



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: 10/10/2016

| Contract Details | Strike | Call / Put | MTM Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest | |
|--------------------|---------------|----------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|-----------|
| Derivatives | | | | | | | | | | | | | | |
| \$ / R | On 10/10/2016 | Any day expiry | 13.82550 | 13.82550 | | 13.83630 | 13.83630 | | 19.00 | 0.00 | 35,938,600.00 | 2,600 | 0.00 | |
| \$ / R | On 12/10/2016 | Any day expiry | 13.76840 | 13.76840 | | 13.83640 | 13.83640 | | 18.97 | 0.00 | 0.00 | 0 | 0.00 | |
| \$ / R | On 13/10/2016 | Any day expiry | 13.76840 | 13.76840 | | 13.83840 | 13.83840 | | 18.98 | 0.00 | 0.00 | 0 | 10,000.00 | |
| \$ / R | On 13/10/2016 | Any day expiry | 14.44 | Call | 7.56010 | 0.00756 | 14.79090 | 0.01479 | 7.560 | 31.18 | 0.05 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 13/10/2016 | Any day expiry | 14.44 | Put | 679.16010 | 0.67916 | 616.39090 | 0.61639 | 679.160 | 31.18 | 0.95 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 14/10/2016 | Any day expiry | 13.77080 | 13.77080 | | 13.84100 | 13.84100 | | 19.00 | 0.00 | 0.00 | 0 | 1,123.00 | |
| \$ / R | On 19/10/2016 | Any day expiry | 13.78300 | 13.78300 | | 13.85360 | 13.85360 | | 18.79 | 0.00 | 0.00 | 0 | 0.00 | |
| \$ / R | On 19/10/2016 | Any day expiry | 14.58 | Call | 10.47140 | 0.01047 | 26.25530 | 0.02626 | 10.471 | 21.92 | 0.05 | 0.00 | 0 | 12,000.00 |
| \$ / R | On 21/10/2016 | Any day expiry | 13.78830 | 13.78830 | | 13.85920 | 13.85920 | | 19.37 | 0.00 | 0.00 | 0 | 0.00 | |
| \$ / R | On 21/10/2016 | Any day expiry | 13.87 | Put | 231.70290 | 0.23170 | 216.55830 | 0.21656 | 231.703 | 19.63 | 0.56 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 24/10/2016 | Any day expiry | 13.79630 | 13.79630 | | 13.86750 | 13.86750 | | 19.04 | 0.00 | 0.00 | 0 | 0.00 | |
| \$ / R | On 24/10/2016 | Any day expiry | 13.40 | Put | 56.05190 | 0.05605 | 49.22180 | 0.04922 | 56.052 | 18.15 | 0.20 | 0.00 | 0 | 55,000.00 |
| \$ / R | On 24/10/2016 | Any day expiry | 13.54 | Put | 94.91200 | 0.09491 | 84.69500 | 0.08470 | 94.912 | 18.46 | 0.30 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 26/10/2016 | Any day expiry | 13.80170 | 13.80170 | | 13.87310 | 13.87310 | | 18.90 | 0.00 | 0.00 | 0 | 0.00 | |
| \$ / R | On 26/10/2016 | Any day expiry | 11.80 | Put | 0.53480 | 0.00053 | 0.08030 | 0.00008 | 0.535 | 26.69 | 0.00 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/10/2016 | Any day expiry | 13.50 | Put | 89.35060 | 0.08935 | 82.02850 | 0.08203 | 89.351 | 18.07 | 0.27 | 0.00 | 0 | 150.00 |

| 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 26/10/2016 | Any day expiry | 18.77 | Call | 0.11520 | 0.00012 | 0.34580 | 0.00035 | 0.115 | 42.93 | 0.00 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/10/2016 | Any day expiry | 18.85 | Call | 0.09590 | 0.00010 | 0.29430 | 0.00029 | 0.096 | 42.93 | 0.00 | 0.00 | 0 | 150.00 |
| \$ / R | On 27/10/2016 | Any day expiry | | | 13.80440 | 13.80440 | 13.87590 | 13.87590 | | 18.82 | 0.00 | 0.00 | 0 | 2,402.00 |
| \$ / R | On 27/10/2016 | Any day expiry | 13.25 | Put | 35.96090 | 0.03596 | 33.42870 | 0.03343 | 35.961 | 17.48 | 0.13 | 0.00 | 0 | 9,960.00 |
| \$ / R | On 27/10/2016 | Any day expiry | 14.25 | Put | 530.94070 | 0.53094 | 491.07940 | 0.49108 | 530.941 | 20.43 | 0.76 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 27/10/2016 | Any day expiry | 14.96 | Call | 15.62640 | 0.01563 | 22.62500 | 0.02263 | 15.626 | 22.94 | 0.05 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 27/10/2016 | Any day expiry | 15.06 | Put | 1,267.85240 | 1.26785 | 1,201.44260 | 1.20144 | 1,267.852 | 23.29 | 0.96 | 0.00 | 0 | 9,960.00 |
| \$ / R | On 27/10/2016 | Any day expiry | 16.14 | Call | 1.63430 | 0.00163 | 2.27740 | 0.00228 | 1.634 | 28.54 | 0.01 | 0.00 | 0 | 9,960.00 |
| \$ / R | On 28/10/2016 | Any day expiry | | | 13.80700 | 13.80700 | 13.87870 | 13.87870 | | 18.76 | 0.00 | 0.00 | 0 | 3,640.00 |
| \$ / R | On 01/11/2016 | Any day expiry | | | 13.81770 | 13.81770 | 13.88980 | 13.88980 | | 18.19 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 01/11/2016 | Any day expiry | 13.63 | Put | 158.07550 | 0.15808 | 144.30000 | 0.14430 | 158.075 | 17.88 | 0.37 | 0.00 | 0 | 15,400.00 |
| \$ / R | On 01/11/2016 | Any day expiry | 13.75 | Call | 279.65940 | 0.27966 | 333.95870 | 0.33396 | 279.659 | 18.10 | 0.55 | 0.00 | 0 | 15,400.00 |
| \$ / R | On 07/11/2016 | Any day expiry | | | 13.83380 | 13.83380 | 13.90650 | 13.90650 | | 19.75 | 0.00 | 0.00 | 0 | 288.00 |
| \$ / R | On 07/11/2016 | Any day expiry | 14.95 | Put | 1,166.46560 | 1.16647 | 1,112.26160 | 1.11226 | 1,166.466 | 23.10 | 0.88 | 0.00 | 0 | 8,695.00 |
| \$ / R | On 07/11/2016 | Any day expiry | 16.36 | Call | 3.51340 | 0.00351 | 5.44780 | 0.00545 | 3.513 | 25.88 | 0.01 | 0.00 | 0 | 8,695.00 |
| \$ / R | On 10/11/2016 | Any day expiry | | | 13.84180 | 13.84180 | 13.91490 | 13.91490 | | 19.55 | 0.00 | 9,734,200.00 | 700 | 700.00 |
| \$ / R | On 10/11/2016 | Any day expiry | 13.60 | Call | 440.90130 | 0.44090 | 496.69150 | 0.49669 | 440.901 | 19.11 | 0.63 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 10/11/2016 | Any day expiry | 13.75 | Call | 358.81890 | 0.35882 | 410.64120 | 0.41064 | 358.819 | 19.38 | 0.56 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 10/11/2016 | Any day expiry | 13.80 | Call | 334.08310 | 0.33408 | 384.51790 | 0.38452 | 334.083 | 19.47 | 0.53 | 0.00 | 0 | 50,000.00 |
| \$ / R | On 10/11/2016 | Any day expiry | 14.00 | Call | 251.13750 | 0.25114 | 294.63040 | 0.29463 | 251.138 | 20.03 | 0.43 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 10/11/2016 | Any day expiry | 14.10 | Call | 217.24660 | 0.21725 | 257.80870 | 0.25781 | 217.247 | 20.35 | 0.39 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 10/11/2016 | Any day expiry | 14.15 | Call | 201.89120 | 0.20189 | 241.00930 | 0.24101 | 201.891 | 20.50 | 0.37 | 0.00 | 0 | 50,000.00 |
| \$ / R | On 10/11/2016 | Any day expiry | 14.25 | Call | 174.11770 | 0.17412 | 210.41240 | 0.21041 | 174.118 | 20.82 | 0.33 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 10/11/2016 | Any day expiry | 14.40 | Call | 139.07060 | 0.13907 | 171.31870 | 0.17132 | 139.071 | 21.30 | 0.27 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 10/11/2016 | Any day expiry | 14.80 | Call | 74.95720 | 0.07496 | 97.78600 | 0.09779 | 74.957 | 22.48 | 0.16 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 15/11/2016 | Any day expiry | | | 13.85520 | 13.85520 | 13.92870 | 13.92870 | | 19.10 | 0.00 | 0.00 | 0 | 2,120.00 |
| \$ / R | On 16/11/2016 | Any day expiry | | | 13.85780 | 13.85780 | 13.93140 | 13.93140 | | 19.08 | 0.00 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 17/11/2016 | Any day expiry | | | 13.86050 | 13.86050 | 13.93400 | 13.93400 | | 19.05 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/11/2016 | Any day expiry | 13.26 | Put | 101.42660 | 0.10143 | 90.79600 | 0.09080 | 101.427 | 18.03 | 0.21 | 0.00 | 0 | 9,615.00 |
| \$ / R | On 17/11/2016 | Any day expiry | 15.60 | Put | 1,769.43170 | 1.76943 | 1,707.73530 | 1.70774 | 1,769.432 | 23.75 | 0.93 | 0.00 | 0 | 9,615.00 |
| \$ / R | On 17/11/2016 | Any day expiry | 17.09 | Call | 3.53840 | 0.00354 | 5.27770 | 0.00528 | 3.538 | 26.95 | 0.01 | 0.00 | 0 | 9,615.00 |
| \$ / R | On 28/11/2016 | Any day expiry | | | 13.88970 | 13.88970 | 13.96340 | 13.96340 | | 18.59 | 0.00 | 0.00 | 0 | 390.00 |
| \$ / R | On 28/11/2016 | Any day expiry | 11.80 | Put | 4.30850 | 0.00431 | 4.46140 | 0.00446 | 4.309 | 20.03 | 0.01 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/11/2016 | Any day expiry | 13.50 | Put | 195.99600 | 0.19600 | 180.86990 | 0.18087 | 195.996 | 17.87 | 0.32 | 0.00 | 0 | 150.00 |
