 23,489.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.63 | Put | 394.35370 | 0.39435 | 491.13670 | 0.49114 | 394.354 | 18.58 | 0.28 | 0.00 | 0 | 5,700.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.70 | Put | 420.50530 | 0.42051 | 521.63340 | 0.52163 | 420.505 | 18.65 | 0.29 | 0.00 | 0 | 3,200.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.80 | Put | 460.29140 | 0.46029 | 566.99370 | 0.56699 | 460.291 | 18.77 | 0.31 | 0.00 | 0 | 40,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.91 | Put | 506.47920 | 0.50648 | 619.30170 | 0.61930 | 506.479 | 18.90 | 0.33 | 0.00 | 0 | 100.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.98 | Put | 537.18110 | 0.53718 | 653.88120 | 0.65388 | 537.181 | 18.98 | 0.34 | 0.00 | 0 | 1,700.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.00 | Put | 546.14220 | 0.54614 | 663.94810 | 0.66395 | 546.142 | 19.00 | 0.35 | 0.00 | 0 | 28,368.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.20 | Put | 640.21990 | 0.64022 | 768.99140 | 0.76899 | 640.220 | 19.24 | 0.39 | 0.00 | 0 | 6,985.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.21 | Put | 645.13540 | 0.64514 | 774.45160 | 0.77445 | 645.135 | 19.25 | 0.39 | 0.00 | 0 | 3,500.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.40 | Call | 1,021.90080 | 1.02190 | 863.39290 | 0.86339 | 1,021.901 | 19.48 | 0.58 | 0.00 | 0 | 26,053.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.40 | Put | 742.30080 | 0.74230 | 881.79290 | 0.88179 | 742.301 | 19.48 | 0.42 | 0.00 | 0 | 31,590.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.50 | Call | 975.85450 | 0.97585 | 823.23880 | 0.82324 | 975.854 | 19.60 | 0.56 | 0.00 | 0 | 750.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.50 | Put | 796.25450 | 0.79625 | 941.63880 | 0.94164 | 796.254 | 19.60 | 0.44 | 0.00 | 0 | 69,895.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.57 | Put | 835.14450 | 0.83514 | 984.60110 | 0.98460 | 835.144 | 19.68 | 0.45 | 18,869,293.25 | 2,694 | 1,400.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.68 | Put | 898.08540 | 0.89809 | 1,053.84370 | 1.05384 | 898.085 | 19.81 | 0.47 | 0.00 | 0 | 63,513.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.80 | Put | 969.67660 | 0.96968 | 1,131.70920 | 1.13171 | 969.677 | 19.96 | 0.49 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.86 | Put | 1,006.46440 | 1.00646 | 1,171.58270 | 1.17158 | 1,006.464 | 20.04 | 0.50 | 0.00 | 0 | 22,600.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 16.00 | Put | 1,094.66900 | 1.09467 | 1,267.46140 | 1.26746 | 1,094.669 | 20.22 | 0.53 | 0.00 | 0 | 32,800.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|----------|------------|-------------|--------------|----------------|-------------------|------------|------------------|-------------|------------------|---------------|
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 16.20 | Put | 1,226.47270 | | 1.22647 | 1,409.46840 | 1.40947 | 1,226.473 | 20.48 | 0.56 | 0.00 | 0 | 500.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 16.47 | Put | 1,415.10760 | | 1.41511 | 1,609.78080 | 1.60978 | 1,415.108 | 20.86 | 0.60 | 0.00 | 0 | 1,365.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 16.53 | Put | 1,458.41220 | | 1.45841 | 1,655.53930 | 1.65554 | 1,458.412 | 20.94 | 0.61 | 0.00 | 0 | 725.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 16.55 | Call | 602.55350 | | 0.60255 | 502.48860 | 0.50249 | 602.553 | 20.97 | 0.39 | 0.00 | 0 | 500.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 16.69 | Put | 1,576.18380 | | 1.57618 | 1,779.08330 | 1.77908 | 1,576.184 | 21.17 | 0.63 | 0.00 | 0 | 6,600.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 16.91 | Call | 512.83780 | | 0.51284 | 424.60410 | 0.42460 | 512.838 | 21.48 | 0.34 | 0.00 | 0 | 20,000.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 16.95 | Call | 503.81110 | | 0.50381 | 416.76440 | 0.41676 | 503.811 | 21.54 | 0.34 | 0.00 | 0 | 100.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 16.96 | Call | 501.51990 | | 0.50152 | 414.82920 | 0.41483 | 501.520 | 21.55 | 0.34 | 0.00 | 0 | 5,000.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 17.50 | Call | 393.05990 | | 0.39306 | 323.70990 | 0.32371 | 393.060 | 22.23 | 0.27 | 0.00 | 0 | 63,513.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 17.66 | Call | 366.08950 | | 0.36609 | 301.19920 | 0.30120 | 366.089 | 22.43 | 0.26 | 0.00 | 0 | 15,100.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 17.69 | Call | 361.26620 | | 0.36127 | 297.18060 | 0.29718 | 361.266 | 22.47 | 0.26 | 3,980,932.50 | 1,000 | 3,500.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 18.00 | Call | 315.40690 | | 0.31541 | 259.07100 | 0.25907 | 315.407 | 22.86 | 0.23 | 0.00 | 0 | 1,500.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 18.06 | Call | 307.31760 | | 0.30732 | 252.36760 | 0.25237 | 307.318 | 22.93 | 0.22 | 4,809,648.48 | 1,400 | 1,400.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 18.10 | Call | 302.05690 | | 0.30206 | 248.01720 | 0.24802 | 302.057 | 22.98 | 0.22 | 0.00 | 0 | 23,489.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 18.45 | Call | 260.21270 | | 0.26021 | 220.22120 | 0.22022 | 260.213 | 23.43 | 0.19 | 0.00 | 0 | 1,700.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 18.89 | Call | 224.53640 | | 0.22454 | 191.63870 | 0.19164 | 224.536 | 24.25 | 0.17 | 0.00 | 0 | 17,000.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 18.98 | Call | 218.34550 | | 0.21835 | 186.52730 | 0.18653 | 218.345 | 24.43 | 0.16 | 0.00 | 0 | 10,000.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 19.00 | Call | 217.00630 | | 0.21701 | 185.42030 | 0.18542 | 217.006 | 24.47 | 0.16 | 0.00 | 0 | 2,310.