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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/12/2016

| 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 29/12/2016 | Any day expiry | 13.68250 | 13.68250 | | 13.86080 | 13.86080 | | 18.73 | 0.00 | 0.00 | 0 | 0.00 | |
| \$ / R | On 04/01/2017 | Any day expiry | 13.68470 | 13.68470 | | 13.86940 | 13.86940 | | 16.41 | 0.00 | 0.00 | 0 | 2,250.00 | |
| \$ / R | On 11/01/2017 | Any day expiry | 13.70160 | 13.70160 | | 13.88200 | 13.88200 | | 17.66 | 0.00 | 0.00 | 0 | 50.00 | |
| \$ / R | On 13/01/2017 | Any day expiry | 13.70680 | 13.70680 | | 13.88800 | 13.88800 | | 17.98 | 0.00 | 0.00 | 0 | 390.00 | |
| \$ / R | On 13/01/2017 | Any day expiry | 13.95 | Put | 350.82620 | 0.35083 | 240.06280 | 0.24006 | 350.826 | 18.50 | 0.67 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 13/01/2017 | Any day expiry | 16.17 | Call | 1.40170 | 0.00140 | 2.37640 | 0.00238 | 1.402 | 31.40 | 0.01 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 17/01/2017 | Any day expiry | 13.71730 | 13.71730 | | 13.90000 | 13.90000 | | 17.61 | 0.00 | 0.00 | 0 | 1,600.00 | |
| \$ / R | On 18/01/2017 | Any day expiry | 13.71990 | 13.71990 | | 13.90300 | 13.90300 | | 17.71 | 0.00 | 0.00 | 0 | 0.00 | |
| \$ / R | On 18/01/2017 | Any day expiry | 14.28 | Call | 63.83210 | 0.06383 | 106.77800 | 0.10678 | 63.832 | 19.15 | 0.19 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 20/01/2017 | Any day expiry | 13.72510 | 13.72510 | | 13.90900 | 13.90900 | | 17.96 | 0.00 | 0.00 | 0 | 184.00 | |
| \$ / R | On 23/01/2017 | Any day expiry | 13.73300 | 13.73300 | | 13.91800 | 13.91800 | | 17.72 | 0.00 | 0.00 | 0 | 70.00 | |
| \$ / R | On 25/01/2017 | Any day expiry | 13.73820 | 13.73820 | | 13.92390 | 13.92390 | | 17.86 | 0.00 | 0.00 | 0 | 0.00 | |
| \$ / R | On 25/01/2017 | Any day expiry | 14.10 | Put | 499.61430 | 0.49961 | 381.35260 | 0.38135 | 499.614 | 18.72 | 0.69 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 25/01/2017 | Any day expiry | 15.89 | Call | 4.94030 | 0.00494 | 6.63690 | 0.00664 | 4.940 | 24.43 | 0.02 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 27/01/2017 | Any day expiry | 13.74340 | 13.74340 | | 13.92990 | 13.92990 | | 17.96 | 0.00 | 0.00 | 0 | 1,289.00 | |
| \$ / R | On 27/01/2017 | Any day expiry | 13.50 | Put | 167.44020 | 0.16744 | 114.01940 | 0.11402 | 167.440 | 17.76 | 0.35 | 0.00 | 0 | 60.00 |

| 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 27/01/2017 | Any day expiry | 13.80 | Put | 309.16700 | 0.30917 | 224.85930 | 0.22486 | 309.167 | 18.08 | 0.52 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 27/01/2017 | Any day expiry | 14.41 | Call | 83.89830 | 0.08390 | 129.09120 | 0.12909 | 83.898 | 19.56 | 0.20 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 27/01/2017 | Any day expiry | 15.00 | Call | 20.49390 | 0.02049 | 42.75440 | 0.04275 | 20.494 | 19.89 | 0.06 | 0.00 | 0 | 60.00 |
| \$ / R | On 30/01/2017 | Any day expiry | | | 13.75130 | 13.75130 | 13.93890 | 13.93890 | | 17.77 | 0.00 | 0.00 | 0 | 3,901.00 |
| \$ / R | On 31/01/2017 | Any day expiry | | | 13.75390 | 13.75390 | 13.94190 | 13.94190 | | 17.82 | 0.00 | 0.00 | 0 | 2,339.00 |
| \$ / R | On 31/01/2017 | Any day expiry | 14.15 | Put | 551.14550 | 0.55115 | 431.16470 | 0.43116 | 551.146 | 18.78 | 0.68 | 0.00 | 0 | 210.00 |
| \$ / R | On 31/01/2017 | Any day expiry | 15.07 | Call | 26.70920 | 0.02671 | 47.04150 | 0.04704 | 26.709 | 20.44 | 0.07 | 0.00 | 0 | 210.00 |