| \$ / R | On 28/11/2016 | Any day expiry | 19.40 | Call | 0.08030 | 0.00008 | 0.11120 | 0.00011 | 0.080 | 25.83 | 0.00 | 0.00 | 0 | 400.00 |
| \$ / R | On 12/12/2016 | Any day expiry | | | 13.92680 | 13.92680 | 14.00090 | 14.00090 | | 18.82 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/12/2016 | Any day expiry | 14.75 | Put | 1,012.45030 | 1.01245 | 966.27670 | 0.96628 | 1,012.450 | 20.88 | 0.73 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 13/12/2016 | Any day expiry | | | 13.92960 | 13.92960 | 14.00360 | 14.00360 | | 18.83 | 0.00 | 0.00 | 0 | 250.00 |
| \$ / R | On 14/12/2016 | Any day expiry | | | 13.93230 | 13.93230 | 14.00630 | 14.00630 | | 18.82 | 0.00 | 0.00 | 0 | 251.00 |
| \$ / R | On 15/12/2016 | Any day expiry | | | 13.93510 | 13.93510 | 13.95950 | 13.95950 | | 19.27 | 0.00 | 502,542.00 | 36 | 36.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | | | 13.94620 | 13.94620 | 14.01970 | 14.01970 | | 19.11 | 0.00 | 301,279,758.60 | 21,603 | 444,530.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 11.80 | Put | 10.87350 | 0.01087 | 11.01710 | 0.01102 | 10.873 | 19.63 | 0.02 | 0.00 | 0 | 250.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 12.59 | Put | 41.79190 | 0.04179 | 39.75300 | 0.03975 | 41.792 | 17.38 | 0.08 | 0.00 | 0 | 2,800.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 12.75 | Put | 60.90020 | 0.06090 | 57.41430 | 0.05741 | 60.900 | 17.50 | 0.11 | 0.00 | 0 | 25,850.00 |

| 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 | 13.00 | Put | 103.23550 | 0.10324 | 97.33190 | 0.09733 | 103.235 | 17.68 | 0.17 | 0.00 | 0 | 152,170.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 13.22 | Put | 155.49900 | 0.15550 | 146.70250 | 0.14670 | 155.499 | 17.84 | 0.23 | 0.00 | 0 | 725.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 13.34 | Call | 798.83300 | 0.79883 | 860.48810 | 0.86049 | 798.833 | 18.02 | 0.73 | 0.00 | 0 | 2,800.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 13.34 | Put | 192.63300 | 0.19263 | 180.78810 | 0.18079 | 192.633 | 18.02 | 0.27 | 0.00 | 0 | 7,800.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 13.35 | Put | 196.01810 | 0.19602 | 183.98240 | 0.18398 | 196.018 | 18.04 | 0.28 | 0.00 | 0 | 4,500.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 13.50 | Put | 251.29860 | 0.25130 | 236.23210 | 0.23623 | 251.299 | 18.31 | 0.33 | 0.00 | 0 | 25,686.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 13.70 | Call | 584.39410 | 0.58439 | 638.40500 | 0.63840 | 584.394 | 18.67 | 0.60 | 0.00 | 0 | 1,230.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 13.70 | Put | 338.19410 | 0.33819 | 318.70500 | 0.31870 | 338.194 | 18.67 | 0.40 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 13.75 | Put | 362.24890 | 0.36225 | 341.60300 | 0.34160 | 362.249 | 18.75 | 0.42 | 0.00 | 0 | 12,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 13.77 | Put | 372.12900 | 0.37213 | 351.01440 | 0.35101 | 372.129 | 18.79 | 0.42 | 0.00 | 0 | 19,800.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.00 | Call | 442.99710 | 0.44300 | 489.10430 | 0.48910 | 442.997 | 19.23 | 0.50 | 0.00 | 0 | 23,450.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.00 | Put | 496.79710 | 0.49680 | 469.40430 | 0.46940 | 496.797 | 19.23 | 0.50 | 0.00 | 0 | 88,460.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.05 | Call | 423.12790 | 0.42313 | 468.00040 | 0.46800 | 423.128 | 19.36 | 0.48 | 0.00 | 0 | 300.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.08 | Call | 411.60090 | 0.41160 | 455.73560 | 0.45574 | 411.601 | 19.43 | 0.47 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.09 | Call | 407.82250 | 0.40782 | 451.71180 | 0.45171 | 407.823 | 19.45 | 0.47 | 0.00 | 0 | 1,200.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.10 | Put | 557.87620 | 0.55788 | 528.02030 | 0.52802 | 557.876 | 19.48 | 0.53 | 0.00 | 0 | 2,800.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.12 | Put | 570.48140 | 0.57048 | 540.13640 | 0.54014 | 570.481 | 19.53 | 0.54 | 0.00 | 0 | 800.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.18 | Call | 375.24430 | 0.37524 | 416.93890 | 0.41694 | 375.244 | 19.67 | 0.44 | 0.00 | 0 | 4,200.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.20 | Put | 622.14180 | 0.62214 | 589.85410 | 0.58985 | 622.142 | 19.72 | 0.57 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.25 | Put | 655.41170 | 0.65541 | 621.92460 | 0.62192 | 655.412 | 19.84 | 0.58 | 0.00 | 0 | 6,040.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.30 | Put | 689.40420 | 0.68940 | 654.73470 | 0.65473 | 689.404 | 19.96 | 0.60 | 0.00 | 0 | 3,100.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.33 | Put | 710.13860 | 0.71014 | 674.76730 | 0.67477 | 710.139 | 20.04 | 0.60 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.34 | Call | 323.30680 | 0.32331 | 361.20060 | 0.36120 | 323.307 | 20.06 | 0.39 | 0.00 | 0 | 1,400.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.45 | Put | 795.49520 | 0.79550 | 757.37820 | 0.75738 | 795.495 | 20.33 | 0.64 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.50 | Call | 278.34670 | 0.27835 | 312.61990 | 0.31262 | 278.347 | 20.45 | 0.35 | 0.00 | 0 | 1,600.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.50 | Put | 832.14670 | 0.83215 | 792.91990 | 0.79292 | 832.147 | 20.45 | 0.65 | 0.00 | 0 | 77,649.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.60 | Call | 253.44400 | 0.25344 | 285.55960 | 0.28556 | 253.444 | 20.69 | 0.32 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.63 | Put | 930.21770 | 0.93022 | 888.20430 | 0.88820 | 930.218 | 20.77 | 0.68 | 0.00 | 0 | 5,700.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.66 | Put | 953.37480 | 0.95337 | 910.75140 | 0.91075 | 953.375 | 20.84 | 0.69 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.69 | Call | 232.89610 | 0.23290 | 263.20080 | 0.26320 | 232.896 | 20.91 | 0.30 | 0.00 | 0 | 7,150.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.70 | Put | 984.51180 | 0.98451 | 941.12680 | 0.94113 | 984.512 | 20.93 | 0.70 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.80 | Put | 1,063.77530 | 1.06378 | 1,018.55730 | 1.01856 | 1,063.775 | 21.17 | 0.72 | 0.00 | 0 | 56,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.86 | Call | 198.45480 | 0.19845 | 225.67870 | 0.22568 | 198.455 | 21.31 | 0.26 | 0.00 | 0 | 800.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.00 | Call | 174.04120 | 0.17404 | 198.92030 | 0.19892 | 174.041 | 21.64 | 0.24 | 0.00 | 0 | 6,805.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.00 | Put | 1,227.84120 | 1.22784 | 1,179.22030 | 1.17922 | 1,227.841 | 21.64 | 0.76 | 0.00 | 0 | 29,368.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.10 | Call | 158.53360 | 0.15853 | 181.84590 | 0.18185 | 158.534 | 21.88 | 0.22 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.20 | Call | 144.47520 | 0.14448 | 166.30860 | 0.16631 | 144.475 | 22.12 | 0.20 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.20 | Put | 1,398.27520 | 1.39828 | 1,346.60860 | 1.34661 | 1,398.275 | 22.12 | 0.80 | 0.00 | 0 | 6,985.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.21 | Put | 1,406.94410 | 1.40694 | 1,355.13310 | 1.35513 | 1,406.944 | 22.14 | 0.80 | 0.00 | 0 | 3,500.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.28 | Call | 134.18360 | 0.13418 | 154.89480 | 0.15489 | 134.184 | 22.31 | 0.19 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.40 | Call | 119.94030 | 0.11994 | 139.32370 | 0.13932 | 119.940 | 22.58 | 0.17 | 0.00 | 0 | 26,053.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.40 | Put | 1,573.74030 | 1.57374 | 1,519.62370 | 1.51962 | 1,573.740 | 22.58 | 0.83 | 0.00 | 0 | 31,590.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.48 | Call | 111.11360 | 0.11111 | 129.43540 | 0.12944 | 111.114 | 22.74 | 0.16 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.50 | Put | 1,662.81490 | 1.66281 | 1,607.37840 | 1.60738 | 1,662.815 | 22.78 | 0.84 | 0.00 | 0 | 69,895.00 |