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 19.15 | Call | 207.37100 | | 0.20737 | 177.46650 | 0.17747 | 207.371 | 24.76 | 0.15 | 0.00 | 0 | 26,053.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 19.25 | Call | 201.32900 | | 0.20133 | 172.47910 | 0.17248 | 201.329 | 24.96 | 0.15 | 0.00 | 0 | 10,303.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 19.70 | Call | 177.44440 | | 0.17744 | 150.63800 | 0.15064 | 177.444 | 25.84 | 0.13 | 0.00 | 0 | 1,365.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 19.75 | Call | 175.09070 | | 0.17509 | 146.60970 | 0.14661 | 175.091 | 25.93 | 0.13 | 0.00 | 0 | 150.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 19.81 | Call | 172.33610 | | 0.17234 | 141.90560 | 0.14191 | 172.336 | 26.05 | 0.13 | 0.00 | 0 | 250.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 19.95 | Call | 166.20090 | | 0.16620 | 131.46040 | 0.13146 | 166.201 | 26.32 | 0.12 | 0.00 | 0 | 725.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 20.08 | Call | 157.36270 | | 0.15736 | 122.39630 | 0.12240 | 157.363 | 26.42 | 0.12 | 0.00 | 0 | 600.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 20.16 | Call | 150.86600 | | 0.15087 | 117.10720 | 0.11711 | 150.866 | 26.42 | 0.11 | 0.00 | 0 | 6,600.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 20.30 | Call | 140.08280 | | 0.14008 | 108.35430 | 0.10835 | 140.083 | 26.42 | 0.11 | 0.00 | 0 | 10,000.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 20.36 | Call | 135.68090 | | 0.13568 | 104.79090 | 0.10479 | 135.681 | 26.42 | 0.10 | 0.00 | 0 | 368.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 20.90 | Call | 101.40880 | | 0.10141 | 77.26140 | 0.07726 | 101.409 | 26.42 | 0.08 | 0.00 | 0 | 32,200.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 21.00 | Call | 96.01610 | | 0.09602 | 72.96820 | 0.07297 | 96.016 | 26.42 | 0.08 | 0.00 | 0 | 500.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 21.24 | Call | 84.13950 | | 0.08414 | 63.55580 | 0.06356 | 84.140 | 26.42 | 0.07 | 0.00 | 0 | 5,700.00 | |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 21.30 | Call | 81.39170 | | 0.08139 | 61.38700 | 0.06139 | 81.392 | 26.42 | 0.07 | 0.00 | 0 | 69,895.00 | |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | | | 15.94310 | 15.94310 | | 15.63990 | 15.63990 | | 20.14 | 0.00 | 8,449,843.00 | 530 | 12,670.00 | |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 15.23 | Put | 721.38420 | | 0.72138 | 844.30570 | 0.84431 | 721.384 | 19.25 | 0.36 | 0.00 | 0 | 90.00 | |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 15.36 | Put | 786.45140 | | 0.78645 | 915.36910 | 0.91537 | 786.451 | 19.41 | 0.38 | 0.00 | 0 | 7,160.00 | |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 15.70 | Put | 969.88460 | | 0.96988 | 1,113.83740 | 1.11384 | 969.885 | 19.83 | 0.43 | 0.00 | 0 | 6,370.00 | |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 15.74 | Put | 992.67640 | | 0.99268 | 1,138.25520 | 1.13826 | 992.676 | 19.88 | 0.44 | 0.00 | 0 | 3,200.00 | |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 16.75 | Put | 1,639.83460 | | 1.63983 | 1,826.99810 | 1.82700 | 1,639.835 | 21.08 | 0.57 | 0.00 | 0 | 1,800.00 | |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 18.43 | Call | 471.11230 | | 0.47111 | 399.89140 | 0.39989 | 471.112 | 23.06 | 0.27 | 0.00 | 0 | 90.00 | |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 18.44 | Call | 469.56880 | | 0.46957 | 398.56540 | 0.39857 | 469.569 | 23.07 | 0.27 | 0.00 | 0 | 7,160.00 | |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 19.00 | Call | 392.17070 | | 0.39217 | 336.19520 | 0.33620 | 392.171 | 23.69 | 0.23 | 0.00 | 0 | 6,370.00 | |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 19.38 | Call | 353.31010 | | 0.35331 | 305.87060 | 0.30587 | 353.310 | 24.24 | 0.21 | 0.00 | 0 | 3,200.00 | |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 21.42 | Call | 200.05230 | | 0.20005 | 157.41080 | 0.15741 | 200.052 | 26.48 | 0.12 | 0.00 | 0 | 1,800.00 | |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | | | 16.24220 | 16.24220 | | 15.92810 | 15.92810 | | 20.44 | 0.00 | 4,726,090,387.20 | 290,976 | 155,289.00 | |

| 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 | 14.89 | Put | 637.49800 | | 0.63750 | | 736.16830 | 0.73617 | 637.498 | 19.03 | 0.29 | 0.00 | 0 | 1,297.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 15.78 | Put | 1,064.67350 | | 1.06467 | | 1,205.60650 | 1.20561 | 1,064.674 | 19.87 | 0.40 | 0.00 | 0 | 3,155.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 18.15 | Call | 787.54800 | | 0.78755 | | 687.19750 | 0.68720 | 787.548 | 22.53 | 0.35 | 0.00 | 0 | 1,297.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 19.71 | Call | 539.19230 | | 0.53919 | | 475.98280 | 0.47598 | 539.192 | 24.30 | 0.25 | 0.00 | 0 | 3,155.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | | | 16.28480 | | 16.28480 | | 15.96970 | 15.96970 | | 20.74 | 0.00 | 0.00 | 0 | 1,670.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | | | 16.32750 | | 16.32750 | | 16.01130 | 16.01130 | | 20.92 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | | | 16.37010 | | 16.37010 | | 16.05290 | 16.05290 | | 20.90 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | | | 16.43650 | | 16.43650 | | 16.12460 | 16.12460 | | 20.96 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R MAXI | On 13/06/2016 | Foreign Exchange Future | | | 15.11320 | | 15.11320 | | 14.82750 | 14.82750 | | 19.99 | 0.00 | 392,943.20 | 26 | 284.00 |
| \$ / R MAXI | On 19/09/2016 | Foreign Exchange Future | | | 15.40020 | | 15.40020 | | 15.10800 | 15.10800 | | 19.38 | 0.00 | 200,202.60 | 13 | 690.00 |
| \$ / R MAXI | On 19/12/2016 | Foreign Exchange Future | | | 15.67960 | | 15.67960 | | 15.38160 | 15.38160 | | 19.83 | 0.00 | 47,038.80 | 3 | 72.00 |
