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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/09/2016

| 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 06/09/2016 | Any day expiry | 14.11120 | 14.11120 | | 14.38770 | 14.38770 | | 22.90 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 08/09/2016 | Any day expiry | 14.05330 | 14.05330 | | 14.38780 | 14.38780 | | 21.05 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 09/09/2016 | Any day expiry | 14.05330 | 14.05330 | | 14.39070 | 14.39070 | | 20.44 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 09/09/2016 | Any day expiry | 15.00 | Call | 2.57750 | 0.00258 | 14.14760 | 0.01415 | 2.578 | 33.64 | 0.02 | 0.00 | 133.00 |
| \$ / R | On 09/09/2016 | Any day expiry | 16.50 | Call | 0.05240 | 0.00005 | 0.20250 | 0.00020 | 0.052 | 51.45 | 0.00 | 0.00 | 121.00 |
| \$ / R | On 13/09/2016 | Any day expiry | 14.06450 | 14.06450 | | 14.40200 | 14.40200 | | 18.30 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/09/2016 | Any day expiry | 14.95 | Put | 890.35440 | 0.89035 | 574.48620 | 0.57449 | 890.354 | 22.98 | 0.97 | 0.00 | 1,000.00 |
| \$ / R | On 13/09/2016 | Any day expiry | 18.71 | Call | 0.12810 | 0.00013 | 0.23280 | 0.00023 | 0.128 | 60.98 | 0.00 | 0.00 | 1,000.00 |
| \$ / R | On 15/09/2016 | Any day expiry | 14.07000 | 14.07000 | | 14.40770 | 14.40770 | | 19.14 | 0.00 | 0.00 | 0 | 259.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 14.08100 | 14.08100 | | 14.41900 | 14.41900 | | 19.24 | 0.00 | 1,325,683,907.00 | 94,147 | 452,741.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 13.00 | Put | 5.51500 | 0.00552 | 3.86140 | 0.00386 | 5.515 | 21.80 | 0.02 | 0.00 | 10,000.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 13.24 | Put | 8.84150 | 0.00884 | 5.71210 | 0.00571 | 8.841 | 19.11 | 0.04 | 0.00 | 405.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 13.50 | Put | 22.21730 | 0.02222 | 9.26850 | 0.00927 | 22.217 | 17.59 | 0.10 | 0.00 | 11,000.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 13.56 | Put | 30.20370 | 0.03020 | 10.47570 | 0.01048 | 30.204 | 17.75 | 0.13 | 0.00 | 20,000.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 13.68 | Put | 52.40450 | 0.05240 | 13.57180 | 0.01357 | 52.404 | 18.08 | 0.19 | 0.00 | 525.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 13.70 | Put | 57.01270 | 0.05701 | 14.19800 | 0.01420 | 57.013 | 18.14 | 0.21 | 0.00 | 1,400.00 |

| 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 19/09/2016 | Foreign Exchange Future | 13.78 | Put | 78.31460 | 0.07831 | | 21.79090 | 0.02179 | 78.315 | 18.36 | 0.26 | 0.00 | 0 | 525.00 | |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 14.00 | Put | 162.57430 | 0.16257 | | 58.81560 | 0.05882 | 162.574 | 18.97 | 0.43 | 0.00 | 0 | 3,500.00 | |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 14.00 | Call | 243.57430 | 0.24357 | | 477.81560 | 0.47782 | 243.574 | 18.97 | 0.57 | 0.00 | 0 | 47,050.00 | |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 14.20 | Call | 154.77920 | 0.15478 | | 338.31200 | 0.33831 | 154.779 | 19.62 | 0.42 | 0.00 | 0 | 700.00 | |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 14.20 | Put | 273.77920 | 0.27378 | | 119.31200 | 0.11931 | 273.779 | 19.62 | 0.58 | 0.00 | 0 | 500.00 | |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 14.30 | Call | 121.84080 | 0.12184 | | 279.62150 | 0.27962 | 121.841 | 20.01 | 0.35 | 0.00 | 0 | 11,000.00 | |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 14.50 | Put | 492.71110 | 0.49271 | | 266.78880 | 0.26679 | 492.711 | 20.77 | 0.77 | 0.00 | 0 | 47,300.00 | |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 14.60 | Call | 56.77890 | 0.05678 | | 149.89390 | 0.14989 | 56.779 | 21.15 | 0.19 | 0.00 | 0 | 1,000.00 | |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 14.60 | Put | 575.77890 | 0.57578 | | 330.89390 | 0.33089 | 575.779 | 21.15 | 0.81 | 0.00 | 0 | 65.00 | |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 14.62 | Call | 53.85740 | 0.05386 | | 143.47110 | 0.14347 | 53.857 | 21.23 | 0.18 | 0.00 | 0 | 350.00 | |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 14.70 | Put | 662.51850 | 0.66252 | | 401.10260 | 0.40110 | 662.519 | 21.54 | 0.85 | 0.00 | 0 | 1,400.00 | |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 14.72 | Call | 41.24340 | 0.04124 | | 114.81130 | 0.11481 | 41.243 | 21.61 | 0.14 | 0.00 | 0 | 350.00 | |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 14.76 | Put | 716.02680 | 0.71603 | | 445.84540 | 0.44585 | 716.027 | 21.76 | 0.87 | 0.00 | 0 | 20,000.00 | |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 15.00 | Call | 20.18630 | 0.02019 | | 59.84850 | 0.05985 | 20.186 | 22.95 | 0.08 | 0.00 | 0 | 5,650.00 | |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 15.00 | Put | 939.18630 | 0.93919 | | 640.84850 | 0.64085 | 939.186 | 22.95 | 0.92 | 0.00 | 0 | 1,565.00 | |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 15.20 | Call | 12.39020 | 0.01239 | | 37.32340 | 0.03732 | 12.390 | 23.97 | 0.05 | 0.00 | 0 | 11,000.00 | |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 15.30 | Call | 9.75880 | 0.00976 | | 29.58400 | 0.02958 | 9.759 | 24.48 | 0.04 | 0.00 | 0 | 2,000.00 | |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 15.50 | Call | 6.13150 | 0.00613 | | 18.64030 | 0.01864 | 6.131 | 25.51 | 0.02 | 0.00 | 0 | 500.00 | |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 15.60 | Put | 1,523.97730 | 1.52398 | | 1,195.83400 | 1.19583 | 1,523.977 | 26.09 | 0.98 | 0.00 | 0 | 700.00 | |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 15.70 | Put | 1,623.06540 | 1.62307 | | 1,292.83240 | 1.29283 | 1,623.065 | 26.67 | 0.98 | 0.00 | 0 | 325.00 | |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 15.86 | Call | 2.97920 | 0.00298 | | 8.30300 | 0.00830 | 2.979 | 27.59 | 0.01 | 0.00 | 0 | 525.00 | |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 16.03 | Call | 2.17870 | 0.00218 | | 5.92720 | 0.00593 | 2.179 | 28.58 | 0.01 | 0.00 | 0 | 525.00 | |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 16.39 | Call | 1.18990 | 0.00119 | | 3.04480 | 0.00304 | 1.190 | 30.66 | 0.00 | 0.00 | 0 | 20,000.00 | |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 16.51 | Call | 0.98920 | 0.00099 | | 2.47460 | 0.00247 | 0.989 | 31.35 | 0.00 | 0.00 | 0 | 15,000.00 | |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 16.64 | Call | 0.81710 | 0.00082 | | 1.99310 | 0.00199 | 0.817 | 32.11 | 0.00 | 0.00 | 0 | 635.00 | |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 16.66 | Call | 0.79410 | 0.00079 | | 1.92930 | 0.00193 | 0.794 | 32.22 | 0.00 | 0.00 | 0 | 5,000.00 | |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 16.70 | Call | 0.75050 | 0.00075 | | 1.80880 | 0.00181 | 0.750 | 32.45 | 0.00 | 0.00 | 0 | 1,600.00 | |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 17.70 | Call | 0.29000 | 0.00029 | | 0.58160 | 0.00058 | 0.290 | 38.88 | 0.00 | 0.00 | 0 | 10,000.00 | |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 19.55 | Call | 0.00850 | 0.00001 | | 0.05200 | 0.00005 | 0.009 | 43.16 | 0.00 | 0.00 | 0 | 17,500.00 | |
| \$ / R | On 22/09/2016 | Any day expiry | | | 14.08920 | 14.08920 | | 14.42750 | 14.42750 | | 19.65 | 0.00 | 0.00 | 0 | 0.00 | |
| \$ / R | On 22/09/2016 | Any day expiry | 14.20 | Put | 295.93490 | 0.29593 | | 141.02830 | 0.14103 | 295.935 | 20.01 | 0.57 | 0.00 | 0 | 16,500.00 | |
| \$ / R | On 27/09/2016 | Any day expiry | | | 14.10290 | 14.10290 | | 14.44170 | 14.44170 | | 19.44 | 0.00 | 0.00 | 0 | 500.00 | |
| \$ / R | On 28/09/2016 | Any day expiry | | | 14.10560 | 14.10560 | | 14.44460 | 14.44460 | | 19.52 | 0.00 | 0.00 | 0 | 900.00 | |
| \$ / R | On 28/09/2016 | Any day expiry | 11.80 | Put | 0.42960 | 0.00043 | | 0.23490 | 0.00023 | 0.430 | 25.07 | 0.00 | 0.00 | 0 | 250.00 | |
| \$ / R | On 28/09/2016 | Any day expiry | 13.50 | Put | 54.02670 | 0.05403 | | 25.40830 | 0.02541 | 54.027 | 18.31 | 0.16 | 0.00 | 0 | 150.00 | |
| \$ / R | On 28/09/2016 | Any day expiry | 18.25 | Call | 1.89110 | 0.00189 | | 2.06670 | 0.00207 | 1.891 | 39.48 | 0.00 | 0.00 | 0 | 250.00 | |
| \$ / R | On 28/09/2016 | Any day expiry | 18.41 | Call | 1.73690 | 0.00174 | | 2.10640 | 0.00211 | 1.737 | 40.31 | 0.00 | 0.00 | 0 | 150.00 | |
| \$ / R | On 29/09/2016 | Any day expiry | | | 14.10840 | 14.10840 | | 14.44740 | 14.44740 | | 19.57 | 0.00 | 572,124,000.00 | 40,000 | 22,740.00 | |