| 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 | 15.57 | Put | 1,725.78920 | 1.72579 | 1,669.47830 | 1.66948 | 1,725.789 | 22.92 | 0.85 | 0.00 | 0 | 1,400.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.68 | Put | 1,825.69430 | 1.82569 | 1,768.08880 | 1.76809 | 1,825.694 | 23.15 | 0.87 | 0.00 | 0 | 63,513.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.80 | Put | 1,935.87780 | 1.93588 | 1,876.96540 | 1.87697 | 1,935.878 | 23.39 | 0.88 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.85 | Call | 78.32300 | 0.07832 | 92.39630 | 0.09240 | 78.323 | 23.49 | 0.12 | 0.00 | 0 | 500.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 16.00 | Call | 68.12350 | 0.06812 | 80.76010 | 0.08076 | 68.124 | 23.80 | 0.10 | 0.00 | 0 | 26,436.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 16.00 | Put | 2,121.92350 | 2.12192 | 2,061.06010 | 2.06106 | 2,121.924 | 23.80 | 0.90 | 0.00 | 0 | 32,950.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 16.11 | Call | 61.55910 | 0.06156 | 73.23520 | 0.07324 | 61.559 | 24.02 | 0.09 | 0.00 | 0 | 7,150.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 16.31 | Call | 51.32240 | 0.05132 | 61.43640 | 0.06144 | 51.322 | 24.43 | 0.08 | 0.00 | 0 | 11,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 16.47 | Put | 2,568.27720 | 2.56828 | 2,503.79800 | 2.50380 | 2,568.277 | 24.76 | 0.93 | 0.00 | 0 | 1,365.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 16.53 | Put | 2,625.97680 | 2.62598 | 2,561.12090 | 2.56112 | 2,625.977 | 24.88 | 0.93 | 0.00 | 0 | 725.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 16.55 | Call | 41.43990 | 0.04144 | 49.96140 | 0.04996 | 41.440 | 24.92 | 0.07 | 0.00 | 0 | 500.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 16.69 | Put | 2,780.46620 | 2.78047 | 2,714.68300 | 2.71468 | 2,780.466 | 25.21 | 0.94 | 0.00 | 0 | 3,300.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 16.77 | Call | 34.24920 | 0.03425 | 41.51170 | 0.04151 | 34.249 | 25.37 | 0.05 | 0.00 | 0 | 16,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 16.91 | Call | 30.59680 | 0.03060 | 37.41810 | 0.03742 | 30.597 | 25.69 | 0.05 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 16.96 | Call | 29.40510 | 0.02941 | 36.11890 | 0.03612 | 29.405 | 25.81 | 0.05 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 17.00 | Call | 28.49160 | 0.02849 | 35.12090 | 0.03512 | 28.492 | 25.90 | 0.05 | 0.00 | 0 | 52,533.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 17.39 | Call | 21.15380 | 0.02115 | 27.02190 | 0.02702 | 21.154 | 26.78 | 0.03 | 0.00 | 0 | 2,800.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 17.50 | Call | 19.51350 | 0.01951 | 25.18680 | 0.02519 | 19.513 | 27.03 | 0.03 | 0.00 | 0 | 63,513.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 17.66 | Call | 17.39760 | 0.01740 | 22.80130 | 0.02280 | 17.398 | 27.40 | 0.03 | 0.00 | 0 | 15,100.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 17.69 | Call | 17.03330 | 0.01703 | 22.38850 | 0.02239 | 17.033 | 27.47 | 0.03 | 0.00 | 0 | 3,500.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 18.00 | Call | 13.77230 | 0.01377 | 18.65780 | 0.01866 | 13.772 | 28.17 | 0.02 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 18.06 | Call | 13.23470 | 0.01323 | 18.03600 | 0.01804 | 13.235 | 28.31 | 0.02 | 0.00 | 0 | 1,400.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 18.10 | Call | 12.89130 | 0.01289 | 17.63750 | 0.01764 | 12.891 | 28.40 | 0.02 | 0.00 | 0 | 23,489.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 18.12 | Call | 12.72380 | 0.01272 | 17.44270 | 0.01744 | 12.724 | 28.44 | 0.02 | 0.00 | 0 | 4,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 18.89 | Call | 5.02590 | 0.00503 | 7.56900 | 0.00757 | 5.026 | 28.51 | 0.01 | 0.00 | 0 | 17,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 18.98 | Call | 4.48460 | 0.00448 | 6.80760 | 0.00681 | 4.485 | 28.51 | 0.01 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 19.00 | Call | 4.37210 | 0.00437 | 6.64850 | 0.00665 | 4.372 | 28.51 | 0.01 | 0.00 | 0 | 2,310.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 19.15 | Call | 3.60950 | 0.00361 | 5.56250 | 0.00556 | 3.609 | 28.51 | 0.01 | 0.00 | 0 | 26,053.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 19.25 | Call | 3.17320 | 0.00317 | 4.93430 | 0.00493 | 3.173 | 28.51 | 0.01 | 0.00 | 0 | 10,303.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 19.70 | Call | 1.75960 | 0.00176 | 2.85130 | 0.00285 | 1.760 | 28.51 | 0.00 | 0.00 | 0 | 1,365.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 19.75 | Call | 1.64640 | 0.00165 | 2.68030 | 0.00268 | 1.646 | 28.51 | 0.00 | 0.00 | 0 | 150.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 19.81 | Call | 1.51980 | 0.00152 | 2.48800 | 0.00249 | 1.520 | 28.51 | 0.00 | 0.00 | 0 | 250.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 19.95 | Call | 1.25960 | 0.00126 | 2.08940 | 0.00209 | 1.260 | 28.51 | 0.00 | 0.00 | 0 | 725.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 20.08 | Call | 1.05660 | 0.00106 | 1.77450 | 0.00177 | 1.057 | 28.51 | 0.00 | 0.00 | 0 | 750.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 20.16 | Call | 0.94780 | 0.00095 | 1.60390 | 0.00160 | 0.948 | 28.51 | 0.00 | 0.00 | 0 | 3,300.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 20.30 | Call | 0.78270 | 0.00078 | 1.34250 | 0.00134 | 0.783 | 28.51 | 0.00 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 20.36 | Call | 0.72080 | 0.00072 | 1.24350 | 0.00124 | 0.721 | 28.51 | 0.00 | 0.00 | 0 | 368.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 20.90 | Call | 0.33950 | 0.00034 | 0.61770 | 0.00062 | 0.340 | 28.51 | 0.00 | 0.00 | 0 | 32,200.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 21.24 | Call | 0.20930 | 0.00021 | 0.39410 | 0.00039 | 0.209 | 28.51 | 0.00 | 0.00 | 0 | 5,700.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 21.30 | Call | 0.19210 | 0.00019 | 0.36380 | 0.00036 | 0.192 | 28.51 | 0.00 | 0.00 | 0 | 69,895.00 |
| \$ / R | On 21/12/2016 | Any day expiry | | | 13.95170 | 13.95170 | 14.02510 | 14.02510 | | 19.11 | 0.00 | 0.00 | 0 | 720.00 |
| \$ / R | On 13/01/2017 | Any day expiry | | | 14.01530 | 14.01530 | 14.08700 | 14.08700 | | 18.82 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/01/2017 | Any day expiry | 13.95 | Put | 500.74130 | 0.50074 | 477.70420 | 0.47770 | 500.741 | 18.73 | 0.46 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 13/01/2017 | Any day expiry | 16.17 | Call | 101.12160 | 0.10112 | 115.46020 | 0.11546 | 101.122 | 23.40 | 0.13 | 0.00 | 0 | 2,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest | | |
|------------------|--------|------------|---------------|-------------------------|-------------|-----------|--------------|----------------|-------------------|------------|----------|--------------|------------------|---------------|---|------|
| \$ / R | | | On 25/01/2017 | Any day expiry | | | 14.04780 | 14.04780 | | 14.11970 | 14.11970 | 18.83 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | 14.10 | Put | On 25/01/2017 | Any day expiry | 601.87510 | 0.60188 | 575.25010 | 0.57525 | 601.875 | 18.94 | 0.49 | 0.00 | 0 | 1,000.00 | | |
| \$ / R | 15.89 | Call | On 25/01/2017 | Any day expiry | 150.62300 | 0.15062 | 168.92460 | 0.16892 | 150.623 | 22.63 | 0.17 | 0.00 | 0 | 1,000.00 | | |
| \$ / R | | | On 13/03/2017 | Foreign Exchange Future | 14.17540 | 14.17540 | 14.24790 | 14.24790 | | 18.91 | 0.00 | 2,253,888.60 | 159 | 104,928.00 | | |