| \$ / R MAXI | On 13/03/2017 | Foreign Exchange Future | | | 15.94310 | | 15.94310 | | 15.63990 | 15.63990 | | 20.14 | 0.00 | 0.00 | 0 | 51.00 |
| £ / R | On 13/06/2016 | Foreign Exchange Future | | | 21.66410 | | 21.66410 | | 21.46450 | 21.46450 | | 20.91 | 0.00 | 94,087,186.30 | 4,343 | 42,023.00 |
| £ / R | On 13/06/2016 | Foreign Exchange Future | 24.30 | Call | 0.03440 | | 0.00003 | | 0.05220 | 0.00005 | 0.034 | 35.61 | 0.00 | 0.00 | 0 | 1,300.00 |
| £ / R | On 13/06/2016 | Foreign Exchange Future | 26.50 | Call | 0.03150 | | 0.00003 | | 0.08720 | 0.00009 | 0.031 | 59.81 | 0.00 | 0.00 | 0 | 2,600.00 |
| £ / R | On 08/09/2016 | Any day expiry | | | 22.03920 | | 22.03920 | | 21.83560 | 21.83560 | | 21.99 | 0.00 | 0.00 | 0 | 0.00 |
| £ / R | On 08/09/2016 | Any day expiry | 21.20 | Put | 575.46440 | | 0.57546 | | 606.92130 | 0.60692 | 575.464 | 21.86 | 0.34 | 0.00 | 0 | 12,264.00 |
| £ / R | On 08/09/2016 | Any day expiry | 25.85 | Call | 119.94620 | | 0.11995 | | 87.40660 | 0.08741 | 119.946 | 24.04 | 0.10 | 0.00 | 0 | 12,264.00 |
| £ / R | On 19/09/2016 | Foreign Exchange Future | | | 22.08870 | | 22.08870 | | 21.88500 | 21.88500 | | 21.61 | 0.00 | 147,640,870.80 | 6,684 | 62,741.00 |
| £ / R | On 19/09/2016 | Foreign Exchange Future | 22.50 | Call | 827.90890 | | 0.82791 | | 703.89640 | 0.70390 | 827.909 | 21.82 | 0.46 | 0.00 | 0 | 500.00 |
| £ / R | On 19/09/2016 | Foreign Exchange Future | 25.30 | Call | 201.38530 | | 0.20139 | | 155.93040 | 0.15593 | 201.385 | 23.51 | 0.15 | 0.00 | 0 | 800.00 |
| £ / R | On 19/12/2016 | Foreign Exchange Future | | | 22.50690 | | 22.50690 | | 22.29960 | 22.29960 | | 20.35 | 0.00 | 0.00 | 0 | 152.00 |
| £ / R | On 19/12/2016 | Foreign Exchange Future | 17.13 | Put | 45.99410 | | 0.04599 | | 45.26080 | 0.04526 | 45.994 | 21.22 | 0.03 | 0.00 | 0 | 4,885.00 |
| £ / R | On 19/12/2016 | Foreign Exchange Future | 18.41 | Put | 88.09060 | | 0.08809 | | 97.60640 | 0.09761 | 88.091 | 18.89 | 0.06 | 0.00 | 0 | 783.00 |
| £ / R | On 19/12/2016 | Foreign Exchange Future | 21.41 | Put | 786.84390 | | 0.78684 | | 832.65510 | 0.83266 | 786.844 | 19.85 | 0.34 | 0.00 | 0 | 4,885.00 |
| £ / R | On 19/12/2016 | Foreign Exchange Future | 23.01 | Put | 1,623.99700 | | 1.62400 | | 1,712.19860 | 1.71220 | 1,623.997 | 20.64 | 0.53 | 0.00 | 0 | 783.00 |
| £ / R | On 19/12/2016 | Foreign Exchange Future | 24.46 | Call | 688.87910 | | 0.68888 | | 607.18190 | 0.60718 | 688.879 | 21.56 | 0.32 | 0.00 | 0 | 4,885.00 |
| £ / R | On 19/12/2016 | Foreign Exchange Future | 26.94 | Call | 297.12990 | | 0.29713 | | 256.42380 | 0.25642 | 297.130 | 23.08 | 0.16 | 0.00 | 0 | 783.00 |
| £ / R | On 13/03/2017 | Foreign Exchange Future | | | 22.90730 | | 22.90730 | | 22.69680 | 22.69680 | | 20.01 | 0.00 | 0.00 | 0 | 51.00 |
| £ / R | On 25/04/2017 | Any day expiry | | | 23.11970 | | 23.11970 | | 22.90530 | 22.90530 | | 19.94 | 0.00 | 0.00 | 0 | 73.00 |
| £ / R | On 19/06/2017 | Foreign Exchange Future | | | 23.36550 | | 23.36550 | | 23.14560 | 23.14560 | | | 0.00 | 0.00 | 0 | 9,525.00 |
| £ / R | On 18/12/2017 | Foreign Exchange Future | | | 23.48230 | | 23.48230 | | 23.26410 | 23.26410 | | 19.28 | 0.00 | 0.00 | 0 | 520.00 |
| ¥ / R | On 13/06/2016 | Foreign Exchange Future | | | 0.14136 | | 0.14136 | | 0.13922 | 0.13922 | | 22.45 | 0.00 | 671,860.32 | 4,753 | 4,621.00 |
| ¥ / R | On 19/09/2016 | Foreign Exchange Future | | | 0.14454 | | 0.14454 | | 0.14233 | 0.14233 | | 21.15 | 0.00 | 23,848.28 | 165 | 1,343.00 |
| ¥ / R | On 19/12/2016 | Foreign Exchange Future | | | 0.14771 | | 0.14771 | | 0.14545 | 0.14545 | | 20.72 | 0.00 | 1,308,432.90 | 8,858 | 9,205.00 |
| ¥ / R | On 13/03/2017 | Foreign Exchange Future | | | 0.15078 | | 0.15078 | | 0.14847 | 0.14847 | | 20.88 | 0.00 | 0.00 | 0 | 104.00 |
| ¥ / R | On 19/06/2017 | Foreign Exchange Future | | | 0.15436 | | 0.15436 | | 0.15194 | 0.15194 | | 20.96 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 13/06/2016 | Foreign Exchange Future | | | 17.07140 | | 17.07140 | | 16.78860 | 16.78860 | | 15.64 | 0.00 | 1,518,466,887.20 | 88,948 | 74,038.00 |
| € / R | On 13/06/2016 | Foreign Exchange Future | 14.20 | Put | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | 28.17 | 0.00 | 0.00 | 0 | 6,000.00 |
| € / R | On 13/06/2016 | Foreign Exchange Future | 15.70 | Put | 0.27780 | | 0.00028 | | 2.00560 | 0.00201 | 0.278 | 32.09 | 0.00 | 0.00 | 0 | 2,912.00 |

| 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 13/06/2016 | Foreign Exchange Future | 15.96 | Call | 1,112.14680 | | 1.11215 | | 835.35790 | 0.83536 | 1,112.147 | 29.12 | 0.99 | 0.00 | 0 | 6,000.00 |
| € / R | On 13/06/2016 | Foreign Exchange Future | 16.63 | Put | 12.26770 | | 0.01227 | | 74.91380 | 0.07491 | 12.268 | 20.94 | 0.08 | 0.00 | 0 | 7,000.00 |
| € / R | On 13/06/2016 | Foreign Exchange Future | 17.00 | Put | 68.58890 | | 0.06859 | | 273.51010 | 0.27351 | 68.589 | 16.27 | 0.39 | 0.00 | 0 | 564.00 |
| € / R | On 13/06/2016 | Foreign Exchange Future | 17.79 | Put | 725.88540 | | 0.72589 | 1,005.96290 | 1.00596 | 725.885 | 26.45 | 26.45 | 0.96 | 0.00 | 0 | 3,500.00 |
| € / R | On 13/06/2016 | Foreign Exchange Future | 19.85 | Call | 0.05940 | | 0.00006 | | 0.05690 | 0.00006 | 0.059 | 48.34 | 0.00 | 0.00 | 0 | 3,500.00 |
| € / R | On 30/06/2016 | Any day expiry | | | 17.12520 | | 17.12520 | | 16.83970 | 16.83970 | | 20.07 | 0.00 | 0.00 | 0 | 74.00 |
| € / R | On 19/09/2016 | Foreign Exchange Future | | | 17.45290 | | 17.45290 | | 17.16210 | 17.16210 | | 19.79 | 0.00 | 180,410,627.30 | 10,337 | 51,695.00 |
| € / R | On 19/09/2016 | Foreign Exchange Future | 17.00 | Call | 952.86490 | | 0.95286 | | 782.74130 | 0.78274 | 952.865 | 19.47 | 0.62 | 0.00 | 0 | 700.00 |