| \$ / R | On 30/09/2016 | Any day expiry | | | 14.11110 | 14.11110 | | 14.45020 | 14.45020 | | 19.63 | 0.00 | 0.00 | 0 | 2,856.00 | |
| \$ / R | On 30/09/2016 | Any day expiry | 14.50 | Call | 151.05850 | 0.15106 | | 0.00000 | 0.00000 | 151.059 | 20.99 | 0.32 | 89,339,567.60 | 20,000 | 20,000.00 | |
| \$ / R | On 03/10/2016 | Any day expiry | | | 14.11930 | 14.11930 | | 14.45880 | 14.45880 | | 19.36 | 0.00 | 0.00 | 0 | 0.00 | |
| \$ / R | On 03/10/2016 | Any day expiry | 14.61 | Put | 630.53300 | 0.63053 | | 404.82390 | 0.40482 | 630.533 | 21.08 | 0.71 | 0.00 | 0 | 18,400.00 | |
| \$ / R | On 03/10/2016 | Any day expiry | 14.76 | Call | 110.04950 | 0.11005 | | 204.32850 | 0.20433 | 110.050 | 21.59 | 0.23 | 0.00 | 0 | 18,400.00 | |
| \$ / R | On 04/10/2016 | Any day expiry | | | 14.12200 | 14.12200 | | 14.46160 | 14.46160 | | 19.42 | 0.00 | 0.00 | 0 | 0.00 | |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| \$ / R | On 04/10/2016 | Any day expiry | 14.60 | Put | 626.53140 | 0.62653 | 403.35960 | 0.40336 | 626.531 | 21.09 | 0.71 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 04/10/2016 | Any day expiry | 14.65 | Put | 665.46830 | 0.66547 | 435.51820 | 0.43552 | 665.468 | 21.26 | 0.72 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 05/10/2016 | Any day expiry | | | 14.12480 | 14.12480 | 14.46440 | 14.46440 | | 19.47 | 0.00 | 0.00 | 0 | 32.00 |
| \$ / R | On 10/10/2016 | Any day expiry | | | 14.13850 | 14.13850 | 14.47850 | 14.47850 | | 19.42 | 0.00 | 0.00 | 0 | 2,700.00 |
| \$ / R | On 12/10/2016 | Any day expiry | | | 14.14390 | 14.14390 | 14.48410 | 14.48410 | | 19.50 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/10/2016 | Any day expiry | | | 14.14940 | 14.14940 | 14.48970 | 14.48970 | | 19.56 | 0.00 | 0.00 | 0 | 830.00 |
| \$ / R | On 19/10/2016 | Any day expiry | | | 14.16300 | 14.16300 | 14.50380 | 14.50380 | | 19.45 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 19/10/2016 | Any day expiry | 14.58 | Call | 231.66880 | 0.23167 | 363.50820 | 0.36351 | 231.669 | 20.67 | 0.35 | 0.00 | 0 | 12,000.00 |
| \$ / R | On 26/10/2016 | Any day expiry | | | 14.18210 | 14.18210 | 14.52340 | 14.52340 | | 19.40 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/10/2016 | Any day expiry | 11.80 | Put | 4.03970 | 0.00404 | 3.17570 | 0.00318 | 4.040 | 21.79 | 0.01 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/10/2016 | Any day expiry | 13.50 | Put | 126.65550 | 0.12666 | 64.82450 | 0.06482 | 126.655 | 18.23 | 0.22 | 0.00 | 0 | 150.00 |
| \$ / R | On 26/10/2016 | Any day expiry | 18.77 | Call | 1.01130 | 0.00101 | 3.54950 | 0.00355 | 1.011 | 26.53 | 0.00 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/10/2016 | Any day expiry | 18.85 | Call | 0.87370 | 0.00087 | 3.22000 | 0.00322 | 0.874 | 26.53 | 0.00 | 0.00 | 0 | 150.00 |
| \$ / R | On 27/10/2016 | Any day expiry | | | 14.18480 | 14.18480 | 14.52620 | 14.52620 | | 19.54 | 0.00 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 27/10/2016 | Any day expiry | 13.25 | Put | 74.81530 | 0.07482 | 35.28000 | 0.03528 | 74.815 | 17.99 | 0.15 | 0.00 | 0 | 9,960.00 |
| \$ / R | On 27/10/2016 | Any day expiry | 14.25 | Put | 450.28890 | 0.45029 | 291.35810 | 0.29136 | 450.289 | 19.67 | 0.51 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 27/10/2016 | Any day expiry | 14.96 | Call | 178.74650 | 0.17875 | 277.34670 | 0.27735 | 178.747 | 21.53 | 0.27 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 27/10/2016 | Any day expiry | 15.06 | Put | 1,035.14950 | 1.03515 | 784.04880 | 0.78405 | 1,035.149 | 21.78 | 0.76 | 0.00 | 0 | 9,960.00 |
| \$ / R | On 27/10/2016 | Any day expiry | 16.14 | Call | 47.12450 | 0.04712 | 80.16780 | 0.08017 | 47.124 | 24.19 | 0.08 | 0.00 | 0 | 9,960.00 |
| \$ / R | On 07/11/2016 | Any day expiry | | | 14.21470 | 14.21470 | 14.55710 | 14.55710 | | 19.43 | 0.00 | 0.00 | 0 | 14.00 |
| \$ / R | On 07/11/2016 | Any day expiry | 14.95 | Put | 958.85090 | 0.95885 | 724.37850 | 0.72438 | 958.851 | 21.24 | 0.70 | 0.00 | 0 | 8,695.00 |
| \$ / R | On 07/11/2016 | Any day expiry | 16.36 | Call | 55.18490 | 0.05518 | 88.79620 | 0.08880 | 55.185 | 24.26 | 0.09 | 0.00 | 0 | 8,695.00 |
| \$ / R | On 10/11/2016 | Any day expiry | | | 14.22290 | 14.22290 | 14.56550 | 14.56550 | | 19.54 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 10/11/2016 | Any day expiry | 13.60 | Call | 814.09610 | 0.81410 | 1,077.43390 | 1.07743 | 814.096 | 18.51 | 0.73 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 10/11/2016 | Any day expiry | 14.25 | Call | 457.47550 | 0.45748 | 643.17340 | 0.64317 | 457.476 | 19.65 | 0.51 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 17/11/2016 | Any day expiry | | | 14.24200 | 14.24200 | 14.58520 | 14.58520 | | 19.65 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/11/2016 | Any day expiry | 13.26 | Put | 115.37920 | 0.11538 | 64.10700 | 0.06411 | 115.379 | 18.23 | 0.18 | 0.00 | 0 | 9,615.00 |
| \$ / R | On 17/11/2016 | Any day expiry | 15.60 | Put | 1,507.25930 | 1.50726 | 1,234.18970 | 1.23419 | 1,507.259 | 22.66 | 0.80 | 0.00 | 0 | 9,615.00 |
| \$ / R | On 17/11/2016 | Any day expiry | 17.09 | Call | 40.24590 | 0.04025 | 62.61540 | 0.06262 | 40.246 | 25.52 | 0.06 | 0.00 | 0 | 9,615.00 |
| \$ / R | On 28/11/2016 | Any day expiry | | | 14.27190 | 14.27190 | 14.61620 | 14.61620 | | 19.62 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/11/2016 | Any day expiry | 11.80 | Put | 12.02190 | 0.01202 | 8.13820 | 0.00814 | 12.022 | 20.39 | 0.02 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/11/2016 | Any day expiry | 13.50 | Put | 195.38040 | 0.19538 | 119.94310 | 0.11994 | 195.380 | 18.45 | 0.25 | 0.00 | 0 | 150.00 |
| \$ / R | On 28/11/2016 | Any day expiry | 19.40 | Call | 10.37440 | 0.01037 | 18.50680 | 0.01851 | 10.374 | 28.91 | 0.02 | 0.00 | 0 | 400.00 |
| \$ / R | On 13/12/2016 | Any day expiry | | | 14.31320 | 14.31320 | 14.65880 | 14.65880 | | 19.71 | 0.00 | 0.00 | 0 | 250.00 |
| \$ / R | On 14/12/2016 | Any day expiry | | | 14.31600 | 14.31600 | 14.66170 | 14.66170 | | 19.71 | 0.00 | 0.00 | 0 | 251.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | | | 14.33000 | 14.33000 | 14.67610 | 14.67610 | | 19.72 | 0.00 | 583,316,980.00 | 40,706 | 132,901.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 11.80 | Put | 16.56940 | 0.01657 | 12.03150 | 0.01203 | 16.569 | 19.55 | 0.03 | 0.00 | 0 | 250.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 12.59 | Put | 54.48210 | 0.05448 | 35.75090 | 0.03575 | 54.482 | 18.12 | 0.08 | 0.00 | 0 | 2,800.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 13.00 | Put | 108.47640 | 0.10848 | 63.16910 | 0.06317 | 108.476 | 18.12 | 0.15 | 126,957,684.67 | 60,300 | 148,350.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 13.22 | Put | 153.71730 | 0.15372 | 94.27780 | 0.09428 | 153.717 | 18.27 | 0.19 | 0.00 | 0 | 725.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 13.34 | Call | 1,173.36000 | 1.17336 | 1,451.49440 | 1.45149 | 1,173.360 | 18.35 | 0.78 | 0.00 | 0 | 2,800.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 13.34 | Put | 183.36000 | 0.18336 | 115.39440 | 0.11539 | 183.360 | 18.35 | 0.22 | 0.00 | 0 | 7,800.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 13.35 | Put | 185.99760 | 0.18600 | 117.29700 | 0.11730 | 185.998 | 18.35 | 0.22 | 0.00 | 0 | 4,500.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 13.50 | Put | 230.57550 | 0.23058 | 148.60460 | 0.14860 | 230.575 | 18.53 | 0.26 | 0.00 | 0 | 25,586.00 |