| \$ / R | On 17/02/2017 | Any day expiry | | | 13.79810 | 13.79810 | 13.98710 | 13.98710 | | 18.29 | 0.00 | 0.00 | 0 | 340.00 |
| \$ / R | On 17/02/2017 | Any day expiry | 14.32 | Put | 715.94120 | 0.71594 | 588.51400 | 0.58851 | 715.941 | 19.39 | 0.68 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 17/02/2017 | Any day expiry | 15.03 | Call | 74.48330 | 0.07448 | 103.10110 | 0.10310 | 74.483 | 20.81 | 0.14 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 24/02/2017 | Any day expiry | | | 13.81620 | 13.81620 | 14.00570 | 14.00570 | | 18.30 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 24/02/2017 | Any day expiry | 13.50 | Put | 251.03740 | 0.25104 | 186.71300 | 0.18671 | 251.037 | 18.06 | 0.36 | 0.00 | 0 | 60.00 |
| \$ / R | On 24/02/2017 | Any day expiry | 15.20 | Call | 75.83920 | 0.07584 | 101.54970 | 0.10155 | 75.839 | 21.10 | 0.14 | 0.00 | 0 | 60.00 |
| \$ / R | On 27/02/2017 | Any day expiry | | | 13.82400 | 13.82400 | 14.01370 | 14.01370 | | 18.21 | 0.00 | 0.00 | 0 | 5,745.00 |
| \$ / R | On 28/02/2017 | Any day expiry | | | 13.82660 | 13.82660 | 14.01640 | 14.01640 | | 18.25 | 0.00 | 0.00 | 0 | 720.00 |
| \$ / R | On 01/03/2017 | Any day expiry | | | 13.82920 | 13.82920 | 14.01890 | 14.01890 | | 18.36 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | | | 13.85980 | 13.85980 | 14.04940 | 14.04940 | | 18.44 | 0.00 | 162,464,575.60 | 11,722 | 451,037.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 12.20 | Put | 31.07260 | 0.03107 | 24.70280 | 0.02470 | 31.073 | 18.71 | 0.06 | 0.00 | 0 | 250.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 12.50 | Put | 47.93790 | 0.04794 | 37.44580 | 0.03745 | 47.938 | 17.68 | 0.09 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 13.00 | Put | 129.43220 | 0.12943 | 94.33190 | 0.09433 | 129.432 | 17.80 | 0.20 | 0.00 | 0 | 95,797.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 13.03 | Put | 136.40820 | 0.13641 | 99.78740 | 0.09979 | 136.408 | 17.80 | 0.21 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 13.10 | Put | 153.74310 | 0.15374 | 113.43390 | 0.11343 | 153.743 | 17.82 | 0.23 | 0.00 | 0 | 4,800.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 13.25 | Put | 197.39690 | 0.19740 | 147.28500 | 0.14729 | 197.397 | 17.92 | 0.27 | 0.00 | 0 | 100.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 13.50 | Put | 288.60630 | 0.28861 | 221.81840 | 0.22182 | 288.606 | 18.14 | 0.36 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 13.65 | Call | 563.91470 | 0.56391 | 677.38560 | 0.67739 | 563.915 | 18.27 | 0.59 | 0.00 | 0 | 2,400.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 13.70 | Call | 537.55650 | 0.53756 | 647.90010 | 0.64790 | 537.557 | 18.31 | 0.57 | 0.00 | 0 | 1,603.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 14.00 | Call | 401.57770 | 0.40158 | 489.76580 | 0.48977 | 401.578 | 18.72 | 0.47 | 0.00 | 0 | 501.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 14.00 | Put | 541.77770 | 0.54178 | 440.36580 | 0.44037 | 541.778 | 18.72 | 0.53 | 0.00 | 0 | 11,320.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 14.10 | Put | 604.40670 | 0.60441 | 495.78110 | 0.49578 | 604.407 | 18.91 | 0.56 | 0.00 | 0 | 46,000.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 14.30 | Call | 298.60670 | 0.29861 | 368.15350 | 0.36815 | 298.607 | 19.28 | 0.38 | 0.00 | 0 | 200.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 14.30 | Put | 738.80670 | 0.73881 | 618.75350 | 0.61875 | 738.807 | 19.28 | 0.62 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 14.40 | Call | 270.01470 | 0.27001 | 334.28130 | 0.33428 | 270.015 | 19.46 | 0.35 | 0.00 | 0 | 7,300.