| € / R | On 19/12/2016 | Foreign Exchange Future | | | 17.82850 | | 17.82850 | | 17.53130 | 17.53130 | | 19.99 | 0.00 | 27,081,491.50 | 1,519 | 13,317.00 |
| € / R | On 19/12/2016 | Foreign Exchange Future | 16.90 | Put | 571.48000 | | 0.57148 | | 677.82090 | 0.67782 | 571.480 | 19.24 | 0.33 | 0.00 | 0 | 2,961.00 |
| € / R | On 19/12/2016 | Foreign Exchange Future | 21.90 | Call | 207.87510 | | 0.20788 | | 185.09270 | 0.18509 | 207.875 | 24.28 | 0.14 | 0.00 | 0 | 2,961.00 |
| € / R | On 13/03/2017 | Foreign Exchange Future | | | 18.19080 | | 18.19080 | | 17.88700 | 17.88700 | | 20.18 | 0.00 | 18,190,800.00 | 1,000 | 5,000.00 |
| € / R | On 19/06/2017 | Foreign Exchange Future | | | 18.60660 | | 18.60660 | | 18.29130 | 18.29130 | | 20.40 | 0.00 | 2,876,245,441.20 | 154,582 | 77,291.00 |
| € / R | On 18/09/2017 | Foreign Exchange Future | | | 18.69610 | | 18.69610 | | 18.38070 | 18.38070 | | 20.74 | 0.00 | 112,176,600.00 | 6,000 | 0.00 |
| 10Y STND | On 17/12/2025 | Interest Rate Swap | | | 101.42694 | | 101.42694 | | 101.38995 | 101.38995 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 16/03/2026 | Interest Rate Swap | | | 98.63462 | | 98.63462 | | 98.59170 | 98.59170 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 15/06/2026 | Interest Rate Swap | | | 97.49676 | | 97.49676 | | 97.45083 | 97.45083 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 21/09/2026 | Interest Rate Swap | | | 99.59730 | | 99.59730 | | 99.54626 | 99.54626 | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 19/12/2016 | Interest Rate Swap | | | 100.09318 | | 100.09318 | | 100.09328 | 100.09328 | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 16/03/2017 | Interest Rate Swap | | | 100.08995 | | 100.08995 | | 100.08510 | 100.08510 | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 15/06/2017 | Interest Rate Swap | | | 99.79316 | | 99.79316 | | 99.78875 | 99.78875 | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 21/09/2017 | Interest Rate Swap | | | 99.93874 | | 99.93874 | | 99.93365 | 99.93365 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 18/12/2017 | Interest Rate Swap | | | 100.33089 | | 100.33089 | | 100.32790 | 100.32790 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 16/03/2018 | Interest Rate Swap | | | 99.73266 | | 99.73266 | | 99.73365 | 99.73365 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 15/06/2018 | Interest Rate Swap | | | 99.53182 | | 99.53182 | | 99.55070 | 99.55070 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 21/09/2018 | Interest Rate Swap | | | 99.74877 | | 99.74877 | | 99.77112 | 99.77112 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 17/12/2020 | Interest Rate Swap | | | 99.86837 | | 99.86837 | | 99.85313 | 99.85313 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 16/03/2021 | Interest Rate Swap | | | 99.33274 | | 99.33274 | | 99.32222 | 99.32222 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 15/06/2021 | Interest Rate Swap | | | 98.76462 | | 98.76462 | | 98.75909 | 98.75909 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 21/09/2021 | Interest Rate Swap | | | 99.16290 | | 99.16290 | | 99.15746 | 99.15746 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 04/08/2016 | Index Future | | | 486.86900 | | 486.86900 | | 487.15200 | 487.15200 | | | 0.00 | 0.00 | 0 | 19.00 |
| AL37 | On 03/11/2016 | Index Future | | | 496.25500 | | 496.25500 | | 496.50500 | 496.50500 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 04/08/2016 | Index Future | | | 560.71900 | | 560.71900 | | 561.40700 | 561.40700 | | | 0.00 | 0.00 | 0 | 11.00 |
| AL7T | On 03/11/2016 | Index Future | | | 571.52900 | | 571.52900 | | 572.18500 | 572.18500 | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 04/08/2016 | Index Future | | | 509.52300 | | 509.52300 | | 510.16700 | 510.16700 | | | 0.00 | 0.00 | 0 | 723.00 |
| ALBI | On 03/11/2016 | Index Future | | | 519.34600 | | 519.34600 | | 519.96100 | 519.96100 | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 02/02/2017 | Index Future | | | 529.82700 | | 529.82700 | | 530.38200 | 530.38200 | | | 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 |
|------------------|---------------|-------------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| AU\$ / R | On 13/06/2016 | Foreign Exchange Future | 11.18680 | | 11.18680 | | 11.02230 | 11.02230 | | 15.41 | 0.00 | 26,378,474.40 | 2,358 | 5,927.00 |
| AU\$ / R | On 19/09/2016 | Foreign Exchange Future | 11.35920 | | 11.35920 | | 11.19230 | 11.19230 | | 15.61 | 0.00 | 26,784,993.60 | 2,358 | 7,195.00 |
| AU\$ / R | On 19/12/2016 | Foreign Exchange Future | 11.53020 | | 11.53020 | | 11.36080 | 11.36080 | | 15.93 | 0.00 | 0.00 | 0 | 1,054.00 |
| AU\$ / R | On 13/03/2017 | Foreign Exchange Future | 11.69380 | | 11.69380 | | 11.52230 | 11.52230 | | 16.06 | 0.00 | 0.00 | 0 | 4,735.00 |
| AU\$ / R | On 19/06/2017 | Foreign Exchange Future | 11.87990 | | 11.87990 | | 11.70210 | 11.70210 | | 16.25 | 0.00 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 18/09/2017 | Foreign Exchange Future | 11.88160 | | 11.88160 | | 11.70400 | 11.70400 | | 16.63 | 0.00 | 0.00 | 0 | 0.00 |
| CAD/ R | On 13/06/2016 | Foreign Exchange Future | 11.86040 | | 11.86040 | | 11.65450 | 11.65450 | | 15.76 | 0.00 | 0.00 | 0 | 0.00 |
| CAD/ R | On 19/09/2016 | Foreign Exchange Future | 12.08670 | | 12.08670 | | 11.87590 | 11.87590 | | 15.70 | 0.00 | 0.00 | 0 | 0.00 |
| CAD/ R | On 19/12/2016 | Foreign Exchange Future | 12.30830 | | 12.30830 | | 12.09380 | 12.09380 | | 16.01 | 0.00 | 0.00 | 0 | 0.00 |
| CAD/ R | On 13/03/2017 | Foreign Exchange Future | 12.51930 | | 12.51930 | | 12.30160 | 12.30160 | | 16.34 | 0.00 | 0.00 | 0 | 0.00 |