| 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 | 13.70 | Call | 931.34520 | 0.93135 | 1,175.00470 | 1.17500 | 931.345 | 18.81 | 0.69 | 0.00 | 0 | 1,230.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 13.70 | Put | 301.34520 | 0.30135 | 198.90470 | 0.19890 | 301.345 | 18.81 | 0.31 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 13.75 | Put | 320.88230 | 0.32088 | 213.90510 | 0.21391 | 320.882 | 18.88 | 0.32 | 0.00 | 0 | 12,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 13.77 | Put | 328.90380 | 0.32890 | 220.10770 | 0.22011 | 328.904 | 18.91 | 0.33 | 0.00 | 0 | 19,800.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.00 | Call | 759.63050 | 0.75963 | 975.79740 | 0.97580 | 759.631 | 19.23 | 0.61 | 0.00 | 0 | 3,450.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.00 | Put | 429.63050 | 0.42963 | 299.69740 | 0.29970 | 429.631 | 19.23 | 0.39 | 0.00 | 0 | 88,390.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.08 | Call | 718.27750 | 0.71828 | 927.07030 | 0.92707 | 718.278 | 19.34 | 0.59 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.09 | Call | 713.23550 | 0.71324 | 921.10860 | 0.92111 | 713.236 | 19.36 | 0.59 | 0.00 | 0 | 1,200.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.10 | Put | 478.22500 | 0.47822 | 339.07880 | 0.33908 | 478.225 | 19.37 | 0.42 | 0.00 | 0 | 2,800.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.12 | Put | 488.28620 | 0.48829 | 347.30320 | 0.34730 | 488.286 | 19.40 | 0.42 | 0.00 | 0 | 5,550.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.18 | Call | 669.15040 | 0.66915 | 868.77060 | 0.86877 | 669.150 | 19.48 | 0.56 | 0.00 | 0 | 4,200.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.20 | Put | 529.66160 | 0.52966 | 381.35730 | 0.38136 | 529.662 | 19.51 | 0.44 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.25 | Put | 556.42910 | 0.55643 | 403.57820 | 0.40358 | 556.429 | 19.58 | 0.46 | 0.00 | 0 | 1,040.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.30 | Put | 583.87820 | 0.58388 | 426.51100 | 0.42651 | 583.878 | 19.65 | 0.47 | 0.00 | 0 | 3,100.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.34 | Call | 596.32200 | 0.59632 | 781.47290 | 0.78147 | 596.322 | 19.71 | 0.52 | 0.00 | 0 | 1,400.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.45 | Put | 671.63010 | 0.67163 | 499.54990 | 0.49955 | 671.630 | 19.91 | 0.51 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.50 | Call | 532.41060 | 0.53241 | 701.38630 | 0.70139 | 532.411 | 20.00 | 0.48 | 0.00 | 0 | 100.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.50 | Put | 702.41060 | 0.70241 | 525.28630 | 0.52529 | 702.411 | 20.00 | 0.52 | 0.00 | 0 | 77,649.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.63 | Put | 785.33280 | 0.78533 | 595.36580 | 0.59537 | 785.333 | 20.24 | 0.55 | 0.00 | 0 | 5,700.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.66 | Put | 805.04310 | 0.80504 | 612.30110 | 0.61230 | 805.043 | 20.30 | 0.56 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.70 | Put | 831.64530 | 0.83165 | 635.58100 | 0.63558 | 831.645 | 20.37 | 0.57 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.80 | Put | 899.72650 | 0.89973 | 695.56630 | 0.69557 | 899.726 | 20.56 | 0.59 | 0.00 | 0 | 56,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.86 | Call | 411.98150 | 0.41198 | 548.84670 | 0.54885 | 411.982 | 20.69 | 0.39 | 0.00 | 0 | 5,550.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.98 | Put | 1,028.69740 | 1.02870 | 809.68370 | 0.80968 | 1,028.697 | 20.93 | 0.63 | 0.00 | 0 | 1,700.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.00 | Call | 373.42390 | 0.37342 | 498.93130 | 0.49893 | 373.424 | 20.98 | 0.36 | 0.00 | 0 | 2,400.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.00 | Put | 1,043.42390 | 1.04342 | 822.83130 | 0.82283 | 1,043.424 | 20.98 | 0.64 | 0.00 | 0 | 29,368.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.20 | Put | 1,194.69950 | 1.19470 | 959.65370 | 0.95965 | 1,194.699 | 21.39 | 0.68 | 0.00 | 0 | 6,985.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.21 | Put | 1,202.44680 | 1.20245 | 966.74440 | 0.96674 | 1,202.447 | 21.41 | 0.68 | 0.00 | 0 | 3,500.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.40 | Call | 282.63640 | 0.28264 | 381.18300 | 0.38118 | 282.636 | 21.81 | 0.29 | 0.00 | 0 | 26,053.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.40 | Put | 1,352.63640 | 1.35264 | 1,105.08300 | 1.10508 | 1,352.636 | 21.81 | 0.71 | 0.00 | 0 | 31,590.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.48 | Call | 267.48200 | 0.26748 | 361.39690 | 0.36140 | 267.482 | 21.97 | 0.27 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.50 | Call | 263.82750 | 0.26383 | 356.62420 | 0.35662 | 263.828 | 22.01 | 0.27 | 0.00 | 0 | 750.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.50 | Put | 1,433.82750 | 1.43383 | 1,180.52420 | 1.18052 | 1,433.828 | 22.01 | 0.73 | 0.00 | 0 | 69,895.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.57 | Put | 1,490.89830 | 1.49090 | 1,234.33360 | 1.23433 | 1,490.898 | 22.14 | 0.74 | 0.00 | 0 | 1,400.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.68 | Put | 1,581.89510 | 1.58190 | 1,320.46520 | 1.32047 | 1,581.895 | 22.33 | 0.76 | 0.00 | 0 | 63,513.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.80 | Put | 1,682.86990 | 1.68287 | 1,416.47240 | 1.41647 | 1,682.870 | 22.54 | 0.77 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.85 | Call | 205.43330 | 0.20543 | 283.16840 | 0.28317 | 205.433 | 22.62 | 0.22 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 16.00 | Call | 184.73700 | 0.18474 | 255.66510 | 0.25567 | 184.737 | 22.88 | 0.20 | 2,000,100.85 | 687 | 26,123.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 16.00 | Put | 1,854.73700 | 1.85474 | 1,579.56510 | 1.57957 | 1,854.737 | 22.88 | 0.80 | 0.00 | 0 | 32,950.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 16.31 | Call | 148.72950 | 0.14873 | 207.39370 | 0.20739 | 148.730 | 23.43 | 0.17 | 0.00 | 0 | 66,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 16.47 | Put | 2,273.20270 | 2.27320 | 1,980.30050 | 1.98030 | 2,273.203 | 23.70 | 0.85 | 0.00 | 0 | 1,365.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 16.53 | Put | 2,327.84890 | 2.32785 | 2,033.03440 | 2.03303 | 2,327.849 | 23.81 | 0.86 | 0.00 | 0 | 725.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 16.55 | Call | 126.11820 | 0.12612 | 176.78110 | 0.17678 | 126.118 | 23.84 | 0.14 | 0.00 | 0 | 500.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 16.69 | Put | 2,474.70480 | 2.47470 | 2,175.13590 | 2.17514 | 2,474.705 | 24.09 | 0.87 | 0.00 | 0 | 3,300.00 |

| 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 | 16.77 | Call | 108.70570 | 0.10871 | 153.03500 | 0.15303 | 108.706 | 24.23 | 0.12 | 0.00 | 0 | 16,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 16.91 | Call | 99.20920 | 0.09921 | 139.77950 | 0.13978 | 99.209 | 24.48 | 0.11 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 16.96 | Call | 96.83140 | 0.09683 | 135.36310 | 0.13536 | 96.831 | 24.63 | 0.11 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 17.00 | Call | 94.99220 | 0.09499 | 131.94090 | 0.13194 | 94.992 | 24.74 | 0.11 | 0.00 | 0 | 52,533.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 17.39 | Call | 79.57710 | 0.07958 | 104.80850 | 0.10481 | 79.577 | 25.87 | 0.09 | 0.00 | 0 | 2,800.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 17.50 | Call | 75.94280 | 0.07594 | 99.80910 | 0.09981 | 75.943 | 26.19 | 0.09 | 0.00 | 0 | 63,513.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 17.66 | Call | 71.12490 | 0.07112 | 93.18410 | 0.09318 | 71.125 | 26.66 | 0.08 | 0.00 | 0 | 15,100.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 17.69 | Call | 70.27770 | 0.07028 | 92.02110 | 0.09202 | 70.278 | 26.74 | 0.08 | 0.00 | 0 | 3,500.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 18.00 | Call | 62.45270 | 0.06245 | 81.27840 | 0.08128 | 62.453 | 27.64 | 0.07 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 18.06 | Call | 61.11350 | 0.06111 | 79.44250 | 0.07944 | 61.114 | 27.82 | 0.07 | 0.00 | 0 | 1,400.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 18.10 | Call | 60.24980 | 0.06025 | 78.25740 | 0.07826 | 60.250 | 27.93 | 0.07 | 0.00 | 0 | 23,489.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 18.12 | Call | 59.82620 | 0.05983 | 77.67700 | 0.07768 | 59.826 | 27.99 | 0.07 | 0.00 | 0 | 4,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 18.89 | Call | 35.28310 | 0.03528 | 54.84430 | 0.05484 | 35.283 | 28.65 | 0.04 | 0.00 | 0 | 17,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 18.98 | Call | 32.68800 | 0.03269 | 51.06200 | 0.05106 | 32.688 | 28.65 | 0.04 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 19.00 | Call | 32.13600 | 0.03214 | 50.25470 | 0.05025 | 32.136 | 28.65 | 0.04 | 0.00 | 0 | 2,310.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 19.15 | Call | 28.26390 | 0.02826 | 44.56520 | 0.04457 | 28.264 | 28.65 | 0.03 | 0.00 | 0 | 26,053.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 19.25 | Call | 25.92920 | 0.02593 | 41.10930 | 0.04111 | 25.929 | 28.65 | 0.03 | 0.00 | 0 | 10,303.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 19.70 | Call | 17.48620 | 0.01749 | 28.41960 | 0.02842 | 17.486 | 28.65 | 0.02 | 0.00 | 0 | 1,365.