| \$ / R | 12.20 | Put | On 13/03/2017 | Foreign Exchange Future | 58.90460 | 0.05890 | 56.36490 | 0.05636 | 58.905 | 17.05 | 0.08 | 0.00 | 0 | 250.00 | | |
| \$ / R | 13.00 | Put | On 13/03/2017 | Foreign Exchange Future | 194.13230 | 0.19413 | 186.02880 | 0.18603 | 194.132 | 17.34 | 0.20 | 0.00 | 0 | 91,132.00 | | |
| \$ / R | 14.10 | Put | On 13/03/2017 | Foreign Exchange Future | 649.22810 | 0.64923 | 624.06360 | 0.62406 | 649.228 | 18.74 | 0.46 | 0.00 | 0 | 46,000.00 | | |
| \$ / R | 14.40 | Put | On 13/03/2017 | Foreign Exchange Future | 831.29860 | 0.83130 | 800.92400 | 0.80092 | 831.299 | 19.28 | 0.53 | 0.00 | 0 | 45,132.00 | | |
| \$ / R | 14.65 | Put | On 13/03/2017 | Foreign Exchange Future | 998.22600 | 0.99823 | 963.82870 | 0.96383 | 998.226 | 19.74 | 0.58 | 0.00 | 0 | 100.00 | | |
| \$ / R | 15.23 | Put | On 13/03/2017 | Foreign Exchange Future | 1,429.79590 | 1.42980 | 1,386.89000 | 1.38689 | 1,429.796 | 20.85 | 0.68 | 0.00 | 0 | 90.00 | | |
| \$ / R | 15.36 | Put | On 13/03/2017 | Foreign Exchange Future | 1,533.59260 | 1.53359 | 1,489.06870 | 1.48907 | 1,533.593 | 21.11 | 0.70 | 0.00 | 0 | 7,160.00 | | |
| \$ / R | 15.70 | Put | On 13/03/2017 | Foreign Exchange Future | 1,813.29830 | 1.81330 | 1,766.16780 | 1.76617 | 1,813.298 | 21.74 | 0.74 | 0.00 | 0 | 6,370.00 | | |
| \$ / R | 15.74 | Put | On 13/03/2017 | Foreign Exchange Future | 1,846.67730 | 1.84668 | 1,799.12950 | 1.79913 | 1,846.677 | 21.80 | 0.75 | 0.00 | 0 | 3,200.00 | | |
| \$ / R | 15.80 | Call | On 13/03/2017 | Foreign Exchange Future | 272.45330 | 0.27245 | 296.78050 | 0.29678 | 272.453 | 21.89 | 0.24 | 0.00 | 0 | 180.00 | | |
| \$ / R | 16.22 | Call | On 13/03/2017 | Foreign Exchange Future | 214.43230 | 0.21443 | 234.76980 | 0.23477 | 214.432 | 22.54 | 0.20 | 0.00 | 0 | 45,132.00 | | |
| \$ / R | 16.75 | Put | On 13/03/2017 | Foreign Exchange Future | 2,734.76630 | 2.73477 | 2,678.48400 | 2.67848 | 2,734.766 | 23.36 | 0.85 | 0.00 | 0 | 1,800.00 | | |
| \$ / R | 17.31 | Call | On 13/03/2017 | Foreign Exchange Future | 124.06970 | 0.12407 | 136.23930 | 0.13624 | 124.070 | 24.48 | 0.12 | 0.00 | 0 | 46,000.00 | | |
| \$ / R | 18.43 | Call | On 13/03/2017 | Foreign Exchange Future | 87.73500 | 0.08774 | 96.58770 | 0.09659 | 87.735 | 27.31 | 0.08 | 0.00 | 0 | 90.00 | | |
| \$ / R | 18.44 | Call | On 13/03/2017 | Foreign Exchange Future | 87.50350 | 0.08750 | 96.33560 | 0.09634 | 87.504 | 27.33 | 0.08 | 0.00 | 0 | 7,160.00 | | |
| \$ / R | 19.00 | Call | On 13/03/2017 | Foreign Exchange Future | 60.24210 | 0.06024 | 69.84110 | 0.06984 | 60.242 | 27.36 | 0.06 | 0.00 | 0 | 6,370.00 | | |
| \$ / R | 19.38 | Call | On 13/03/2017 | Foreign Exchange Future | 46.35350 | 0.04635 | 54.23300 | 0.05423 | 46.354 | 27.36 | 0.05 | 0.00 | 0 | 3,200.00 | | |
| \$ / R | 21.42 | Call | On 13/03/2017 | Foreign Exchange Future | 10.56210 | 0.01056 | 13.01670 | 0.01302 | 10.562 | 27.36 | 0.01 | 0.00 | 0 | 1,800.00 | | |
| \$ / R | | | On 12/04/2017 | Any day expiry | 14.25690 | 14.25690 | 14.32970 | 14.32970 | | 18.90 | 0.00 | 0.00 | 0 | 0.00 | | |
| \$ / R | 13.95 | Put | On 12/04/2017 | Any day expiry | 591.66660 | 0.59167 | 569.17990 | 0.56918 | 591.667 | 18.41 | 0.41 | 0.00 | 0 | 1,000.00 | | |
| \$ / R | 17.02 | Call | On 12/04/2017 | Any day expiry | 189.92140 | 0.18992 | 206.95410 | 0.20695 | 189.921 | 23.42 | 0.16 | 0.00 | 0 | 1,000.00 | | |
| \$ / R | | | On 25/04/2017 | Any day expiry | 14.29210 | 14.29210 | 14.36530 | 14.36530 | | 18.93 | 0.00 | 0.00 | 0 | 0.00 | | |
| \$ / R | 14.10 | Put | On 25/04/2017 | Any day expiry | 681.38020 | 0.68138 | 657.61730 | 0.65762 | 681.380 | 18.61 | 0.43 | 0.00 | 0 | 1,000.00 | | |
| \$ / R | 16.67 | Call | On 25/04/2017 | Any day expiry | 249.51380 | 0.24951 | 270.29640 | 0.27030 | 249.514 | 22.77 | 0.20 | 0.00 | 0 | 1,000.00 | | |
| \$ / R | | | On 19/06/2017 | Foreign Exchange Future | 14.44140 | 14.44140 | 14.51580 | 14.51580 | | 19.02 | 0.00 | 72,207.00 | 5 | 148,626.00 | | |
| \$ / R | 13.83 | Put | On 19/06/2017 | Foreign Exchange Future | 574.31730 | 0.57432 | 555.48330 | 0.55548 | 574.317 | 18.05 | 0.36 | 0.00 | 0 | 2,280.00 | | |
| \$ / R | 13.87 | Put | On 19/06/2017 | Foreign Exchange Future | 593.89510 | 0.59390 | 574.59000 | 0.57459 | 593.895 | 18.12 | 0.37 | 0.00 | 0 | 30,000.00 | | |
| \$ / R | 14.11 | Put | On 19/06/2017 | Foreign Exchange Future | 718.32660 | 0.71833 | 696.19400 | 0.69619 | 718.327 | 18.49 | 0.41 | 0.00 | 0 | 2,850.00 | | |
| \$ / R | 14.18 | Put | On 19/06/2017 | Foreign Exchange Future | 756.80830 | 0.75681 | 733.85080 | 0.73385 | 756.808 | 18.60 | 0.42 | 0.00 | 0 | 1,400.00 | | |
| \$ / R | 14.23 | Put | On 19/06/2017 | Foreign Exchange Future | 784.88430 | 0.78488 | 761.33540 | 0.76134 | 784.884 | 18.68 | 0.43 | 0.00 | 0 | 2,000.00 | | |
| \$ / R | 14.89 | Put | On 19/06/2017 | Foreign Exchange Future | 1,196.78000 | 1.19678 | 1,165.33700 | 1.16534 | 1,196.780 | 19.68 | 0.54 | 0.00 | 0 | 1,297.00 | | |
| \$ / R | 15.50 | Put | On 19/06/2017 | Foreign Exchange Future | 1,638.06360 | 1.63806 | 1,599.18060 | 1.59918 | 1,638.064 | 20.64 | 0.63 | 0.00 | 0 | 150.00 | | |
| \$ / R | 15.78 | Put | On 19/06/2017 | Foreign Exchange Future | 1,856.39040 | 1.85639 | 1,814.64910 | 1.81465 | 1,856.390 | 21.10 | 0.66 | 0.00 | 0 | 3,155.00 | | |
| \$ / R | 15.78 | Call | On 19/06/2017 | Foreign Exchange Future | 517.79040 | 0.51779 | 550.44910 | 0.55045 | 517.790 | 21.10 | 0.34 | 0.00 | 0 | 2,280.00 | | |
| \$ / R | 15.86 | Call | On 19/06/2017 | Foreign Exchange Future | 501.67090 | 0.50167 | 533.55050 | 0.53355 | 501.671 | 21.23 | 0.33 | 0.00 | 0 | 30,000.00 | | |
| \$ / R | 16.10 | Call | On 19/06/2017 | Foreign Exchange Future | 454.75640 | 0.45476 | 485.14420 | 0.48514 | 454.756 | 21.56 | 0.30 | 0.00 | 0 | 1,400.00 | | |
| \$ / R | 16.26 | Call | On 19/06/2017 | Foreign Exchange Future | 426.08110 | 0.42608 | 455.24970 | 0.45525 | 426.081 | 21.78 | 0.29 | 0.00 | 0 | 2,850.00 | | |
| \$ / R | 16.73 | Call | On 19/06/2017 | Foreign Exchange Future | 353.53480 | 0.35353 | 379.41550 | 0.37942 | 353.535 | 22.42 | 0.24 | 0.00 | 0 | 2,000.00 | | |
| \$ / R | 18.15 | Call | On 19/06/2017 | Foreign Exchange Future | 226.92130 | 0.22692 | 244.98700 | 0.24499 | 226.921 | 24.90 | 0.16 | 0.00 | 0 | 1,297.00 | | |
| \$ / R | 18.65 | Call | On 19/06/2017 | Foreign Exchange Future | 202.80090 | 0.20280 | 219.45340 | 0.21945 | 202.801 | 25.93 | 0.14 | 0.00 | 0 | 150.00 | | |

| 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 | 19.71 | Call | 126.48800 | 0.12649 | | 140.50380 | 0.14050 | 126.488 | 26.23 | 0.09 | 0.00 | 0 | 3,155.00 | |
| \$ / R | On 12/07/2017 | Any day expiry | | | 14.50390 | 14.50390 | | 14.57870 | 14.57870 | | 18.93 | 0.00 | 0.00 | 0 | 0.00 | |
| \$ / R | On 12/07/2017 | Any day expiry | 13.95 | Put | 640.59540 | 0.64060 | | 617.69820 | 0.61770 | 640.595 | 18.09 | 0.37 | 0.00 | 0 | 1,000.00 | |
| \$ / R | On 12/07/2017 | Any day expiry | 17.98 | Call | 271.03700 | 0.27104 | | 289.74050 | 0.28974 | 271.037 | 24.24 | 0.18 | 0.00 | 0 | 1,000.00 | |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | | | 14.68930 | 14.68930 | | 14.76460 | 14.76460 | | 19.08 | 0.00 | 0.00 | 0 | 4,150.00 | |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 12.75 | Put | 228.57450 | 0.22857 | | 215.27060 | 0.21527 | 228.575 | 16.59 | 0.17 | 0.00 | 0 | 2,000.00 | |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.75 | Put | 580.29860 | 0.58030 | | 562.46830 | 0.56247 | 580.299 | 17.83 | 0.32 | 0.00 | 0 | 2,000.00 | |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.76 | Put | 584.51580 | 0.58452 | | 566.58890 | 0.56659 | 584.516 | 17.84 | 0.32 | 0.00 | 0 | 960.00 | |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 16.40 | Call | 606.64340 | 0.60664 | | 639.93490 | 0.63993 | 606.643 | 21.43 | 0.33 | 0.00 | 0 | 960.00 | |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | | | 15.00930 | 15.00930 | | 15.08380 | 15.08380 | | 19.66 | 0.00 | 0.00 | 0 | 670.00 | |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | | | 15.35510 | 15.35510 | | 15.42820 | 15.42820 | | 20.20 | 0.00 | 0.00 | 0 | 70.00 | |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | | | 15.70090 | 15.70090 | | 15.77270 | 15.77270 | | 20.62 | 0.00 | 0.00 | 0 | 70.00 | |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.64 | Put | 592.04260 | 0.59204 | | 564.48980 | 0.56449 | 592.043 | 18.29 | 0.24 | 0.00 | 0 | 70,530.00 | |