| CHF / R | On 13/06/2016 | Foreign Exchange Future | 15.69610 | | 15.69610 | | 15.37520 | 15.37520 | | 19.48 | 0.00 | 0.00 | 0 | 16.00 |
| CHF / R | On 19/09/2016 | Foreign Exchange Future | 16.07250 | | 16.07250 | | 15.74220 | 15.74220 | | 19.56 | 0.00 | 23,578,357.50 | 1,467 | 6,340.00 |
| CHF / R | On 19/12/2016 | Foreign Exchange Future | 16.44770 | | 16.44770 | | 16.10910 | 16.10910 | | 20.20 | 0.00 | 0.00 | 0 | 0.00 |
| CHF / R | On 13/03/2017 | Foreign Exchange Future | 16.80720 | | 16.80720 | | 16.46110 | 16.46110 | | 20.91 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 13/06/2016 | Foreign Exchange Future | 2.29080 | | 2.29080 | | 2.25340 | 2.25340 | | 18.99 | 0.00 | 0.00 | 0 | 230.00 |
| CNH / R | On 19/09/2016 | Foreign Exchange Future | 2.32590 | | 2.32590 | | 2.28820 | 2.28820 | | 18.65 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 19/12/2016 | Foreign Exchange Future | 2.35700 | | 2.35700 | | 2.31950 | 2.31950 | | 18.94 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 13/03/2017 | Foreign Exchange Future | 2.38380 | | 2.38380 | | 2.34540 | 2.34540 | | 19.44 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 13/06/2016 | Foreign Exchange Future | 2.30010 | | 2.30010 | | 2.26220 | 2.26220 | | 20.40 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 19/09/2016 | Foreign Exchange Future | 2.35310 | | 2.35310 | | 2.31410 | 2.31410 | | 20.12 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 19/12/2016 | Foreign Exchange Future | 2.40550 | | 2.40550 | | 2.36550 | 2.36550 | | 20.49 | 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 | 10.62287 | | 78.61230 | | 10.60318 | 78.73706 | | | 0.00 | 0.00 | 0 | 8,837.00 |
| ES33 | On 03/11/2016 | Bond Future | 10.70582 | | 76.31902 | | 10.68649 | 76.43984 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 02/02/2017 | Bond Future | 10.78436 | | 77.86004 | | 10.76612 | 77.97255 | | | 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 |
|------------------|---------------|-------------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| 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 | 10.77253 | | 82.78376 | | 10.75796 | 82.88849 | | | 0.00 | 0.00 | 0 | 7,270.00 |
| ES42 | On 03/11/2016 | Bond Future | 10.85421 | | 80.10008 | | 10.84009 | 80.20017 | | | 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 | 508.13700 | | 508.13700 | | 508.75500 | 508.75500 | | | 0.00 | 0.00 | 0 | 448.00 |
| GOVI | On 03/11/2016 | GOVI | 517.93300 | | 517.93300 | | 518.52200 | 518.52200 | | | 0.00 | 0.00 | 0 | 127.00 |
| GOVI | On 02/02/2017 | GOVI | 528.38500 | | 528.38500 | | 528.91400 | 528.91400 | | | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 13/06/2016 | Foreign Exchange Future | 1.94690 | | 1.94690 | | 1.91060 | 1.91060 | | 19.47 | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 19/09/2016 | Foreign Exchange Future | 1.98600 | | 1.98600 | | 1.94890 | 1.94890 | | 19.22 | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 19/12/2016 | Foreign Exchange Future | 2.02270 | | 2.02270 | | 1.98500 | 1.98500 | | 19.29 | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 13/03/2017 | Foreign Exchange Future | 2.05670 | | 2.05670 | | 2.01820 | 2.01820 | | 19.64 | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 04/08/2016 | Bond Future | 127.47470 | | 127.47470 | | 127.36542 | 127.36542 | | | 0.00 | 0.00 | 0 | 3,004.00 |
| I2025 | On 03/11/2016 | Bond Future | 129.91366 | | 129.91366 | | 129.79474 | 129.79474 | | | 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 | 108.53321 | | 108.53321 | | 108.14067 | 108.14067 | | | 0.00 | 0.00 | 0 | 4,170.00 |
| I2033 | On 03/11/2016 | Bond Future | 109.59041 | | 109.59041 | | 109.18401 | 109.18401 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 28/02/2033 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 04/08/2016 | Bond Future | 133.62425 | | 133.62425 | | 132.92339 | 132.92339 | | | 0.00 | 0.00 | 0 | 22,221.00 |
| I2038 | On 03/11/2016 | Bond Future | 136.18092 | | 136.18092 | | 135.45861 | 135.45861 | | | 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 | 134.70016 | | 134.70016 | | 134.54635 | 134.54635 | | | 0.00 | 29,229,934.72 | 217 | 16,659.00 |
| I2046 | On 03/11/2016 | Bond Future | 135.77167 | | 135.77167 | | 135.60693 | 135.60693 | | | 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 | 144.12877 | | 144.12877 | | 142.57284 | 142.57284 | | | 0.00 | 0.00 | 0 | 21,191.00 |
| I2050 | On 03/11/2016 | Bond Future | 146.88666 | | 146.88666 | | 145.29232 | 145.29232 | | | 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 | 247.66600 | | 247.66600 | | 247.15800 | 247.15800 | | | 0.00 | 0.00 | 0 | 1,081.00 |
| IGOV | On 03/11/2016 | Index Future | 252.45600 | | 252.45600 | | 251.92300 | 251.92300 | | | 0.00 | 2,524,560.00 | 1 | 24.00 |
| IGOV | On 02/02/2017 | Index Future | 257.56500 | | 257.56500 | | 256.99200 | 256.99200 | | | 0.00 | 0.00 | 0 | 0.00 |
| ILBI | On 04/08/2016 | Index Future | 670.84300 | | 670.84300 | | 669.77600 | 669.77600 | | | 0.00 | 0.00 | 0 | 156.00 |
| ILBI | On 03/11/2016 | Index Future | 683.64700 | | 683.64700 | | 682.56000 | 682.56000 | | | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| JIBAR FUTURE | On 15/06/2016 | Jibar Tradeable Future | | | 7.32000 | | 92.68000 | | 7.31000 | 92.69000 | | | 0.00 | 250,000.00 | 20 | 10.00 |