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 19.75 | Call | 16.72740 | 0.01673 | 27.26160 | 0.02726 | 16.727 | 28.65 | 0.02 | 0.00 | 0 | 150.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 19.81 | Call | 15.85790 | 0.01586 | 25.93020 | 0.02593 | 15.858 | 28.65 | 0.02 | 0.00 | 0 | 250.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 19.95 | Call | 13.99180 | 0.01399 | 23.05650 | 0.02306 | 13.992 | 28.65 | 0.02 | 0.00 | 0 | 725.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 20.08 | Call | 12.44650 | 0.01245 | 20.65800 | 0.02066 | 12.447 | 28.65 | 0.02 | 0.00 | 0 | 750.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 20.16 | Call | 11.57730 | 0.01158 | 19.30060 | 0.01930 | 11.577 | 28.65 | 0.02 | 0.00 | 0 | 3,300.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 20.30 | Call | 10.19310 | 0.01019 | 17.12500 | 0.01712 | 10.193 | 28.65 | 0.01 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 20.36 | Call | 9.64920 | 0.00965 | 16.26530 | 0.01627 | 9.649 | 28.65 | 0.01 | 0.00 | 0 | 368.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 20.90 | Call | 5.85200 | 0.00585 | 10.16380 | 0.01016 | 5.852 | 28.65 | 0.01 | 0.00 | 0 | 32,200.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 21.24 | Call | 4.24640 | 0.00425 | 7.51520 | 0.00752 | 4.246 | 28.65 | 0.01 | 0.00 | 0 | 5,700.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 21.30 | Call | 4.01090 | 0.00401 | 7.12210 | 0.00712 | 4.011 | 28.65 | 0.01 | 0.00 | 0 | 69,895.00 |
| \$ / R | On 13/01/2017 | Any day expiry | | | 14.40020 | 14.40020 | 14.74820 | 14.74820 | | 19.63 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/01/2017 | Any day expiry | 13.95 | Put | 435.51630 | 0.43552 | 311.16610 | 0.31117 | 435.516 | 18.91 | 0.37 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 13/01/2017 | Any day expiry | 16.17 | Call | 225.41430 | 0.22541 | 301.70080 | 0.30170 | 225.414 | 22.82 | 0.22 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 25/01/2017 | Any day expiry | | | 14.43390 | 14.43390 | 14.78280 | 14.78280 | | 19.62 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/01/2017 | Any day expiry | 14.10 | Put | 519.85860 | 0.51986 | 382.44140 | 0.38244 | 519.859 | 19.06 | 0.40 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 25/01/2017 | Any day expiry | 15.89 | Call | 301.09740 | 0.30110 | 390.86270 | 0.39086 | 301.097 | 22.24 | 0.27 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | | | 14.56580 | 14.56580 | 14.91830 | 14.91830 | | 19.57 | 0.00 | 83,025,060.00 | 5,700 | 83,303.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 12.20 | Put | 47.74010 | 0.04774 | 29.04830 | 0.02905 | 47.740 | 16.60 | 0.06 | 0.00 | 0 | 250.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 13.00 | Put | 177.67480 | 0.17767 | 120.90040 | 0.12090 | 177.675 | 17.73 | 0.17 | 0.00 | 0 | 46,000.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 14.10 | Put | 562.88740 | 0.56289 | 430.16570 | 0.43017 | 562.887 | 18.87 | 0.38 | 0.00 | 0 | 46,000.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 14.65 | Put | 867.31620 | 0.86732 | 694.36840 | 0.69437 | 867.316 | 19.73 | 0.49 | 0.00 | 0 | 100.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 15.23 | Put | 1,252.07040 | 1.25207 | 1,042.26430 | 1.04226 | 1,252.070 | 20.66 | 0.59 | 0.00 | 0 | 90.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 15.36 | Put | 1,346.08460 | 1.34608 | 1,128.59200 | 1.12859 | 1,346.085 | 20.88 | 0.61 | 64,286,704.40 | 7,160 | 7,160.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 15.70 | Put | 1,603.76490 | 1.60376 | 1,367.18870 | 1.36719 | 1,603.765 | 21.46 | 0.66 | 0.00 | 0 | 6,370.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 15.74 | Put | 1,635.03690 | 1.63504 | 1,396.51970 | 1.39652 | 1,635.037 | 21.53 | 0.66 | 0.00 | 0 | 3,200.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 16.75 | Put | 2,470.43910 | 2.47044 | 2,195.63430 | 2.19563 | 2,470.439 | 23.05 | 0.78 | 0.00 | 0 | 1,800.00 |

| 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 13/03/2017 | Foreign Exchange Future | 17.31 | Call | 222.20420 | 0.22220 | 283.56170 | 0.28356 | 222.204 | 23.85 | 0.18 | 0.00 | 0 | 46,000.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 18.43 | Call | 156.27310 | 0.15627 | 188.60670 | 0.18861 | 156.273 | 26.26 | 0.12 | 0.00 | 0 | 90.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 18.44 | Call | 155.86360 | 0.15586 | 188.08270 | 0.18808 | 155.864 | 26.29 | 0.12 | 12,939,038.69 | 7,095 | 7,160.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 19.00 | Call | 131.53540 | 0.13154 | 162.57520 | 0.16258 | 131.535 | 27.33 | 0.10 | 0.00 | 0 | 6,370.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 19.38 | Call | 106.30350 | 0.10630 | 147.50010 | 0.14750 | 106.304 | 27.33 | 0.09 | 0.00 | 0 | 3,200.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 21.42 | Call | 32.05440 | 0.03205 | 47.77890 | 0.04778 | 32.054 | 27.33 | 0.03 | 0.00 | 0 | 1,800.00 |
| \$ / R | On 12/04/2017 | Any day expiry | | | 14.65010 | 14.65010 | 15.00510 | 15.00510 | | 19.67 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/04/2017 | Any day expiry | 13.95 | Put | 516.18030 | 0.51618 | 401.55020 | 0.40155 | 516.180 | 18.60 | 0.34 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 12/04/2017 | Any day expiry | 17.02 | Call | 318.29380 | 0.31829 | 396.06290 | 0.39606 | 318.294 | 23.20 | 0.23 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 25/04/2017 | Any day expiry | | | 14.68660 | 14.68660 | 15.04280 | 15.04280 | | 19.70 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/04/2017 | Any day expiry | 14.10 | Put | 595.39570 | 0.59540 | 467.87310 | 0.46787 | 595.396 | 18.78 | 0.36 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 25/04/2017 | Any day expiry | 16.67 | Call | 399.14050 | 0.39914 | 491.34470 | 0.49134 | 399.141 | 22.63 | 0.27 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | | | 14.84190 | 14.84190 | 15.20270 | 15.20270 | | 19.78 | 0.00 | 0.00 | 0 | 149,681.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 14.11 | Put | 632.14900 | 0.63215 | 509.87870 | 0.50988 | 632.149 | 18.68 | 0.35 | 0.00 | 0 | 2,850.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 14.23 | Put | 691.60750 | 0.69161 | 558.15700 | 0.55816 | 691.608 | 18.86 | 0.37 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 14.89 | Put | 1,064.42740 | 1.06443 | 885.06250 | 0.88506 | 1,064.427 | 19.84 | 0.47 | 0.00 | 0 | 1,297.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 15.50 | Put | 1,466.37340 | 1.46637 | 1,257.15730 | 1.25716 | 1,466.373 | 20.68 | 0.56 | 0.00 | 0 | 150.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 15.78 | Put | 1,668.08020 | 1.66808 | 1,444.91220 | 1.44491 | 1,668.080 | 21.09 | 0.59 | 0.00 | 0 | 3,155.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 16.26 | Call | 616.55860 | 0.61656 | 733.29880 | 0.73330 | 616.559 | 21.79 | 0.35 | 0.00 | 0 | 2,850.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 16.73 | Call | 523.08870 | 0.52309 | 625.74770 | 0.62575 | 523.089 | 22.42 | 0.31 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 18.15 | Call | 337.53040 | 0.33753 | 394.96800 | 0.39497 | 337.530 | 24.48 | 0.21 | 0.00 | 0 | 1,297.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 18.65 | Call | 302.32130 | 0.30232 | 349.81130 | 0.34981 | 302.321 | 25.43 | 0.18 | 0.00 | 0 | 150.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 19.71 | Call | 224.92490 | 0.22492 | 284.16450 | 0.28416 | 224.925 | 26.68 | 0.14 | 0.00 | 0 | 3,155.00 |
| \$ / R | On 12/07/2017 | Any day expiry | | | 14.90790 | 14.90790 | 15.27090 | 15.27090 | | 23.83 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/07/2017 | Any day expiry | 13.95 | Put | 577.64160 | 0.57764 | 463.07600 | 0.46308 | 577.642 | 18.59 | 0.32 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 12/07/2017 | Any day expiry | 17.98 | Call | 393.22110 | 0.39322 | 468.32800 | 0.46833 | 393.221 | 23.90 | 0.23 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | | | 15.11130 | 15.11130 | 15.47970 | 15.47970 | | 20.01 | 0.00 | 0.00 | 0 | 2,700.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 12.75 | Put | 208.25410 | 0.20825 | 144.88190 | 0.14488 | 208.254 | 17.07 | 0.14 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.75 | Put | 529.56120 | 0.52956 | 421.51080 | 0.42151 | 529.561 | 18.43 | 0.28 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | | | 15.44640 | 15.44640 | 15.80890 | 15.80890 | | 20.73 | 0.00 | 0.00 | 0 | 670.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | | | 15.78160 | 15.78160 | 16.13820 | 16.13820 | | 21.17 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | | | 16.11670 | 16.11670 | 16.46740 | 16.46740 | | 21.53 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.64 | Put | 605.35880 | 0.60536 | 482.71610 | 0.48272 | 605.359 | 19.50 | 0.22 | 0.00 | 0 | 70,530.00 |