| \$ / R MAXI | On 19/12/2016 | Foreign Exchange Future | | | 13.94620 | 13.94620 | | 14.01970 | 14.01970 | | 19.11 | 0.00 | 0.00 | 0 | 382.00 | |
| \$ / R MAXI | On 13/03/2017 | Foreign Exchange Future | | | 14.17540 | 14.17540 | | 14.24790 | 14.24790 | | 18.91 | 0.00 | 0.00 | 0 | 96.00 | |
| \$ / R MAXI | On 19/06/2017 | Foreign Exchange Future | | | 14.44140 | 14.44140 | | 14.51580 | 14.51580 | | 19.02 | 0.00 | 0.00 | 0 | 51.00 | |
| £ / R | On 27/10/2016 | Any day expiry | | | 17.09060 | 17.09060 | | 17.28800 | 17.28800 | | 19.92 | 0.00 | 0.00 | 0 | 85.00 | |
| £ / R | On 19/12/2016 | Foreign Exchange Future | | | 17.28160 | 17.28160 | | 17.48360 | 17.48360 | | 19.42 | 0.00 | 177,205,526.40 | 10,254 | 76,500.00 | |
| £ / R | On 19/12/2016 | Foreign Exchange Future | 16.76 | Put | 334.05650 | 0.33406 | | 275.25580 | 0.27526 | 334.057 | 18.72 | 0.34 | 0.00 | 0 | 1,050.00 | |
| £ / R | On 19/12/2016 | Foreign Exchange Future | 17.13 | Put | 504.38720 | 0.50439 | | 426.29190 | 0.42629 | 504.387 | 19.20 | 0.44 | 0.00 | 0 | 4,885.00 | |
| £ / R | On 19/12/2016 | Foreign Exchange Future | 17.30 | Put | 595.83910 | 0.59584 | | 508.79420 | 0.50879 | 595.839 | 19.42 | 0.49 | 0.00 | 0 | 525.00 | |
| £ / R | On 19/12/2016 | Foreign Exchange Future | 17.75 | Put | 879.94610 | 0.87995 | | 767.53670 | 0.76754 | 879.946 | 20.19 | 0.60 | 0.00 | 0 | 1,100.00 | |
| £ / R | On 19/12/2016 | Foreign Exchange Future | 17.80 | Put | 914.49540 | 0.91450 | | 799.67370 | 0.79967 | 914.495 | 20.28 | 0.61 | 0.00 | 0 | 800.00 | |
| £ / R | On 19/12/2016 | Foreign Exchange Future | 18.00 | Put | 1,057.98720 | 1.05799 | | 933.92080 | 0.93392 | 1,057.987 | 20.62 | 0.66 | 0.00 | 0 | 1,000.00 | |
| £ / R | On 19/12/2016 | Foreign Exchange Future | 21.41 | Put | 4,156.56710 | 4.15657 | | 3,958.04330 | 3.95804 | 4,156.567 | 26.47 | 0.96 | 0.00 | 0 | 4,885.00 | |
| £ / R | On 19/12/2016 | Foreign Exchange Future | 24.46 | Call | 5.42930 | 0.00543 | | 7.97370 | 0.00797 | 5.429 | 31.55 | 0.01 | 0.00 | 0 | 4,885.00 | |
| £ / R | On 13/03/2017 | Foreign Exchange Future | | | 17.59660 | 17.59660 | | 17.79910 | 17.79910 | | 18.90 | 0.00 | 10,346,800.80 | 588 | 5,761.00 | |
| £ / R | On 25/04/2017 | Any day expiry | | | 17.75920 | 17.75920 | | 17.96410 | 17.96410 | | 18.65 | 0.00 | 0.00 | 0 | 73.00 | |
| £ / R | On 19/06/2017 | Foreign Exchange Future | | | 17.96450 | 17.96450 | | 18.17310 | 18.17310 | | | 0.00 | 0.00 | 0 | 19,955.00 | |
| £ / R | On 18/12/2017 | Foreign Exchange Future | | | 18.75170 | 18.75170 | | 18.96990 | 18.96990 | | 17.26 | 0.00 | 0.00 | 0 | 0.00 | |
| ¥ / R | On 19/12/2016 | Foreign Exchange Future | | | 0.13504 | 0.13504 | | 0.13633 | 0.13633 | | 22.86 | 0.00 | 0.00 | 0 | 14,421.00 | |
| ¥ / R | On 13/03/2017 | Foreign Exchange Future | | | 0.13781 | 0.13781 | | 0.13911 | 0.13911 | | 22.16 | 0.00 | 0.00 | 0 | 1,443.00 | |
| ¥ / R | On 19/06/2017 | Foreign Exchange Future | | | 0.14108 | 0.14108 | | 0.14241 | 0.14241 | | 22.08 | 0.00 | 0.00 | 0 | 0.00 | |
| ¥ / R | On 18/09/2017 | Foreign Exchange Future | | | 0.14417 | 0.14417 | | 0.14553 | 0.14553 | | 23.29 | 0.00 | 0.00 | 0 | 0.00 | |
| € / R | On 28/10/2016 | Any day expiry | | | 15.41970 | 15.41970 | | 15.52770 | 15.52770 | | 17.73 | 0.00 | 0.00 | 0 | 34.00 | |
| € / R | On 28/11/2016 | Any day expiry | | | 15.53200 | 15.53200 | | 15.64340 | 15.64340 | | 17.77 | 0.00 | 0.00 | 0 | 500.00 | |
| € / R | On 19/12/2016 | Foreign Exchange Future | | | 15.60960 | 15.60960 | | 15.72080 | 15.72080 | | 17.53 | 0.00 | 17,498,361.60 | 1,121 | 50,139.00 | |
| € / R | On 19/12/2016 | Foreign Exchange Future | 16.50 | Call | 207.06680 | 0.20707 | | 242.44200 | 0.24244 | 207.067 | 19.24 | 0.27 | 0.00 | 0 | 450.00 | |
| € / R | On 19/12/2016 | Foreign Exchange Future | 16.90 | Put | 1,430.98280 | 1.43098 | | 1,346.61480 | 1.34661 | 1,430.983 | 19.98 | 0.81 | 0.00 | 0 | 2,961.00 | |
| € / R | On 19/12/2016 | Foreign Exchange Future | 21.90 | Call | 1.32920 | 0.00133 | | 1.52050 | 0.00152 | 1.329 | 26.98 | 0.00 | 0.00 | 0 | 2,961.00 | |

| 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 | | 15.92790 | 15.92790 | | 16.03850 | 16.03850 | | 17.75 | 0.00 | 0.00 | 0 | 8,000.00 |
| € / R | On 19/06/2017 | Foreign Exchange Future | | 16.30130 | 16.30130 | | 16.41520 | 16.41520 | | 18.01 | 0.00 | 0.00 | 0 | 77,572.00 |
| € / R | On 18/09/2017 | Foreign Exchange Future | | 16.65490 | 16.65490 | | 16.76900 | 16.76900 | | 18.20 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 18/12/2017 | Foreign Exchange Future | | 17.06900 | 17.06900 | | 17.18350 | 17.18350 | | 18.82 | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 17/12/2025 | Interest Rate Swap | | 97.71083 | 97.71083 | | 97.63815 | 97.63815 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 16/03/2026 | Interest Rate Swap | | 94.78521 | 94.78521 | | 94.72275 | 94.72275 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 15/06/2026 | Interest Rate Swap | | 93.55313 | 93.55313 | | 93.50314 | 93.50314 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 21/09/2026 | Interest Rate Swap | | 95.64210 | 95.64210 | | 95.60294 | 95.60294 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 21/12/2026 | Interest Rate Swap | | 99.30401 | 99.30401 | | 99.27005 | 99.27005 | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 19/12/2016 | Interest Rate Swap | | 100.06863 | 100.06863 | | 100.06863 | 100.06863 | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 16/03/2017 | Interest Rate Swap | | 100.01461 | 100.01461 | | 100.01513 | 100.01513 | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 15/06/2017 | Interest Rate Swap | | 99.64789 | 99.64789 | | 99.64926 | 99.64926 | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 21/09/2017 | Interest Rate Swap | | 99.69940 | 99.69940 | | 99.69681 | 99.69681 | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 21/12/2017 | Interest Rate Swap | | 99.97406 | 99.97406 | | 99.96522 | 99.96522 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 18/12/2017 | Interest Rate Swap | | 100.00168 | 100.00168 | | 99.99258 | 99.99258 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 16/03/2018 | Interest Rate Swap | | 99.29172 | 99.29172 | | 99.28164 | 99.28164 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 15/06/2018 | Interest Rate Swap | | 98.95968 | 98.95968 | | 98.94855 | 98.94855 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 21/09/2018 | Interest Rate Swap | | 99.02484 | 99.02484 | | 99.00181 | 99.00181 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 21/12/2018 | Interest Rate Swap | | 99.53000 | 99.53000 | | 99.50000 | 99.50000 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 17/12/2020 | Interest Rate Swap | | 97.90741 | 97.90741 | | 97.85859 | 97.85859 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 16/03/2021 | Interest Rate Swap | | 97.23851 | 97.23851 | | 97.19651 | 97.19651 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 15/06/2021 | Interest Rate Swap | | 96.53586 | 96.53586 | | 96.50173 | 96.50173 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 21/09/2021 | Interest Rate Swap | | 96.80096 | 96.80096 | | 96.77193 | 96.77193 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 21/12/2021 | Interest Rate Swap | | 99.03556 | 99.03556 | | 99.00698 | 99.00698 | | | 0.00 | 0.00 | 0 | 50.00 |