| JIBAR FUTURE | On 20/07/2016 | Jibar Tradeable Future | | | 7.35000 | | 92.65000 | | 7.34000 | 92.66000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/08/2016 | Jibar Tradeable Future | | | 7.42000 | | 92.58000 | | 7.41000 | 92.59000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/09/2016 | Jibar Tradeable Future | | | 7.46000 | | 92.54000 | | 7.45000 | 92.55000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/10/2016 | Jibar Tradeable Future | | | 7.51000 | | 92.49000 | | 7.50000 | 92.50000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 16/11/2016 | Jibar Tradeable Future | | | 7.54000 | | 92.46000 | | 7.53000 | 92.47000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/12/2016 | Jibar Tradeable Future | | | 7.63000 | | 92.37000 | | 7.62000 | 92.38000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/03/2017 | Jibar Tradeable Future | | | 7.77000 | | 92.23000 | | 7.76000 | 92.24000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/06/2017 | Jibar Tradeable Future | | | 7.90000 | | 92.10000 | | 7.89000 | 92.11000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/09/2017 | Jibar Tradeable Future | | | 7.96000 | | 92.04000 | | 7.95000 | 92.05000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/12/2017 | Jibar Tradeable Future | | | 8.03000 | | 91.97000 | | 8.02000 | 91.98000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/03/2018 | Jibar Tradeable Future | | | 8.10000 | | 91.90000 | | 8.09000 | 91.91000 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 13/06/2016 | Foreign Exchange Future | | | 0.14940 | | 0.14940 | | 0.14660 | 0.14660 | | | 0.00 | 0.00 | 0 | 1,266.00 |
| KES / R | On 19/09/2016 | Foreign Exchange Future | | | 0.14950 | | 0.14950 | | 0.14680 | 0.14680 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 19/12/2016 | Foreign Exchange Future | | | 0.14960 | | 0.14960 | | 0.14680 | 0.14680 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 13/03/2017 | Foreign Exchange Future | | | 0.15000 | | 0.15000 | | 0.14770 | 0.14770 | | | 0.00 | 0.00 | 0 | 0.00 |
| NGN / R | On 13/06/2016 | Foreign Exchange Future | | | 0.07590 | | 0.07590 | | 0.07440 | 0.07440 | | | 0.00 | 0.00 | 0 | 11,085.00 |
| NGN / R | On 19/09/2016 | Foreign Exchange Future | | | 0.05330 | | 0.05330 | | 0.05470 | 0.05470 | | | 0.00 | 0.00 | 0 | 0.00 |
| NGN / R | On 19/12/2016 | Foreign Exchange Future | | | 0.05070 | | 0.05070 | | 0.05170 | 0.05170 | | | 0.00 | 0.00 | 0 | 0.00 |
| NGN / R | On 13/03/2017 | Foreign Exchange Future | | | 0.04960 | | 0.04960 | | 0.05000 | 0.05000 | | | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 13/06/2016 | Foreign Exchange Future | | | 10.70150 | | 10.70150 | | 10.57770 | 10.57770 | | 17.00 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 19/09/2016 | Foreign Exchange Future | | | 10.85520 | | 10.85520 | | 10.72790 | 10.72790 | | 16.88 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 19/12/2016 | Foreign Exchange Future | | | 11.00650 | | 11.00650 | | 10.87650 | 10.87650 | | 17.24 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 13/03/2017 | Foreign Exchange Future | | | 11.15270 | | 11.15270 | | 11.01930 | 11.01930 | | 17.55 | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 13/06/2016 | Foreign Exchange Future | | | 1.38130 | | 1.38130 | | 1.36560 | 1.36560 | | | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 19/09/2016 | Foreign Exchange Future | | | 1.39800 | | 1.39800 | | 1.38180 | 1.38180 | | | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 19/12/2016 | Foreign Exchange Future | | | 1.41320 | | 1.41320 | | 1.39670 | 1.39670 | | | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 13/03/2017 | Foreign Exchange Future | | | 1.42510 | | 1.42510 | | 1.40840 | 1.40840 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 13/06/2016 | Foreign Exchange Future | | | 1.12960 | | 1.12960 | | 1.13230 | 1.13230 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 19/09/2016 | Foreign Exchange Future | | | 1.13330 | | 1.13330 | | 1.13600 | 1.13600 | | | 0.00 | 0.00 | 0 | 13,435.00 |
| QUANTO € / \$ | On 19/12/2016 | Foreign Exchange Future | | | 1.13710 | | 1.13710 | | 1.13980 | 1.13980 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 13/03/2017 | Foreign Exchange Future | | | 1.14100 | | 1.14100 | | 1.14370 | 1.14370 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 04/08/2016 | Bond Future | | | 9.08349 | | 110.79482 | | 9.06333 | 110.93696 | | 10.66 | 0.00 | 13,849,352.50 | 125 | 99,602.00 |
| R186 | On 04/08/2016 | Bond Future | 8.85 | Call | 1,096.07000 | | 1.09607 | | 1,164.19000 | 1.16419 | 1,096.070 | 10.45 | 0.36 | 0.00 | 0 | 750.00 |
| R186 | On 04/08/2016 | Bond Future | 8.90 | Call | 1,229.29000 | | 1.22929 | | 1,302.07000 | 1.30207 | 1,229.290 | 10.47 | 0.39 | 0.00 | 0 | 500.00 |
| R186 | On 04/08/2016 | Bond Future | 9.25 | Put | 1,282.84000 | | 1.28284 | | 1,243.86000 | 1.24386 | 1,282.840 | 10.58 | 0.39 | 0.00 | 0 | 1,000.00 |
| R186 | On 04/08/2016 | Bond Future | 9.30 | Call | 2,660.56000 | | 2.66056 | | 2,767.44000 | 2.76744 | 2,660.560 | 10.60 | 0.64 | 0.00 | 0 | 500.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-------------|--------------|----------------|-------------------|------------|---------------|-------------|------------------|---------------|
| R186 | On 04/08/2016 | Bond Future | 9.35 | Call | 2,882.87000 | | 2.88287 | 2,993.27000 | 2.99327 | 2,882.870 | 10.61 | 0.67 | 0.00 | 0 | 500.00 | |
| R186 | On 04/08/2016 | Bond Future | 9.40 | Put | 914.83000 | | 0.91483 | 886.39000 | 0.88639 | 914.830 | 10.63 | 0.31 | 0.00 | 0 | 5,000.00 | |
| R186 | On 04/08/2016 | Bond Future | 9.60 | Put | 559.97000 | | 0.55997 | 542.49000 | 0.54249 | 559.970 | 10.72 | 0.21 | 0.00 | 0 | 5,635.00 | |
| R186 | On 04/08/2016 | Bond Future | 10.00 | Put | 184.77000 | | 0.18477 | 179.50000 | 0.17950 | 184.770 | 10.95 | 0.08 | 0.00 | 0 | 6,500.00 | |
| R186 | On 03/11/2016 | Bond Future | | | 9.13171 | | 112.90802 | 9.11205 | 113.04388 | | 10.32 | 0.00 | 0.00 | 0 | 10.00 | |
| R186 | On 03/11/2016 | Bond Future | 9.20 | Call | 3,147.18000 | | 3.14718 | 3,230.75000 | 3.23075 | 3,147.180 | 10.22 | 0.54 | 0.00 | 0 | 1,425.00 | |