| \$ / R MAXI | On 19/09/2016 | Foreign Exchange Future | | | 14.08100 | 14.08100 | 14.41900 | 14.41900 | | 19.24 | 0.00 | 14,081.00 | 1 | 611.00 |
| \$ / R MAXI | On 19/12/2016 | Foreign Exchange Future | | | 14.33000 | 14.33000 | 14.67610 | 14.67610 | | 19.72 | 0.00 | 0.00 | 0 | 166.00 |
| \$ / R MAXI | On 13/03/2017 | Foreign Exchange Future | | | 14.56580 | 14.56580 | 14.91830 | 14.91830 | | 19.57 | 0.00 | 0.00 | 0 | 53.00 |
| \$ / R MAXI | On 19/06/2017 | Foreign Exchange Future | | | 14.84190 | 14.84190 | 15.20270 | 15.20270 | | 19.78 | 0.00 | 0.00 | 0 | 3.00 |
| £ / R | On 08/09/2016 | Any day expiry | | | 18.86770 | 18.86770 | 19.13290 | 19.13290 | | 16.59 | 0.00 | 0.00 | 0 | 0.00 |
| £ / R | On 08/09/2016 | Any day expiry | 21.20 | Put | 2,332.33930 | 2.33234 | 2,067.17780 | 2.06718 | 2,332.339 | 45.02 | 1.00 | 0.00 | 0 | 12,264.00 |
| £ / R | On 08/09/2016 | Any day expiry | 25.85 | Call | 0.00000 | 0.00000 | 0.09390 | 0.00009 | 0.000 | 23.57 | 0.00 | 0.00 | 0 | 12,264.00 |
| £ / R | On 19/09/2016 | Foreign Exchange Future | | | 18.90660 | 18.90660 | 19.17670 | 19.17670 | | 18.46 | 0.00 | 6,031,205.40 | 319 | 47,775.00 |
| £ / R | On 19/09/2016 | Foreign Exchange Future | 18.90 | Call | 266.08510 | 0.26609 | 433.82430 | 0.43382 | 266.085 | 18.46 | 0.51 | 0.00 | 0 | 1,050.00 |

| 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 19/09/2016 | Foreign Exchange Future | 18.90 | Put | 259.48510 | | 0.25949 | | 157.12430 | 0.15712 | 259.485 | 18.46 | 0.49 | 0.00 | 0 | 1,050.00 |
| £ / R | On 19/09/2016 | Foreign Exchange Future | 22.50 | Call | 0.20410 | | 0.00020 | | 0.68400 | 0.00068 | 0.204 | 28.78 | 0.00 | 0.00 | 0 | 500.00 |
| £ / R | On 19/09/2016 | Foreign Exchange Future | 23.60 | Call | 0.17350 | | 0.00017 | | 0.24170 | 0.00024 | 0.174 | 35.50 | 0.00 | 0.00 | 0 | 700.00 |
| £ / R | On 19/09/2016 | Foreign Exchange Future | 25.30 | Call | 0.04900 | | 0.00005 | | 0.06490 | 0.00006 | 0.049 | 41.96 | 0.00 | 0.00 | 0 | 800.00 |
| £ / R | On 05/10/2016 | Any day expiry | | | 18.96810 | | 18.96810 | | 19.24310 | 19.24310 | | 18.92 | 0.00 | 0.00 | 0 | 112.00 |
| £ / R | On 27/10/2016 | Any day expiry | | | 19.06310 | | 19.06310 | | 19.33760 | 19.33760 | | 18.84 | 0.00 | 0.00 | 0 | 41.00 |
| £ / R | On 19/12/2016 | Foreign Exchange Future | | | 19.27790 | | 19.27790 | | 19.55790 | 19.55790 | | 18.71 | 0.00 | 20,010,460.20 | 1,038 | 20,225.00 |
| £ / R | On 19/12/2016 | Foreign Exchange Future | 17.13 | Put | 97.98780 | | 0.09799 | | 88.22930 | 0.08823 | 97.988 | 18.32 | 0.10 | 0.00 | 0 | 4,885.00 |
| £ / R | On 19/12/2016 | Foreign Exchange Future | 21.41 | Put | 2,335.47680 | | 2.33548 | | 2,122.42750 | 2.12243 | 2,335.477 | 20.62 | 0.82 | 0.00 | 0 | 4,885.00 |
| £ / R | On 19/12/2016 | Foreign Exchange Future | 24.46 | Call | 50.95810 | | 0.05096 | | 53.70190 | 0.05370 | 50.958 | 25.81 | 0.05 | 0.00 | 0 | 4,885.00 |
| £ / R | On 13/03/2017 | Foreign Exchange Future | | | 19.63130 | | 19.63130 | | 19.91740 | 19.91740 | | 18.48 | 0.00 | 490,782.50 | 25 | 3,584.00 |
| £ / R | On 25/04/2017 | Any day expiry | | | 19.81500 | | 19.81500 | | 20.10610 | 20.10610 | | 18.48 | 0.00 | 0.00 | 0 | 73.00 |
| £ / R | On 19/06/2017 | Foreign Exchange Future | | | 20.04850 | | 20.04850 | | 20.34590 | 20.34590 | | | 0.00 | 0.00 | 0 | 12,525.00 |
| £ / R | On 18/12/2017 | Foreign Exchange Future | | | 20.95540 | | 20.95540 | | 21.25160 | 21.25160 | | 18.07 | 0.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On 19/09/2016 | Foreign Exchange Future | | | 0.13783 | | 0.13783 | | 0.13943 | 0.13943 | | 22.46 | 0.00 | 0.00 | 0 | 18,294.00 |
| ¥ / R | On 19/12/2016 | Foreign Exchange Future | | | 0.14087 | | 0.14087 | | 0.14255 | 0.14255 | | 20.24 | 0.00 | 0.00 | 0 | 3,592.00 |
| ¥ / R | On 13/03/2017 | Foreign Exchange Future | | | 0.14378 | | 0.14378 | | 0.14551 | 0.14551 | | 19.81 | 0.00 | 0.00 | 0 | 1,368.00 |
| ¥ / R | On 19/06/2017 | Foreign Exchange Future | | | 0.14723 | | 0.14723 | | 0.14903 | 0.14903 | | 20.18 | 0.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On 18/09/2017 | Foreign Exchange Future | | | 0.15058 | | 0.15058 | | 0.15245 | 0.15245 | | 20.80 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 19/09/2016 | Foreign Exchange Future | | | 15.83180 | | 15.83180 | | 16.07910 | 16.07910 | | 18.71 | 0.00 | 8,390,854.00 | 530 | 36,120.00 |
| € / R | On 19/09/2016 | Foreign Exchange Future | 14.87 | Put | 8.31860 | | 0.00832 | | 6.52370 | 0.00652 | 8.319 | 18.75 | 0.04 | 0.00 | 0 | 10,000.00 |
| € / R | On 19/09/2016 | Foreign Exchange Future | 15.81 | Call | 232.85880 | | 0.23286 | | 389.94390 | 0.38994 | 232.859 | 18.62 | 0.52 | 0.00 | 0 | 10,000.00 |
| € / R | On 19/09/2016 | Foreign Exchange Future | 16.68 | Call | 29.95810 | | 0.02996 | | 71.00760 | 0.07101 | 29.958 | 21.32 | 0.10 | 0.00 | 0 | 20,000.00 |
| € / R | On 30/09/2016 | Any day expiry | | | 15.86980 | | 15.86980 | | 16.11840 | 16.11840 | | 18.59 | 0.00 | 0.00 | 0 | 34.00 |
| € / R | On 28/11/2016 | Any day expiry | | | 16.09590 | | 16.09590 | | 16.35030 | 16.35030 | | 18.52 | 0.00 | 0.00 | 0 | 500.00 |
| € / R | On 19/12/2016 | Foreign Exchange Future | | | 16.17790 | | 16.17790 | | 16.43470 | 16.43470 | | 18.54 | 0.00 | 0.00 | 0 | 23,484.00 |
| € / R | On 19/12/2016 | Foreign Exchange Future | 16.50 | Call | 514.65420 | | 0.51465 | | 633.72910 | 0.63373 | 514.654 | 19.07 | 0.44 | 0.00 | 0 | 450.00 |
| € / R | On 19/12/2016 | Foreign Exchange Future | 16.90 | Put | 1,113.01280 | | 1.11301 | | 955.10360 | 0.95510 | 1,113.013 | 19.69 | 0.64 | 0.00 | 0 | 2,961.00 |
| € / R | On 19/12/2016 | Foreign Exchange Future | 21.90 | Call | 6.96200 | | 0.00696 | | 15.58490 | 0.01558 | 6.962 | 23.86 | 0.01 | 0.00 | 0 | 2,961.00 |
| € / R | On 13/03/2017 | Foreign Exchange Future | | | 16.50910 | | 16.50910 | | 16.77290 | 16.77290 | | 18.68 | 0.00 | 0.00 | 0 | 4,905.00 |
| € / R | On 19/06/2017 | Foreign Exchange Future | | | 16.90090 | | 16.90090 | | 17.17430 | 17.17430 | | 18.95 | 0.00 | 0.00 | 0 | 77,291.00 |
| € / R | On 18/09/2017 | Foreign Exchange Future | | | 17.28160 | | 17.28160 | | 17.56030 | 17.56030 | | 19.22 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 18/12/2017 | Foreign Exchange Future | | | 17.71600 | | 17.71600 | | 17.98630 | 17.98630 | | 19.78 | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 17/12/2025 | Interest Rate Swap | | | 98.15976 | | 98.15976 | | 99.12264 | 99.12264 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 16/03/2026 | Interest Rate Swap | | | 95.23834 | | 95.23834 | | 96.24426 | 96.24426 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 15/06/2026 | Interest Rate Swap | | | 94.00742 | | 94.00742 | | 95.04746 | 95.04746 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 21/09/2026 | Interest Rate Swap | | | 96.08816 | | 96.08816 | | 97.14070 | 97.14070 | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 19/12/2016 | Interest Rate Swap | | | 100.07785 | | 100.07785 | | 100.08193 | 100.08193 | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 16/03/2017 | Interest Rate Swap | | | 100.03674 | | 100.03674 | | 100.05420 | 100.05420 | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 15/06/2017 | Interest Rate Swap | | | 99.69074 | | 99.69074 | | 99.72991 | 99.72991 | | | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-----------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| 1Y STND | On 21/09/2017 | Interest Rate Swap | 99.78077 | 99.78077 | 99.85040 | 99.85040 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 18/12/2017 | Interest Rate Swap | 100.09998 | 100.09998 | 100.19871 | 100.19871 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 16/03/2018 | Interest Rate Swap | 99.42408 | 99.42408 | 99.55353 | 99.55353 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 15/06/2018 | Interest Rate Swap | 99.13644 | 99.13644 | 99.29523 | 99.29523 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 21/09/2018 | Interest Rate Swap | 99.29519 | 99.29519 | 99.47663 | 99.47663 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 17/12/2020 | Interest Rate Swap | 98.30882 | 98.30882 | 98.77043 | 98.77043 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 16/03/2021 | Interest Rate Swap | 97.65248 | 97.65248 | 98.15372 | 98.15372 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 15/06/2021 | Interest Rate Swap | 96.96630 | 96.96630 | 97.50685 | 97.50685 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 21/09/2021 | Interest Rate Swap | 97.25106 | 97.25106 | 97.82805 | 97.82805 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 03/11/2016 | Index Future | 504.53500 | 504.53500 | 502.13200 | 502.13200 | | | | | 0.00 | 0.00 | 0 | 14.00 |