| AL37 | On 03/11/2016 | Index Future | | 506.13700 | 506.13700 | | 506.30500 | 506.30500 | | | 0.00 | 0.00 | 0 | 9.00 |
| AL37 | On 02/02/2017 | Index Future | | 515.81500 | 515.81500 | | 515.99100 | 515.99100 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 03/11/2016 | Index Future | | 587.24200 | 587.24200 | | 587.55700 | 587.55700 | | | 0.00 | 0.00 | 0 | 2.00 |
| AL7T | On 02/02/2017 | Index Future | | 598.47100 | 598.47100 | | 598.79700 | 598.79700 | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 03/11/2016 | Index Future | | 535.82700 | 535.82700 | | 536.16400 | 536.16400 | | | 0.00 | 0.00 | 0 | 604.00 |
| ALBI | On 02/02/2017 | Index Future | | 546.07300 | 546.07300 | | 546.42100 | 546.42100 | | | 0.00 | 0.00 | 0 | 19.00 |
| ALBI | On 04/05/2017 | Index Future | | 556.90800 | 556.90800 | | 557.28200 | 557.28200 | | | 0.00 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 19/12/2016 | Foreign Exchange Future | | 10.61240 | 10.61240 | | 10.61810 | 10.61810 | | 14.02 | 0.00 | 0.00 | 0 | 12,173.00 |
| AU\$ / R | On 13/03/2017 | Foreign Exchange Future | | 10.76640 | 10.76640 | | 10.77000 | 10.77000 | | 13.91 | 0.00 | 0.00 | 0 | 3,432.00 |
| AU\$ / R | On 19/06/2017 | Foreign Exchange Future | | 10.94350 | 10.94350 | | 10.94880 | 10.94880 | | 14.33 | 0.00 | 0.00 | 0 | 91.00 |
| AU\$ / R | On 18/09/2017 | Foreign Exchange Future | | 11.10930 | 11.10930 | | 11.11530 | 11.11530 | | 14.66 | 0.00 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 18/12/2017 | Foreign Exchange Future | | 11.32990 | 11.32990 | | 11.33550 | 11.33550 | | 15.32 | 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 |
|------------------|---------------|-------------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| CAD/ R | On 19/12/2016 | Foreign Exchange Future | 10.60970 | | 10.60970 | | 10.58400 | 10.58400 | | 15.22 | 0.00 | 137,926.10 | 13 | 4,333.00 |
| CAD/ R | On 13/03/2017 | Foreign Exchange Future | 10.79130 | | 10.79130 | | 10.76340 | 10.76340 | | 15.21 | 0.00 | 0.00 | 0 | 0.00 |
| CAD/ R | On 19/06/2017 | Foreign Exchange Future | 11.00320 | | 11.00320 | | 10.97460 | 10.97460 | | 15.28 | 0.00 | 0.00 | 0 | 0.00 |
| CF CANDO CAGZ | On 19/12/2016 | Can-Do Future | 551.48590 | | 551.48590 | | 551.48590 | 551.48590 | | | 0.00 | 0.00 | 0 | 20,000.00 |
| CHF / R | On 19/12/2016 | Foreign Exchange Future | 14.23070 | | 14.23070 | | 14.36360 | 14.36360 | | 17.71 | 0.00 | 85,384.20 | 6 | 1,864.00 |
| CHF / R | On 13/03/2017 | Foreign Exchange Future | 14.54000 | | 14.54000 | | 14.67380 | 14.67380 | | 18.02 | 0.00 | 0.00 | 0 | 0.00 |
| CHF / R | On 19/06/2017 | Foreign Exchange Future | 14.90410 | | 14.90410 | | 15.04000 | 15.04000 | | 18.59 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 19/12/2016 | Foreign Exchange Future | 2.06550 | | 2.06550 | | 2.08000 | 2.08000 | | 16.33 | 0.00 | 0.00 | 0 | 10.00 |
| CNH / R | On 13/03/2017 | Foreign Exchange Future | 2.08940 | | 2.08940 | | 2.10350 | 2.10350 | | 16.30 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 19/06/2017 | Foreign Exchange Future | 2.11710 | | 2.11710 | | 2.13120 | 2.13120 | | 17.00 | 0.00 | 0.00 | 0 | 0.00 |
| CNH/R | On 28/11/2016 | Any day expiry | 2.06010 | | 2.06010 | | 2.07460 | 2.07460 | | 17.89 | 0.00 | 0.00 | 0 | 435.00 |
| DKK / R | On 19/12/2016 | Foreign Exchange Future | 2.09920 | | 2.09920 | | 2.11400 | 2.11400 | | 15.91 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 13/03/2017 | Foreign Exchange Future | 2.14210 | | 2.14210 | | 2.15680 | 2.15680 | | 15.85 | 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 | 10.22220 | | 79.43245 | | 10.21291 | 79.49415 | | | 0.00 | 0.00 | 0 | 8,789.00 |
| ES33 | On 02/02/2017 | Bond Future | 10.29769 | | 80.95161 | | 10.28803 | 81.01490 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 04/05/2017 | Bond Future | 10.36388 | | 78.76367 | | 10.35354 | 78.83061 | | | 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 | 10.33550 | | 83.92508 | | 10.32615 | 83.99691 | | | 0.00 | 0.00 | 0 | 8,777.00 |
| ES42 | On 02/02/2017 | Bond Future | 10.40580 | | 85.53018 | | 10.39610 | 85.60380 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 04/05/2017 | Bond Future | 10.47136 | | 82.96468 | | 10.46100 | 83.04240 | | | 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 |
|------------------|---------------|-------------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| 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 | 533.43600 | | 533.43600 | | 533.74900 | 533.74900 | | | 0.00 | 10,668,720.00 | 2 | 414.00 |
| GOVI | On 02/02/2017 | GOVI | 543.63600 | | 543.63600 | | 543.96000 | 543.96000 | | | 0.00 | 0.00 | 0 | 27.00 |
| GOVI | On 04/05/2017 | GOVI | 554.42300 | | 554.42300 | | 554.77100 | 554.77100 | | | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 19/12/2016 | Foreign Exchange Future | 1.79890 | | 1.79890 | | 1.80860 | 1.80860 | | 18.66 | 0.00 | 0.00 | 0 | 7,100.00 |
| HK\$/R | On 13/03/2017 | Foreign Exchange Future | 1.82980 | | 1.82980 | | 1.83940 | 1.83940 | | 18.79 | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 19/06/2017 | Foreign Exchange Future | 1.86490 | | 1.86490 | | 1.87480 | 1.87480 | | 18.42 | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 03/11/2016 | Bond Future | 128.59165 | | 128.59165 | | 128.57782 | 128.57782 | | | 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 |
| 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 | 108.00068 | | 108.00068 | | 107.98894 | 107.98894 | | | 0.00 | 0.00 | 0 | 4,678.00 |
| 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 | 136.70410 | | 136.70410 | | 136.68977 | 136.68977 | | | 0.00 | 0.00 | 0 | 20,563.00 |
| 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 | 134.29632 | | 134.29632 | | 134.28148 | 134.28148 | | | 0.00 | 0.00 | 0 | 17,476.00 |
| 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 | 144.02301 | | 144.02301 | | 144.00714 | 144.00714 | | | 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 | 250.10800 | | 250.10800 | | 250.02500 | 250.02500 | | | 0.00 | 0.00 | 0 | 1,021.00 |
| IGOV | On 02/02/2017 | Index Future | 254.90600 | | 254.90600 | | 254.82400 | 254.82400 | | | 0.00 | 0.00 | 0 | 57.00 |
| IGOV | On 04/05/2017 | Index Future | 259.97900 | | 259.97900 | | 259.90400 | 259.90400 | | | 0.00 | 0.00 | 0 | 0.00 |
| ILBI | On 03/11/2016 | Index Future | 677.90700 | | 677.90700 | | 677.83400 | 677.83400 | | | 0.00 | 0.00 | 0 | 0.00 |
| ILBI | On 02/02/2017 | Index Future | 691.03500 | | 691.03500 | | 690.96300 | 690.96300 | | | 0.00 | 0.00 | 0 | 155.00 |
| JIBAR FUTURE | On 19/10/2016 | Jibar Tradeable Future | 7.36000 | | 92.64000 | | 7.36000 | 92.64000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 16/11/2016 | Jibar Tradeable Future | 7.38000 | | 92.62000 | | 7.38000 | 92.62000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/12/2016 | Jibar Tradeable Future | 7.42000 | | 92.58000 | | 7.42000 | 92.58000 | | | 0.00 | 0.00 | 0 | 10,000.00 |
| JIBAR FUTURE | On 18/01/2017 | Jibar Tradeable Future | 7.43000 | | 92.57000 | | 7.43000 | 92.57000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/02/2017 | Jibar Tradeable Future | 7.46000 | | 92.54000 | | 7.46000 | 92.54000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/03/2017 | Jibar Tradeable Future | 7.47000 | | 92.53000 | | 7.47000 | 92.53000 | | | 0.00 | 0.00 | 0 | 1,000.00 |