| R186 | On 03/11/2016 | Bond Future | 9.40 | Call | 3,913.49000 | | 3.91349 | 4,006.67000 | 4.00667 | 3,913.490 | 10.29 | 0.61 | 0.00 | 0 | 1,425.00 | |
| R186 | On 03/11/2016 | Bond Future | 9.66 | Put | 1,475.01000 | | 1.47501 | 1,443.28000 | 1.44328 | 1,475.010 | 10.41 | 0.30 | 0.00 | 0 | 5,000.00 | |
| R186 | On 03/11/2016 | Bond Future | 9.71 | Put | 1,377.59000 | | 1.37759 | 1,347.73000 | 1.34773 | 1,377.590 | 10.44 | 0.29 | 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 | | | 298.46178 | | 298.46178 | 298.44279 | 298.44279 | | | 0.00 | 0.00 | 0 | 1,845.00 | |
| R197 | On 03/11/2016 | Bond Future | | | 304.17224 | | 304.17224 | 304.13514 | 304.13514 | | | 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 | | | 249.10199 | | 249.10199 | 249.08553 | 249.08553 | | 8.51 | 0.00 | 50,567,703.97 | 203 | 37,608.00 | |
| R202 | On 03/11/2016 | Bond Future | | | 253.86785 | | 253.86785 | 253.83665 | 253.83665 | | | 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 | | | 8.85420 | | 98.02201 | 8.83898 | 98.09401 | | 7.92 | 0.00 | 0.00 | 0 | 11,289.00 | |
| R2023 | On 03/11/2016 | Bond Future | | | 8.90768 | | 95.96021 | 8.89339 | 96.02578 | | 7.94 | 0.00 | 0.00 | 0 | 0.00 | |
| R2023 | On 02/02/2017 | Bond Future | | | 8.94999 | | 97.89756 | 8.93798 | 97.95091 | | 7.65 | 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 | | | 7.73709 | | 103.83565 | 7.71833 | 103.85514 | | 1.30 | 0.00 | 0.00 | 0 | 58,097.00 | |
| R203 | On 03/11/2016 | Bond Future | | | 7.71845 | | 101.64411 | 7.70420 | 101.65570 | | 1.10 | 0.00 | 0.00 | 0 | 0.00 | |
| R203 | On 02/02/2017 | Bond Future | | | 7.54800 | | 103.69637 | 7.55230 | 103.69388 | | 0.79 | 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 04/08/2016 | Bond Future | | | 9.48690 | | 89.03546 | 9.46691 | 89.17390 | | | 0.00 | 0.00 | 0 | 25,310.00 | |
| R2030 | On 03/11/2016 | Bond Future | | | 9.53698 | | 90.73398 | 9.51742 | 90.86765 | | | 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 | | | 9.60100 | | 92.13083 | 9.58103 | 92.27822 | | 14.17 | 0.00 | 0.00 | 0 | 11,433.00 | |
| R2032 | On 03/11/2016 | Bond Future | | | 9.65433 | | 89.72909 | 9.63473 | 89.87195 | | 14.48 | 0.00 | 0.00 | 0 | 0.00 | |
| R2032 | On 02/02/2017 | Bond Future | | | 9.69982 | | 91.54105 | 9.68135 | 91.67410 | | 14.18 | 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 | | | 9.69437 | | 96.93003 | 9.66930 | 97.13276 | | | 0.00 | 0.00 | 0 | 5,505.00 | |
| R2035 | On 03/11/2016 | Bond Future | | | 9.74827 | | 94.27666 | 9.72338 | 94.47563 | | | 0.00 | 0.00 | 0 | 0.00 | |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|-----------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| R2035 | On 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 | 9.76161 | | 89.13812 | | 9.74169 | 89.29794 | | 16.30 | 0.00 | 0.00 | 0 | 40,983.00 |
| R2037 | On 03/11/2016 | Bond Future | 9.81207 | | 90.83863 | | 9.79249 | 90.99413 | | 15.95 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 02/02/2017 | Bond Future | 9.85588 | | 88.41580 | | 9.83732 | 88.56176 | | 16.40 | 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 | 8.16193 | | 100.73528 | | 8.15104 | 100.75824 | | 3.11 | 0.00 | 0.00 | 0 | 31,609.00 |
| R204 | On 03/11/2016 | Bond Future | 8.20388 | | 102.65656 | | 8.19586 | 102.67184 | | 2.77 | 0.00 | 0.00 | 0 | 0.00 |
| R204 | On 02/02/2017 | Bond Future | 8.20759 | | 100.68649 | | 8.20674 | 100.68793 | | 2.54 | 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 | 9.82173 | | 92.75389 | | 9.80181 | 92.92436 | | 16.96 | 0.00 | 0.00 | 0 | 722.00 |
| R2040 | On 03/11/2016 | Bond Future | 9.87251 | | 94.52331 | | 9.85291 | 94.68939 | | 16.59 | 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 | 9.83561 | | 89.98428 | | 9.81570 | 90.15589 | | 17.64 | 0.00 | 0.00 | 0 | 19,151.00 |
| R2044 | On 03/11/2016 | Bond Future | 9.88484 | | 91.70084 | | 9.86522 | 91.86838 | | 17.26 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 02/02/2017 | Bond Future | 9.92780 | | 89.17034 | | 9.90913 | 89.32837 | | 17.77 | 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 | 9.82752 | | 93.43454 | | 9.80755 | 93.61022 | | 17.37 | 0.00 | 0.00 | 0 | 58,911.00 |
| R2048 | On 03/11/2016 | Bond Future | 9.87842 | | 90.77797 | | 9.85872 | 90.94961 | | 17.84 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 02/02/2017 | Bond Future | 9.92399 | | 92.61084 | | 9.90519 | 92.77316 | | 17.48 | 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 | 8.45669 | | 96.97489 | | 8.44111 | 97.01948 | | 4.57 | 0.00 | 0.00 | 0 | 76,760.00 |
| R207 | On 02/02/2017 | Bond Future | 8.53482 | | 97.17617 | | 8.52499 | 97.20074 | | 4.13 | 0.00 | 0.00 | 0 | 0.00 |
| R207 | On 02/02/2017 | Bond Future | 8.91 | Call | 1,799.11000 | 1.79911 | 1,816.97000 | 1.81697 | 1,799.110 | 4.12 | 0.62 | 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 | 8.61301 | | 95.41687 | | 8.59763 | 95.47223 | | 5.99 | 0.00 | 0.00 | 0 | 48,506.00 |
| R208 | On 03/11/2016 | Bond Future | 8.66567 | | 93.83397 | | 8.65149 | 93.88275 | | 5.89 | 0.00 | 0.00 | 0 | 0.00 |
| R208 | On 02/02/2017 | Bond Future | 8.70124 | | 95.72857 | | 8.69009 | 95.76513 | | 5.60 | 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 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-------------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| R209 | On 04/08/2016 | Bond Future | | | 9.63173 | | 72.66358 | | 9.61175 | 72.79792 | | 16.20 | 0.00 | 0.00 | 0 | 55,063.00 |
| R209 | On 04/08/2016 | Bond Future | 9.40 | Call | 1,128.99000 | | 1.12899 | 1,195.78000 | 1.19578 | 1,128.990 | | 15.93 | 0.38 | 0.00 | 0 | 250.00 |