| AL37 | On 02/02/2017 | Index Future | 514.28300 | 514.28300 | 511.83200 | 511.83200 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 03/11/2016 | Index Future | 585.79000 | 585.79000 | 580.97900 | 580.97900 | | | | | 0.00 | 5,857,900.00 | 1 | 9.00 |
| AL7T | On 02/02/2017 | Index Future | 597.10800 | 597.10800 | 592.20300 | 592.20300 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 03/11/2016 | Index Future | 534.20100 | 534.20100 | 529.24100 | 529.24100 | | | | | 0.00 | 0.00 | 0 | 718.00 |
| ALBI | On 02/02/2017 | Index Future | 544.52200 | 544.52200 | 539.46500 | 539.46500 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 04/05/2017 | Index Future | 555.50000 | 555.50000 | 550.35000 | 550.35000 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 19/09/2016 | Foreign Exchange Future | 10.80740 | 10.80740 | 10.92830 | 10.92830 | | | | 14.43 | 0.00 | 3,469,175.40 | 321 | 10,483.00 |
| AU\$ / R | On 19/12/2016 | Foreign Exchange Future | 10.97360 | 10.97360 | 11.09880 | 11.09880 | | | | 14.66 | 0.00 | 0.00 | 0 | 1,725.00 |
| AU\$ / R | On 13/03/2017 | Foreign Exchange Future | 11.13300 | 11.13300 | 11.26160 | 11.26160 | | | | 14.62 | 0.00 | 1,970,541.00 | 177 | 3,405.00 |
| AU\$ / R | On 19/06/2017 | Foreign Exchange Future | 11.32020 | 11.32020 | 11.45430 | 11.45430 | | | | 15.10 | 0.00 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 18/09/2017 | Foreign Exchange Future | 11.50460 | 11.50460 | 11.64330 | 11.64330 | | | | 15.51 | 0.00 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 18/12/2017 | Foreign Exchange Future | 11.73920 | 11.73920 | 11.87100 | 11.87100 | | | | 16.30 | 0.00 | 0.00 | 0 | 0.00 |
| CAD/ R | On 19/09/2016 | Foreign Exchange Future | 10.96770 | 10.96770 | 11.15550 | 11.15550 | | | | 14.91 | 0.00 | 0.00 | 0 | 4,340.00 |
| CAD/ R | On 19/12/2016 | Foreign Exchange Future | 11.16680 | 11.16680 | 11.35950 | 11.35950 | | | | 15.43 | 0.00 | 0.00 | 0 | 0.00 |
| CAD/ R | On 13/03/2017 | Foreign Exchange Future | 11.35540 | 11.35540 | 11.55270 | 11.55270 | | | | 15.38 | 0.00 | 0.00 | 0 | 0.00 |
| CAD/ R | On 19/06/2017 | Foreign Exchange Future | 11.57660 | 11.57660 | 11.78030 | 11.78030 | | | | 15.81 | 0.00 | 0.00 | 0 | 0.00 |
| CHF / R | On 19/09/2016 | Foreign Exchange Future | 14.48860 | 14.48860 | 14.70820 | 14.70820 | | | | 18.54 | 0.00 | 0.00 | 0 | 2,157.00 |
| CHF / R | On 19/12/2016 | Foreign Exchange Future | 14.82410 | 14.82410 | 15.05210 | 15.05210 | | | | 18.65 | 0.00 | 0.00 | 0 | 0.00 |
| CHF / R | On 13/03/2017 | Foreign Exchange Future | 15.14540 | 15.14540 | 15.37980 | 15.37980 | | | | 18.86 | 0.00 | 0.00 | 0 | 0.00 |
| CHF / R | On 19/06/2017 | Foreign Exchange Future | 15.52610 | 15.52610 | 15.76860 | 15.76860 | | | | 19.38 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 19/09/2016 | Foreign Exchange Future | 2.10780 | 2.10780 | 2.15370 | 2.15370 | | | | 16.50 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 19/12/2016 | Foreign Exchange Future | 2.13560 | 2.13560 | 2.18200 | 2.18200 | | | | 16.97 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 13/03/2017 | Foreign Exchange Future | 2.16170 | 2.16170 | 2.20850 | 2.20850 | | | | 16.61 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 19/06/2017 | Foreign Exchange Future | 2.19150 | 2.19150 | 2.23890 | 2.23890 | | | | 18.07 | 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 | | 2.12920 | 2.12920 | | 2.17540 | 2.17540 | | 17.70 | 0.00 | 0.00 | 0 | 435.00 |
| DKK / R | On 19/09/2016 | Foreign Exchange Future | | 2.12840 | 2.12840 | | 2.16080 | 2.16080 | | 16.45 | 0.00 | 0.00 | 0 | 100.00 |
| DKK / R | On 19/12/2016 | Foreign Exchange Future | | 2.17580 | 2.17580 | | 2.20980 | 2.20980 | | 16.35 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 13/03/2017 | Foreign Exchange Future | | 2.22020 | 2.22020 | | 2.25490 | 2.25490 | | 16.51 | 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 | | 10.26557 | 79.14538 | | 10.39402 | 78.30440 | | | 0.00 | 0.00 | 0 | 8,789.00 |
| ES33 | On 02/02/2017 | Bond Future | | 10.34007 | 80.67483 | | 10.47281 | 79.81739 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 04/05/2017 | Bond Future | | 10.40371 | 78.50663 | | 10.54052 | 77.63335 | | | 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 | | 10.38365 | 83.55684 | | 10.51215 | 82.58760 | | | 0.00 | 0.00 | 0 | 8,777.00 |
| ES42 | On 02/02/2017 | Bond Future | | 10.45322 | 85.17186 | | 10.58584 | 84.18367 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 04/05/2017 | Bond Future | | 10.51661 | 82.62670 | | 10.65327 | 81.62017 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 25/04/2042 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 03/11/2016 | GOVI | | 531.86800 | 531.86800 | | 527.23900 | 527.23900 | | | 0.00 | 0.00 | 0 | 420.00 |
| GOVI | On 02/02/2017 | GOVI | | 542.14500 | 542.14500 | | 537.42400 | 537.42400 | | | 0.00 | 0.00 | 0 | 27.00 |
| GOVI | On 04/05/2017 | GOVI | | 553.07400 | 553.07400 | | 548.26800 | 548.26800 | | | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 19/09/2016 | Foreign Exchange Future | | 1.81580 | 1.81580 | | 1.85950 | 1.85950 | | 18.17 | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 19/12/2016 | Foreign Exchange Future | | 1.84970 | 1.84970 | | 1.89450 | 1.89450 | | 19.35 | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 13/03/2017 | Foreign Exchange Future | | 1.88140 | 1.88140 | | 1.92690 | 1.92690 | | 19.42 | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 19/06/2017 | Foreign Exchange Future | | 1.91800 | 1.91800 | | 1.96470 | 1.96470 | | 19.22 | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 03/11/2016 | Bond Future | | 128.61310 | 128.61310 | | 128.60855 | 128.60855 | | | 0.00 | 0.00 | 0 | 3,044.00 |
| I2025 | On 31/01/2025 | 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 |
|------------------|---------------|-------------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| 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 | 107.61405 | | 107.61405 | | 107.61015 | 107.61015 | | | 0.00 | 0.00 | 0 | 4,575.00 |
| 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 | 135.03098 | | 135.03098 | | 135.48721 | 135.48721 | | | 0.00 | 0.00 | 0 | 20,843.00 |
| 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 | 133.28454 | | 133.28454 | | 133.27917 | 133.27917 | | | 0.00 | 0.00 | 0 | 17,660.00 |
| 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 | 144.04502 | | 144.04502 | | 144.03928 | 144.03928 | | | 0.00 | 0.00 | 0 | 21,628.00 |
| I2050 | On 31/12/2050 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 03/11/2016 | Index Future | 249.64600 | | 249.64600 | | 249.72300 | 249.72300 | | | 0.00 | 0.00 | 0 | 1,023.00 |
| IGOV | On 02/02/2017 | Index Future | 254.48400 | | 254.48400 | | 254.56300 | 254.56300 | | | 0.00 | 0.00 | 0 | 57.00 |
| IGOV | On 04/05/2017 | Index Future | 259.63000 | | 259.63000 | | 259.71400 | 259.71400 | | | 0.00 | 0.00 | 0 | 0.00 |
| ILBI | On 03/11/2016 | Index Future | 676.61800 | | 676.61800 | | 676.81600 | 676.81600 | | | 0.00 | 0.00 | 0 | 0.00 |
| ILBI | On 02/02/2017 | Index Future | 689.75400 | | 689.75400 | | 689.95700 | 689.95700 | | | 0.00 | 0.00 | 0 | 155.00 |
| JIBAR FUTURE | On 21/09/2016 | Jibar Tradeable Future | 7.40000 | | 92.60000 | | 7.40000 | 92.60000 | | | 0.00 | 0.00 | 0 | 10.00 |