| JIBAR FUTURE | On 21/06/2017 | Jibar Tradeable Future | 7.48000 | | 92.52000 | | 7.48000 | 92.52000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/09/2017 | Jibar Tradeable Future | 7.48000 | | 92.52000 | | 7.48000 | 92.52000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/12/2017 | Jibar Tradeable Future | 7.48000 | | 92.52000 | | 7.48000 | 92.52000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/03/2018 | Jibar Tradeable Future | 7.47000 | | 92.53000 | | 7.47000 | 92.53000 | | | 0.00 | 0.00 | 0 | 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 |

| 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 19/09/2018 | Jibar Tradeable Future | | | 7.47000 | | 92.53000 | | 7.47000 | 92.53000 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 19/12/2016 | Foreign Exchange Future | | | 0.13600 | | 0.13600 | | 0.13710 | 0.13710 | | | 0.00 | 0.00 | 0 | 1,382.00 |
| KES / R | On 13/03/2017 | Foreign Exchange Future | | | 0.13580 | | 0.13580 | | 0.13650 | 0.13650 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 19/06/2017 | Foreign Exchange Future | | | 0.13600 | | 0.13600 | | 0.13600 | 0.13600 | | | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 19/12/2016 | Foreign Exchange Future | | | 9.92570 | | 9.92570 | | 9.99660 | 9.99660 | | 15.43 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 13/03/2017 | Foreign Exchange Future | | | 10.06160 | | 10.06160 | | 10.13150 | 10.13150 | | 15.30 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 19/06/2017 | Foreign Exchange Future | | | 10.21740 | | 10.21740 | | 10.28760 | 10.28760 | | 15.67 | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 19/12/2016 | Foreign Exchange Future | | | 1.31570 | | 1.31570 | | 1.32690 | 1.32690 | | | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 13/03/2017 | Foreign Exchange Future | | | 1.32740 | | 1.32740 | | 1.33850 | 1.33850 | | | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 19/06/2017 | Foreign Exchange Future | | | 1.34290 | | 1.34290 | | 1.35420 | 1.35420 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO £ / \$ | On 19/12/2016 | Foreign Exchange Future | | | 1.23920 | | 1.23920 | | 1.24710 | 1.24710 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO £ / \$ | On 13/03/2017 | Foreign Exchange Future | | | 1.24140 | | 1.24140 | | 1.24920 | 1.24920 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO £ / \$ | On 19/06/2017 | Foreign Exchange Future | | | 1.24400 | | 1.24400 | | 1.25200 | 1.25200 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 19/12/2016 | Foreign Exchange Future | | | 1.11930 | | 1.11930 | | 1.12130 | 1.12130 | | | 0.00 | 0.00 | 0 | 13,279.00 |
| QUANTO € / \$ | On 13/03/2017 | Foreign Exchange Future | | | 1.12360 | | 1.12360 | | 1.12570 | 1.12570 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 19/06/2017 | Foreign Exchange Future | | | 1.12880 | | 1.12880 | | 1.13090 | 1.13090 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 03/11/2016 | Bond Future | | | 8.69714 | | 115.96543 | | 8.68742 | 116.03513 | | 8.91 | 0.00 | 122,575,459.51 | 1,057 | 86,938.00 |
| R186 | On 03/11/2016 | Bond Future | 8.30 | Call | 182.01000 | | 0.18201 | | 229.10000 | 0.22910 | 182.010 | 8.77 | 0.14 | 0.00 | 0 | 150.00 |
| R186 | On 03/11/2016 | Bond Future | 8.52 | Put | 1,814.99000 | | 1.81499 | | 1,825.73000 | 1.82573 | 1,814.990 | 8.84 | 0.68 | 0.00 | 0 | 150.00 |
| R186 | On 03/11/2016 | Bond Future | 8.82 | Put | 676.80000 | | 0.67680 | | 712.05000 | 0.71205 | 676.800 | 8.95 | 0.37 | 0.00 | 0 | 150.00 |
| R186 | On 03/11/2016 | Bond Future | 8.90 | Put | 491.80000 | | 0.49180 | | 527.15000 | 0.52715 | 491.800 | 8.99 | 0.29 | 0.00 | 0 | 5,092.00 |
| R186 | On 03/11/2016 | Bond Future | 9.10 | Put | 198.31000 | | 0.19831 | | 225.76000 | 0.22576 | 198.310 | 9.11 | 0.14 | 0.00 | 0 | 108.00 |
| R186 | On 03/11/2016 | Bond Future | 9.20 | Call | 3,646.26000 | | 3.64626 | | 3,737.57000 | 3.73757 | 3,646.260 | 9.17 | 0.91 | 0.00 | 0 | 1,425.00 |
| R186 | On 03/11/2016 | Bond Future | 9.40 | Call | 4,926.37000 | | 4.92637 | | 5,007.16000 | 5.00716 | 4,926.370 | 9.28 | 0.97 | 0.00 | 0 | 1,425.00 |
| R186 | On 02/02/2017 | Bond Future | | | 8.73463 | | 112.88051 | | 8.72445 | 112.95204 | | 9.03 | 0.00 | 9,594,843.35 | 85 | 84.00 |
| R186 | On 02/02/2017 | Bond Future | 8.00 | Call | 539.11000 | | 0.53911 | | 571.67000 | 0.57167 | 539.110 | 8.80 | 0.18 | 0.00 | 0 | 7,000.00 |
| R186 | On 02/02/2017 | Bond Future | 8.37 | Call | 1,209.25000 | | 1.20925 | | 1,260.05000 | 1.26005 | 1,209.250 | 8.91 | 0.33 | 0.00 | 0 | 500.00 |
| R186 | On 02/02/2017 | Bond Future | 8.43 | Call | 1,356.59000 | | 1.35659 | | 1,410.25000 | 1.41025 | 1,356.590 | 8.93 | 0.36 | 0.00 | 0 | 750.00 |
| R186 | On 02/02/2017 | Bond Future | 8.60 | Call | 1,835.73000 | | 1.83573 | | 1,896.86000 | 1.89686 | 1,835.730 | 8.98 | 0.44 | 0.00 | 0 | 7,000.00 |
| R186 | On 02/02/2017 | Bond Future | 8.87 | Put | 1,849.16000 | | 1.84916 | | 1,848.20000 | 1.84820 | 1,849.160 | 9.10 | 0.42 | 0.00 | 0 | 500.00 |
| R186 | On 02/02/2017 | Bond Future | 8.90 | Put | 1,762.57000 | | 1.76257 | | 1,762.44000 | 1.76244 | 1,762.570 | 9.12 | 0.41 | 0.00 | 0 | 750.00 |
| R186 | On 02/02/2017 | Bond Future | 9.40 | Put | 728.63000 | | 0.72863 | | 735.86000 | 0.73586 | 728.630 | 9.40 | 0.21 | 0.00 | 0 | 750.00 |
| R186 | On 02/02/2017 | Bond Future | 9.50 | Put | 599.64000 | | 0.59964 | | 607.16000 | 0.60716 | 599.640 | 9.46 | 0.18 | 0.00 | 0 | 13,500.00 |
| R186 | On 04/05/2017 | Bond Future | | | 8.76333 | | 115.12134 | | 8.75222 | 115.19783 | | 8.81 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186/R207 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| R186/R208 | On 21/12/2026 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 03/11/2016 | Bond Future | 303.18964 | | 303.18964 | | 303.15801 | 303.15801 | | | 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 | 250.25725 | | 250.25725 | | 250.23015 | 250.23015 | | | 0.00 | 0.00 | 0 | 35,840.00 |
| 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 | 8.38247 | | 98.40761 | | 8.37271 | 98.45382 | | 6.66 | 0.00 | 0.00 | 0 | 13,335.00 |
| R2023 | On 02/02/2017 | Bond Future | 8.41963 | | 100.28968 | | 8.40925 | 100.33724 | | 6.39 | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 04/05/2017 | Bond Future | 8.43794 | | 98.34647 | | 8.42633 | 98.39796 | | 6.38 | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 28/02/2023 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R203 | On 03/11/2016 | Bond Future | 7.54331 | | 101.78672 | | 7.53202 | 101.79593 | | 0.89 | 0.00 | 0.00 | 0 | 23,644.00 |
| R203 | On 02/02/2017 | Bond Future | 7.48408 | | 103.73341 | | 7.46702 | 103.74330 | | 0.63 | 0.00 | 0.00 | 0 | 0.00 |
| R203 | On 04/05/2017 | Bond Future | 6.98009 | | 101.61814 | | 6.94255 | 101.63130 | | 0.39 | 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 | 9.08280 | | 93.91194 | | 9.07314 | 93.98125 | | | 0.00 | 0.00 | 0 | 26,853.00 |
| R2030 | On 02/02/2017 | Bond Future | 9.12389 | | 91.70211 | | 9.11384 | 91.77323 | | | 0.00 | 18,615,528.33 | 203 | 203.00 |
| R2030 | On 04/05/2017 | Bond Future | 9.16095 | | 93.52286 | | 9.15017 | 93.59815 | | | 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 | 9.18349 | | 93.25542 | | 9.17387 | 93.32957 | | 12.72 | 0.00 | 0.00 | 0 | 13,093.00 |
| R2032 | On 02/02/2017 | Bond Future | 9.22719 | | 95.03895 | | 9.21721 | 95.11496 | | 12.44 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 04/05/2017 | Bond Future | 9.26316 | | 92.76538 | | 9.25249 | 92.84572 | | 12.76 | 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 | 9.27399 | | 98.18389 | | 9.26439 | 98.26556 | | | 0.00 | 0.00 | 0 | 4,822.00 |
| R2035 | On 02/02/2017 | Bond Future | 9.31970 | | 100.06167 | | 9.30975 | 100.14536 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 04/05/2017 | Bond Future | 9.35469 | | 97.54295 | | 9.34409 | 97.63125 | | | 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 | 9.33279 | | 94.77236 | | 9.32315 | 94.85428 | | 14.25 | 0.00 | 0.00 | 0 | 36,770.00 |