| R209 | On 04/08/2016 | Bond Future | 9.60 | Call | 1,700.09000 | | 1.70009 | 1,783.54000 | 1.78354 | 1,700.090 | | 16.02 | 0.49 | 0.00 | 0 | 5,624.00 |
| R209 | On 04/08/2016 | Bond Future | 9.70 | Put | 1,583.05000 | | 1.58305 | 1,539.91000 | 1.53991 | 1,583.050 | | 16.07 | 0.45 | 0.00 | 0 | 250.00 |
| R209 | On 04/08/2016 | Bond Future | 10.29 | Put | 422.83000 | | 0.42283 | 411.19000 | 0.41119 | 422.830 | | 16.44 | 0.17 | 0.00 | 0 | 250.00 |
| R209 | On 04/08/2016 | Bond Future | 10.60 | Call | 6,252.28000 | | 6.25228 | 6,381.99000 | 6.38199 | 6,252.280 | | 16.70 | 0.92 | 0.00 | 0 | 5,624.00 |
| R209 | On 03/11/2016 | Bond Future | | | 9.67856 | | 70.89880 | 9.65889 | 71.02987 | | | 16.63 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 03/11/2016 | Bond Future | 10.25 | Put | 1,463.52000 | | 1.46352 | 1,434.52000 | 1.43452 | 1,463.520 | | 16.85 | 0.29 | 0.00 | 0 | 5,000.00 |
| R209 | On 02/02/2017 | Bond Future | | | 9.71836 | | 72.33050 | 9.69966 | 72.45413 | | | 16.39 | 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 | | | 188.58233 | | 188.58233 | 188.28262 | 188.28262 | | | | 0.00 | 0.00 | 0 | 2,571.00 |
| R210 | On 03/11/2016 | Bond Future | | | 189.90800 | | 189.90800 | 189.59140 | 189.59140 | | | | 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 | | | 139.95666 | | 139.95666 | 139.95122 | 139.95122 | | | | 0.00 | 0.00 | 0 | 64.00 |
| R211 | On 03/11/2016 | Bond Future | | | 142.63458 | | 142.63458 | 142.62063 | 142.62063 | | | | 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 | | | 145.84085 | | 145.84085 | 145.83151 | 145.83151 | | | | 0.00 | 0.00 | 0 | 4,218.00 |
| R212 | On 03/11/2016 | Bond Future | | | 148.63138 | | 148.63138 | 148.61307 | 148.61307 | | | | 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 | | | 9.51252 | | 83.50987 | 9.49249 | 83.64394 | | | 13.93 | 0.00 | 133,615,792.00 | 1,600 | 45,747.00 |
| R213 | On 03/11/2016 | Bond Future | | | 9.56347 | | 81.55168 | 9.54382 | 81.68165 | | | 14.26 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 02/02/2017 | Bond Future | | | 9.60797 | | 83.19815 | 9.58944 | 83.31928 | | | 14.00 | 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 | | | 9.75095 | | 72.75148 | 9.73606 | 72.85480 | | | 16.92 | 0.00 | 0.00 | 0 | 30,086.00 |
| R214 | On 04/08/2016 | Bond Future | 8.55 | Call | 59.26000 | | 0.05926 | 66.07000 | 0.06607 | 59.260 | | 16.45 | 0.03 | 0.00 | 0 | 1,300.00 |
| R214 | On 04/08/2016 | Bond Future | 9.30 | Call | 709.82000 | | 0.70982 | 750.94000 | 0.75094 | 709.820 | | 16.58 | 0.26 | 0.00 | 0 | 1,300.00 |
| R214 | On 04/08/2016 | Bond Future | 10.30 | Call | 4,239.53000 | | 4.23953 | 4,333.89000 | 4.33389 | 4,239.530 | | 17.18 | 0.79 | 0.00 | 0 | 5,610.00 |
| R214 | On 04/08/2016 | Bond Future | 11.30 | Call | 9,537.90000 | | 9.53790 | 9,641.36000 | 9.64136 | 9,537.900 | | 17.80 | 0.98 | 0.00 | 0 | 5,610.00 |
| R214 | On 03/11/2016 | Bond Future | | | 9.79935 | | 70.84175 | 9.78488 | 70.94130 | | | 17.37 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 02/02/2017 | Bond Future | | | 9.84233 | | 72.27206 | 9.82892 | 72.36358 | | | 17.11 | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|--------------------------------|--------|---------------|-------------------------|--------------|--------------|-----------|--------------|----------------|-------------------|------------|--------------------------|----------------|---------------------|---------------|
| R214 | | On 28/02/2041 | Price Contribution | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R214/R209 | | On 28/02/2041 | Price Contribution | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| RAIN | | On 13/06/2016 | Foreign Exchange Future | 26,642.71000 | 26,642.71000 | | 26,212.56000 | 26,212.56000 | | | 0.00 | 0.00 | 0 | 0.00 |
| RAIN | | On 19/09/2016 | Foreign Exchange Future | 27,169.07000 | 27,169.07000 | | 26,729.44000 | 26,729.44000 | | | 0.00 | 0.00 | 0 | 0.00 |
| RAIN | | On 19/12/2016 | Foreign Exchange Future | 27,676.91000 | 27,676.91000 | | 27,230.64000 | 27,230.64000 | | | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | | On 13/06/2016 | Foreign Exchange Future | 11.14390 | 11.14390 | | 10.97130 | 10.97130 | | 16.81 | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | | On 19/09/2016 | Foreign Exchange Future | 11.33840 | 11.33840 | | 11.16230 | 11.16230 | | 16.63 | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | | On 19/12/2016 | Foreign Exchange Future | 11.52870 | 11.52870 | | 11.34820 | 11.34820 | | 16.96 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | | On 13/06/2016 | Foreign Exchange Future | 5.18070 | 5.18070 | | 5.11440 | 5.11440 | | 15.49 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | | On 19/09/2016 | Foreign Exchange Future | 5.15870 | 5.15870 | | 5.09140 | 5.09140 | | 14.94 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | | On 19/12/2016 | Foreign Exchange Future | 5.14980 | 5.14980 | | 5.08360 | 5.08360 | | 15.30 | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | | On 13/06/2016 | Foreign Exchange Future | 1.40640 | 1.40640 | | 1.38440 | 1.38440 | | | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | | On 19/09/2016 | Foreign Exchange Future | 1.34390 | 1.34390 | | 1.32930 | 1.32930 | | | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | | On 19/12/2016 | Foreign Exchange Future | 1.30070 | 1.30070 | | 1.28100 | 1.28100 | | | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | | On 13/03/2017 | Foreign Exchange Future | 1.24220 | 1.24220 | | 1.23630 | 1.23630 | | | 0.00 | 0.00 | 0 | 0.00 |
| Total for Derivatives : | | | | | | | | | | | 15,835,896,595.22 | 971,804 | 4,287,769.00 | |
| Grand Total: | | | | | | | | | | | 15,835,896,595.22 | 971,804 | 4,287,769.00 | |