| JIBAR FUTURE | On 19/10/2016 | Jibar Tradeable Future | 7.44000 | | 92.56000 | | 7.44000 | 92.56000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 16/11/2016 | Jibar Tradeable Future | 7.47000 | | 92.53000 | | 7.47000 | 92.53000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/12/2016 | Jibar Tradeable Future | 7.53000 | | 92.47000 | | 7.53000 | 92.47000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/01/2017 | Jibar Tradeable Future | 7.56000 | | 92.44000 | | 7.56000 | 92.44000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/02/2017 | Jibar Tradeable Future | 7.61000 | | 92.39000 | | 7.61000 | 92.39000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/03/2017 | Jibar Tradeable Future | 7.64000 | | 92.36000 | | 7.64000 | 92.36000 | | | 0.00 | 0.00 | 0 | 1,000.00 |
| JIBAR FUTURE | On 21/06/2017 | Jibar Tradeable Future | 7.74000 | | 92.26000 | | 7.74000 | 92.26000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/09/2017 | Jibar Tradeable Future | 7.76000 | | 92.24000 | | 7.76000 | 92.24000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/12/2017 | Jibar Tradeable Future | 7.78000 | | 92.22000 | | 7.78000 | 92.22000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/03/2018 | Jibar Tradeable Future | 7.79000 | | 92.21000 | | 7.79000 | 92.21000 | | | 0.00 | 0.00 | 0 | 1,000.00 |
| JIBAR FUTURE | On 20/06/2018 | Jibar Tradeable Future | 7.98000 | | 92.02000 | | 7.98000 | 92.02000 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 19/09/2016 | Foreign Exchange Future | 0.13880 | | 0.13880 | | 0.14210 | 0.14210 | | | 0.00 | 0.00 | 0 | 1,266.00 |
| KES / R | On 19/12/2016 | Foreign Exchange Future | 0.13850 | | 0.13850 | | 0.14240 | 0.14240 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 13/03/2017 | Foreign Exchange Future | 0.13780 | | 0.13780 | | 0.14230 | 0.14230 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 19/06/2017 | Foreign Exchange Future | 0.13730 | | 0.13730 | | 0.14280 | 0.14280 | | | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 19/09/2016 | Foreign Exchange Future | 10.42490 | | 10.42490 | | 10.52960 | 10.52960 | | 15.08 | 0.00 | 0.00 | 0 | 100.00 |
| NZ\$ / R | On 19/12/2016 | Foreign Exchange Future | 10.57070 | | 10.57070 | | 10.67860 | 10.67860 | | 15.68 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 13/03/2017 | Foreign Exchange Future | 10.71400 | | 10.71400 | | 10.82410 | 10.82410 | | 15.67 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 19/06/2017 | Foreign Exchange Future | 10.88330 | | 10.88330 | | 10.99780 | 10.99780 | | 16.49 | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 19/09/2016 | Foreign Exchange Future | 1.31680 | | 1.31680 | | 1.34180 | 1.34180 | | | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| PULA / R | On 19/12/2016 | Foreign Exchange Future | | | 1.33200 | | 1.33200 | | 1.35760 | 1.35760 | | | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 13/03/2017 | Foreign Exchange Future | | | 1.34620 | | 1.34620 | | 1.37220 | 1.37220 | | | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 19/06/2017 | Foreign Exchange Future | | | 1.36190 | | 1.36190 | | 1.38830 | 1.38830 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO £ / \$ | On 19/09/2016 | Foreign Exchange Future | | | 1.34270 | | 1.34270 | | 1.33000 | 1.33000 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO £ / \$ | On 19/12/2016 | Foreign Exchange Future | | | 1.34530 | | 1.34530 | | 1.33260 | 1.33260 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO £ / \$ | On 13/03/2017 | Foreign Exchange Future | | | 1.34780 | | 1.34780 | | 1.33510 | 1.33510 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO £ / \$ | On 19/06/2017 | Foreign Exchange Future | | | 1.35080 | | 1.35080 | | 1.33830 | 1.33830 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 19/09/2016 | Foreign Exchange Future | | | 1.12430 | | 1.12430 | | 1.11510 | 1.11510 | | | 0.00 | 0.00 | 0 | 13,286.00 |
| QUANTO € / \$ | On 19/12/2016 | Foreign Exchange Future | | | 1.12900 | | 1.12900 | | 1.11980 | 1.11980 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 13/03/2017 | Foreign Exchange Future | | | 1.13340 | | 1.13340 | | 1.12430 | 1.12430 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 19/06/2017 | Foreign Exchange Future | | | 1.13870 | | 1.13870 | | 1.12970 | 1.12970 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 03/11/2016 | Bond Future | | | 8.73772 | | 115.67505 | | 8.87160 | 114.72424 | | 8.99 | 0.00 | 78,774,709.05 | 681 | 99,535.00 |
| R186 | On 03/11/2016 | Bond Future | 8.30 | Call | 534.33000 | | 0.53433 | | 357.68000 | 0.35768 | 534.330 | 8.93 | 0.23 | 0.00 | 0 | 150.00 |
| R186 | On 03/11/2016 | Bond Future | 8.52 | Put | 2,568.34000 | | 2.56834 | | 3,228.08000 | 3.22808 | 2,568.340 | 9.00 | 0.64 | 0.00 | 0 | 150.00 |
| R186 | On 03/11/2016 | Bond Future | 8.82 | Put | 1,408.07000 | | 1.40807 | | 1,881.03000 | 1.88103 | 1,408.070 | 9.18 | 0.44 | 0.00 | 0 | 150.00 |
| R186 | On 03/11/2016 | Bond Future | 8.90 | Put | 1,175.86000 | | 1.17586 | | 1,598.59000 | 1.59859 | 1,175.860 | 9.23 | 0.39 | 0.00 | 0 | 5,092.00 |
| R186 | On 03/11/2016 | Bond Future | 9.10 | Put | 721.97000 | | 0.72197 | | 1,027.36000 | 1.02736 | 721.970 | 9.35 | 0.27 | 0.00 | 0 | 108.00 |
| R186 | On 03/11/2016 | Bond Future | 9.20 | Call | 3,791.78000 | | 3.79178 | | 3,094.43000 | 3.09443 | 3,791.780 | 9.41 | 0.78 | 0.00 | 0 | 1,425.00 |
| R186 | On 03/11/2016 | Bond Future | 9.40 | Call | 4,913.08000 | | 4.91308 | | 4,128.89000 | 4.12889 | 4,913.080 | 9.53 | 0.86 | 0.00 | 0 | 1,425.00 |
| R186 | On 02/02/2017 | Bond Future | | | 8.77362 | | 112.60712 | | 8.91293 | 111.63766 | | 9.16 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 02/02/2017 | Bond Future | 8.43 | Call | 1,607.28000 | | 1.60728 | | 1,285.12000 | 1.28512 | 1,607.280 | 9.14 | 0.37 | 0.00 | 0 | 750.00 |
| R186 | On 02/02/2017 | Bond Future | 8.90 | Put | 2,270.01000 | | 2.27001 | | 2,729.45000 | 2.72945 | 2,270.010 | 9.40 | 0.44 | 0.00 | 0 | 750.00 |
| R186 | On 02/02/2017 | Bond Future | 9.40 | Put | 1,110.16000 | | 1.11016 | | 1,389.10000 | 1.38910 | 1,110.160 | 9.70 | 0.26 | 0.00 | 0 | 750.00 |
| R186 | On 02/02/2017 | Bond Future | 9.50 | Put | 950.93000 | | 0.95093 | | 1,199.45000 | 1.19945 | 950.930 | 9.76 | 0.23 | 0.00 | 0 | 6,500.00 |
| R186 | On 04/05/2017 | Bond Future | | | 8.79860 | | 114.87895 | | 8.94328 | 113.89205 | | 8.95 | 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 |
| 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 | | | 302.93075 | | 302.93075 | | 303.29028 | 303.29028 | | | 0.00 | 0.00 | 0 | 875.00 |
| 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 | | | 250.21590 | | 250.21590 | | 249.87267 | 249.87267 | | | 0.00 | 68,559,156.60 | 274 | 36,060.00 |
| 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 | | | 8.45441 | | 98.06777 | | 8.58410 | 97.45886 | | 6.76 | 0.00 | 0.00 | 0 | 12,662.00 |
| R2023 | On 02/02/2017 | Bond Future | | | 8.49113 | | 99.96286 | | 8.62780 | 99.34192 | | 6.50 | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 04/05/2017 | Bond Future | | | 8.50619 | | 98.04443 | | 8.64977 | 97.41279 | | 6.46 | 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 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|-----|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| R203 | On 03/11/2016 | Bond Future | | 7.53194 | 101.79599 | | 7.67544 | 101.67910 | | 0.91 | 0.00 | 0.00 | 0 | 30,174.00 |
| R203 | On 02/02/2017 | Bond Future | | 7.43281 | 103.76314 | | 7.63892 | 103.64373 | | 0.64 | 0.00 | 0.00 | 0 | 0.00 |
| R203 | On 04/05/2017 | Bond Future | | 6.80088 | 101.68100 | | 7.14304 | 101.56106 | | 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 | | 9.11412 | 93.68773 | | 9.24740 | 92.74211 | | | 0.00 | 0.00 | 0 | 33,286.00 |
| R2030 | On 02/02/2017 | Bond Future | | 9.15360 | 91.49232 | | 9.29138 | 90.52810 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 04/05/2017 | Bond Future | | 9.18740 | 93.33850 | | 9.32953 | 92.35655 | | | 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 | | 9.21588 | 93.00638 | | 9.34400 | 92.03080 | | 12.78 | 0.00 | 0.00 | 0 | 13,093.00 |
| R2032 | On 02/02/2017 | Bond Future | | 9.25815 | 94.80376 | | 9.39035 | 93.80917 | | 12.51 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 04/05/2017 | Bond Future | | 9.29109 | 92.55557 | | 9.42724 | 91.54260 | | 12.84 | 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 | | 9.30693 | 97.90444 | | 9.43497 | 96.82987 | | | 0.00 | 0.00 | 0 | 4,315.00 |