| R2037 | On 02/02/2017 | Bond Future | 9.37442 | | 92.32859 | | 9.36444 | 92.41256 | | 14.61 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 04/05/2017 | Bond Future | 9.41246 | | 94.16180 | | 9.40185 | 94.25027 | | 14.39 | 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 | 7.73529 | | 103.55445 | | 7.73008 | 103.56450 | | 2.16 | 0.00 | 0.00 | 0 | 31,547.00 |
| R204 | On 02/02/2017 | Bond Future | 7.73408 | | 101.49469 | | 7.72782 | 101.50543 | | 1.97 | 0.00 | 0.00 | 0 | 0.00 |
| R204 | On 04/05/2017 | Bond Future | 7.68680 | | 103.50945 | | 7.67745 | 103.52348 | | 1.69 | 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 |

| 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| 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 | | | 9.37775 | | 98.87119 | | 9.36811 | 98.95922 | | 14.95 | 0.00 | 0.00 | 0 | 4,623.00 |
| R2040 | On 02/02/2017 | Bond Future | | | 9.41931 | | 96.25552 | | 9.40934 | 96.34570 | | 15.35 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 04/05/2017 | Bond Future | | | 9.45735 | | 98.16672 | | 9.44676 | 98.26171 | | 15.11 | 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 | | | 9.39736 | | 96.02925 | | 9.38771 | 96.11853 | | 15.69 | 0.00 | 0.00 | 0 | 18,511.00 |
| R2044 | On 02/02/2017 | Bond Future | | | 9.43766 | | 93.48440 | | 9.42769 | 93.57584 | | 16.13 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 04/05/2017 | Bond Future | | | 9.47453 | | 95.34055 | | 9.46396 | 95.43675 | | 15.89 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 31/01/2044 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 03/11/2016 | Bond Future | | | 9.35268 | | 95.56870 | | 9.34305 | 95.66069 | | 16.32 | 0.00 | 0.00 | 0 | 62,082.00 |
| R2048 | On 02/02/2017 | Bond Future | | | 9.39413 | | 97.39647 | | 9.38418 | 97.49069 | | 16.03 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 04/05/2017 | Bond Future | | | 9.42607 | | 94.88833 | | 9.41555 | 94.98728 | | 16.54 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 28/02/2048 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R207 | On 03/11/2016 | Bond Future | | | 7.93240 | | 100.38107 | | 7.92227 | 100.40879 | | 3.35 | 0.00 | 0.00 | 0 | 58,834.00 |
| R207 | On 02/02/2017 | Bond Future | | | 7.94718 | | 98.65838 | | 7.93589 | 98.68713 | | 3.16 | 0.00 | 0.00 | 0 | 0.00 |
| R207 | On 02/02/2017 | Bond Future | 8.91 | Call | 2,492.78000 | | 2.49278 | | 2,522.83000 | 2.52283 | 2,492.780 | 3.33 | 0.91 | 0.00 | 0 | 62.00 |
| R207 | On 04/05/2017 | Bond Future | | | 7.94433 | | 100.61696 | | 7.93059 | 100.64930 | | 2.86 | 0.00 | 0.00 | 0 | 0.00 |
| R207 | On 03/08/2017 | Bond Future | | | 7.89891 | | 99.05271 | | 7.88284 | 99.08740 | | 2.67 | 0.00 | 0.00 | 0 | 0.00 |
| R207 | On 03/08/2017 | Bond Future | 8.19 | Call | 1,324.38000 | | 1.32438 | | 1,350.24000 | 1.35024 | 1,324.380 | 2.76 | 0.61 | 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 | | | 8.11548 | | 95.74957 | | 8.10557 | 95.78451 | | 4.78 | 0.00 | 0.00 | 0 | 30,293.00 |
| R208 | On 02/02/2017 | Bond Future | | | 8.14289 | | 97.58082 | | 8.13215 | 97.61688 | | 4.46 | 0.00 | 0.00 | 0 | 0.00 |
| R208 | On 04/05/2017 | Bond Future | | | 8.15073 | | 96.11399 | | 8.13829 | 96.15367 | | 4.30 | 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 | | | 9.22693 | | 74.00472 | | 9.21726 | 74.07349 | | 14.74 | 0.00 | 0.00 | 0 | 37,782.00 |
| R209 | On 03/11/2016 | Bond Future | 8.81 | Call | 198.50000 | | 0.19850 | | 248.60000 | 0.24860 | 198.500 | 14.53 | 0.14 | 0.00 | 0 | 345.00 |
| R209 | On 03/11/2016 | Bond Future | 8.87 | Call | 268.90000 | | 0.26890 | | 328.03000 | 0.32803 | 268.900 | 14.56 | 0.18 | 0.00 | 0 | 250.00 |
| R209 | On 03/11/2016 | Bond Future | 9.04 | Put | 1,918.20000 | | 1.91820 | | 1,933.42000 | 1.93342 | 1,918.200 | 14.64 | 0.68 | 0.00 | 0 | 345.00 |
| R209 | On 03/11/2016 | Bond Future | 9.05 | Put | 1,868.43000 | | 1.86843 | | 1,884.96000 | 1.88496 | 1,868.430 | 14.64 | 0.67 | 0.00 | 0 | 250.00 |
| R209 | On 03/11/2016 | Bond Future | 9.34 | Put | 762.61000 | | 0.76261 | | 801.49000 | 0.80149 | 762.610 | 14.82 | 0.38 | 0.00 | 0 | 345.00 |
| R209 | On 03/11/2016 | Bond Future | 9.42 | Call | 1,921.62000 | | 1.92162 | | 2,029.57000 | 2.02957 | 1,921.620 | 14.90 | 0.69 | 0.00 | 0 | 120.00 |
| R209 | On 03/11/2016 | Bond Future | 9.45 | Put | 506.85000 | | 0.50685 | | 545.56000 | 0.54556 | 506.850 | 14.92 | 0.28 | 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 |
|------------------|---------------|-------------------------|--------------|--------------|------------|--------------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| R209 | On 02/02/2017 | Bond Future | 9.26548 | | 75.42012 | | 9.25550 | 75.49051 | | 14.48 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 04/05/2017 | Bond Future | 9.29720 | | 73.76554 | | 9.28662 | 73.83961 | | 14.90 | 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 | 186.72637 | | 186.72637 | | 186.70610 | 186.70610 | | | 0.00 | 5,975,243.84 | 32 | 2,118.00 |
| R210 | On 31/03/2028 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R211 | On 03/11/2016 | Bond Future | 142.07100 | | 142.07100 | | 142.05448 | 142.05448 | | | 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 | 148.22408 | | 148.22408 | | 148.20860 | 148.20860 | | | 0.00 | 8,893,444.80 | 60 | 3,049.00 |
| 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 | 9.09826 | | 84.70987 | | 9.08863 | 84.77707 | | 12.40 | 0.00 | 0.00 | 0 | 42,426.00 |
| R213 | On 02/02/2017 | Bond Future | 9.14110 | | 86.32996 | | 9.13110 | 86.39890 | | 12.14 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 04/05/2017 | Bond Future | 9.17279 | | 84.49040 | | 9.16211 | 84.56324 | | 12.47 | 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 | 9.30230 | | 74.40041 | | 9.29264 | 74.47250 | | 15.64 | 0.00 | 0.00 | 0 | 29,928.00 |
| R214 | On 02/02/2017 | Bond Future | 9.34234 | | 75.82336 | | 9.33238 | 75.89710 | | 15.38 | 0.00 | 0.00 | 0 | 7,379.00 |
| R214 | On 04/05/2017 | Bond Future | 9.37294 | | 74.02903 | | 9.36241 | 74.10652 | | 15.85 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 28/02/2041 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R214/R209 | On 28/02/2041 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| RAIN | On 19/12/2016 | Foreign Exchange Future | 24,175.02000 | 24,175.02000 | | 24,353.45000 | 24,353.45000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 19/12/2016 | Foreign Exchange Future | 10.14870 | 10.14870 | | 10.21460 | 10.21460 | | | 15.58 | 0.00 | 1,674,535.50 | 165 | 165.00 |
| SGD / R | On 13/03/2017 | Foreign Exchange Future | 10.31680 | 10.31680 | | 10.38130 | 10.38130 | | | 15.46 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 19/12/2016 | Foreign Exchange Future | 4.48020 | 4.48020 | | 4.52940 | 4.52940 | | | 14.68 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 13/03/2017 | Foreign Exchange Future | 4.47900 | 4.47900 | | 4.52800 | 4.52800 | | | 14.57 | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 19/12/2016 | Foreign Exchange Future | 1.36010 | 1.36010 | | 1.34960 | 1.34960 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 13/03/2017 | Foreign Exchange Future | 1.32460 | 1.32460 | | 1.31090 | 1.31090 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 19/06/2017 | Foreign Exchange Future | 1.26370 | 1.26370 | | 1.25990 | 1.25990 | | | | 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 |
|--------------------------------|--------|------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| Total for Derivatives : | | | | | | | | | | | 733,052,970.63 | 38,689 | 4,076,802.00 |
| Grand Total: | | | | | | | | | | | 733,052,970.63 | 38,689 | 4,076,802.00 |