| R2035 | On 02/02/2017 | Bond Future | | 9.35133 | 99.79636 | | 9.48337 | 98.70076 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 04/05/2017 | Bond Future | | 9.38351 | 97.30348 | | 9.51926 | 96.18763 | | | 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 | | 9.37436 | 94.42041 | | 9.50225 | 93.35066 | | 14.26 | 0.00 | 0.00 | 0 | 38,537.00 |
| R2037 | On 02/02/2017 | Bond Future | | 9.41496 | 91.98874 | | 9.54666 | 90.89809 | | 14.64 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 04/05/2017 | Bond Future | | 9.45059 | 93.84498 | | 9.58593 | 92.73405 | | 14.41 | 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 | | 7.76623 | 103.49485 | | 7.89662 | 103.24415 | | 2.21 | 0.00 | 0.00 | 0 | 28,913.00 |
| R204 | On 02/02/2017 | Bond Future | | 7.75764 | 101.45427 | | 7.90705 | 101.19847 | | 2.01 | 0.00 | 0.00 | 0 | 0.00 |
| R204 | On 04/05/2017 | Bond Future | | 7.69248 | 103.50092 | | 7.86537 | 103.24186 | | 1.74 | 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 | | 9.40399 | 98.63222 | | 9.53184 | 97.48161 | | 14.91 | 0.00 | 0.00 | 0 | 3,669.00 |
| R2040 | On 02/02/2017 | Bond Future | | 9.44413 | 96.03160 | | 9.57572 | 94.85854 | | 15.32 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 04/05/2017 | Bond Future | | 9.47940 | 97.96945 | | 9.61456 | 96.77450 | | 15.08 | 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 | | 9.42821 | 95.74478 | | 9.55599 | 94.58205 | | 15.62 | 0.00 | 0.00 | 0 | 18,597.00 |
| R2044 | On 02/02/2017 | Bond Future | | 9.46729 | 93.21354 | | 9.59872 | 92.02805 | | 16.06 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 04/05/2017 | Bond Future | | 9.50165 | 95.09448 | | 9.63654 | 93.88688 | | 15.81 | 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 |

| 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 |
|------------------|---------------|--------------------|------|-----------|-------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| R2048 | On 03/11/2016 | Bond Future | | 9.39925 | 95.12608 | | 9.52705 | 93.93015 | | 16.22 | 0.00 | 0.00 | 0 | 61,875.00 |
| R2048 | On 02/02/2017 | Bond Future | | 9.43999 | 96.96437 | | 9.57144 | 95.74511 | | 15.93 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 04/05/2017 | Bond Future | | 9.46992 | 94.47785 | | 9.60472 | 93.23571 | | 16.43 | 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 | | 8.01929 | 100.14367 | | 8.15183 | 99.78292 | | 3.42 | 0.00 | 0.00 | 0 | 52,265.00 |
| R207 | On 02/02/2017 | Bond Future | | 8.03453 | 98.43629 | | 8.17980 | 98.06830 | | 3.23 | 0.00 | 0.00 | 0 | 0.00 |
| R207 | On 02/02/2017 | Bond Future | 8.91 | Call | 2,360.53000 | 2.36053 | 2,057.28000 | 2.05728 | 2,360.530 | 3.43 | 0.85 | 0.00 | 0 | 62.00 |
| R207 | On 04/05/2017 | Bond Future | | 8.02718 | 100.42221 | | 8.18670 | 100.04861 | | 2.93 | 0.00 | 0.00 | 0 | 0.00 |
| R207 | On 03/08/2017 | Bond Future | | 7.97576 | 98.88706 | | 8.15237 | 98.50771 | | 2.74 | 0.00 | 0.00 | 0 | 0.00 |
| R207 | On 03/08/2017 | Bond Future | 8.19 | Call | 1,305.73000 | 1.30573 | 1,100.26000 | 1.10026 | 1,305.730 | 2.83 | 0.57 | 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 | | 8.21070 | 95.41465 | | 8.34160 | 94.95656 | | 4.86 | 0.00 | 0.00 | 0 | 30,188.00 |
| R208 | On 02/02/2017 | Bond Future | | 8.23907 | 97.25860 | | 8.37922 | 96.79144 | | 4.54 | 0.00 | 0.00 | 0 | 0.00 |
| R208 | On 04/05/2017 | Bond Future | | 8.24430 | 95.81621 | | 8.39424 | 95.34139 | | 4.38 | 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 | | 9.26240 | 73.75333 | | 9.39014 | 72.85869 | | 14.77 | 0.00 | 0.00 | 0 | 37,619.00 |
| R209 | On 03/11/2016 | Bond Future | 8.81 | Call | 578.26000 | 0.57826 | 404.21000 | 0.40421 | 578.260 | 14.67 | 0.24 | 0.00 | 0 | 345.00 |
| R209 | On 03/11/2016 | Bond Future | 8.87 | Call | 686.46000 | 0.68646 | 486.34000 | 0.48634 | 686.460 | 14.70 | 0.27 | 0.00 | 0 | 250.00 |
| R209 | On 03/11/2016 | Bond Future | 9.04 | Put | 2,668.75000 | 2.66875 | 3,279.65000 | 3.27965 | 2,668.750 | 14.81 | 0.63 | 0.00 | 0 | 345.00 |
| R209 | On 03/11/2016 | Bond Future | 9.05 | Put | 2,622.33000 | 2.62233 | 3,227.93000 | 3.22793 | 2,622.330 | 14.82 | 0.62 | 0.00 | 0 | 250.00 |
| R209 | On 03/11/2016 | Bond Future | 9.34 | Put | 1,502.94000 | 1.50294 | 1,946.64000 | 1.94664 | 1,502.940 | 15.08 | 0.44 | 0.00 | 0 | 345.00 |
| R209 | On 03/11/2016 | Bond Future | 9.42 | Call | 2,369.19000 | 2.36919 | 1,873.66000 | 1.87366 | 2,369.190 | 15.16 | 0.61 | 0.00 | 0 | 120.00 |
| R209 | On 03/11/2016 | Bond Future | 9.45 | Put | 1,187.33000 | 1.18733 | 1,570.02000 | 1.57002 | 1,187.330 | 15.18 | 0.37 | 0.00 | 0 | 250.00 |
| R209 | On 02/02/2017 | Bond Future | | 9.29982 | 75.17871 | | 9.43113 | 74.26657 | | 14.56 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 04/05/2017 | Bond Future | | 9.32905 | 73.54323 | | 9.46376 | 72.61409 | | 15.01 | 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 | | 186.69239 | 186.69239 | | 186.68557 | 186.68557 | | | 0.00 | 13,068,467.30 | 70 | 2,112.00 |
| R210 | On 31/03/2028 | 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 |
|--------------------------------|---------------|-------------------------|--------------|-------|--------------|-----------|--------------|----------------|-------------------|------------|-------|-------------------------|------------------|---------------------|
| R211 | On 03/11/2016 | Bond Future | 141.72188 | | 141.72188 | | 141.71549 | 141.71549 | | | 0.00 | 0.00 | 0 | 56.00 |
| 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 | 148.02869 | | 148.02869 | | 148.09784 | 148.09784 | | | 0.00 | 0.00 | 0 | 3,838.00 |
| 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 | 9.13021 | | 84.48744 | | 9.26338 | 83.56926 | | 12.49 | 0.00 | 0.00 | 0 | 42,521.00 |
| R213 | On 02/02/2017 | Bond Future | 9.17161 | | 86.12012 | | 9.30904 | 85.18399 | | 12.27 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 04/05/2017 | Bond Future | 9.20028 | | 84.30329 | | 9.34172 | 83.34981 | | 12.61 | 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 | 9.35343 | | 74.02074 | | 9.48114 | 73.08633 | | 15.61 | 0.00 | 0.00 | 0 | 29,194.00 |
| R214 | On 02/02/2017 | Bond Future | 9.39286 | | 75.45118 | | 9.52413 | 74.49844 | | 15.35 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 04/05/2017 | Bond Future | 9.42156 | | 73.67298 | | 9.55608 | 72.70246 | | 15.84 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 28/02/2041 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R214/R209 | On 28/02/2041 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| RAIN | On 19/09/2016 | Foreign Exchange Future | 24,694.06000 | | 24,694.06000 | | 25,140.83000 | 25,140.83000 | | | 0.00 | 0.00 | 0 | 0.00 |
| RAIN | On 19/12/2016 | Foreign Exchange Future | 25,157.85000 | | 25,157.85000 | | 25,616.65000 | 25,616.65000 | | | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 19/09/2016 | Foreign Exchange Future | 10.45220 | | 10.45220 | | 10.62500 | 10.62500 | | 15.86 | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 19/12/2016 | Foreign Exchange Future | 10.63790 | | 10.63790 | | 10.81250 | 10.81250 | | 16.27 | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 13/03/2017 | Foreign Exchange Future | 10.81520 | | 10.81520 | | 10.99070 | 10.99070 | | 16.21 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 19/09/2016 | Foreign Exchange Future | 4.79710 | | 4.79710 | | 4.88070 | 4.88070 | | 14.71 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 19/12/2016 | Foreign Exchange Future | 4.79160 | | 4.79160 | | 4.87610 | 4.87610 | | 14.87 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 13/03/2017 | Foreign Exchange Future | 4.78970 | | 4.78970 | | 4.87130 | 4.87130 | | 14.71 | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 19/09/2016 | Foreign Exchange Future | 1.40430 | | 1.40430 | | 1.46010 | 1.46010 | | | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 19/12/2016 | Foreign Exchange Future | 1.35100 | | 1.35100 | | 1.39550 | 1.39550 | | | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 13/03/2017 | Foreign Exchange Future | 1.30510 | | 1.30510 | | 1.34130 | 1.34130 | | | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 19/06/2017 | Foreign Exchange Future | 1.26450 | | 1.26450 | | 1.28910 | 1.28910 | | | 0.00 | 0.00 | 0 | 0.00 |
| Total for Derivatives : | | | | | | | | | | | | 3,066,310,375.66 | 279,232 | 4 028 556.00 |
| Grand Total: | | | | | | | | | | | | 3,066,310,375.66 | 279,232 | 4 028 556.00 |