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 14.40 | Put | 810.21470 | 0.81021 | 684.88130 | 0.68488 | 810.215 | 19.46 | 0.65 | 0.00 | 0 | 29,152.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 14.44 | Call | 259.30470 | 0.25930 | 321.54540 | 0.32155 | 259.305 | 19.54 | 0.34 | 0.00 | 0 | 100.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 14.44 | Put | 839.50470 | 0.83950 | 712.14540 | 0.71215 | 839.505 | 19.54 | 0.66 | 0.00 | 0 | 100.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 14.50 | Call | 243.97910 | 0.24398 | 303.27180 | 0.30327 | 243.979 | 19.65 | 0.32 | 102,385,213.00 | 23,000 | 23,750.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 14.65 | Put | 999.69310 | 0.99969 | 862.32150 | 0.86232 | 999.693 | 19.94 | 0.72 | 0.00 | 0 | 100.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 14.91 | Call | 160.70880 | 0.16071 | 202.37690 | 0.20238 | 160.709 | 20.44 | 0.23 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 14.96 | Call | 152.70550 | 0.15271 | 192.59140 | 0.19259 | 152.705 | 20.54 | 0.22 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 15.00 | Call | 146.59110 | 0.14659 | 185.10260 | 0.18510 | 146.591 | 20.61 | 0.21 | 0.00 | 0 | 506.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 15.10 | Call | 132.36110 | 0.13236 | 167.61820 | 0.16762 | 132.361 | 20.81 | 0.19 | 0.00 | 0 | 7,300.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 15.23 | Put | 1,486.13170 | 1.48613 | 1,327.94170 | 1.32794 | 1,486.132 | 21.06 | 0.83 | 0.00 | 0 | 90.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 15.36 | Put | 1,600.54070 | 1.60054 | 1,440.14870 | 1.44015 | 1,600.541 | 21.22 | 0.85 | 0.00 | 0 | 7,160.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 15.48 | Call | 87.55610 | 0.08756 | 114.85110 | 0.11485 | 87.556 | 21.36 | 0.14 | 0.00 | 0 | 30,000.00 |

| 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 13/03/2017 | Foreign Exchange Future | 15.50 | Call | 85.58120 | 0.08558 | 112.46270 | 0.11246 | 85.581 | 21.39 | 0.13 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 15.70 | Put | 1,908.25400 | 1.90825 | 1,741.70990 | 1.74171 | 1,908.254 | 21.62 | 0.89 | 0.00 | 0 | 6,370.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 15.74 | Put | 1,945.19020 | 1.94519 | 1,777.94890 | 1.77795 | 1,945.190 | 21.67 | 0.90 | 0.00 | 0 | 3,200.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 15.80 | Call | 60.64460 | 0.06064 | 81.99560 | 0.08200 | 60.645 | 21.74 | 0.10 | 0.00 | 0 | 180.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 16.00 | Call | 48.11200 | 0.04811 | 66.41410 | 0.06641 | 48.112 | 21.97 | 0.08 | 0.00 | 0 | 11,320.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 16.22 | Call | 37.25760 | 0.03726 | 52.70550 | 0.05271 | 37.258 | 22.22 | 0.06 | 0.00 | 0 | 29,152.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 16.50 | Call | 26.89400 | 0.02689 | 39.34620 | 0.03935 | 26.894 | 22.55 | 0.05 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 16.75 | Put | 2,912.88210 | 2.91288 | 2,730.98910 | 2.73099 | 2,912.882 | 23.34 | 0.96 | 0.00 | 0 | 1,800.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 17.00 | Call | 20.97440 | 0.02097 | 24.48830 | 0.02449 | 20.974 | 24.45 | 0.04 | 0.00 | 0 | 18,186.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 17.31 | Call | 19.36080 | 0.01936 | 19.59790 | 0.01960 | 19.361 | 25.84 | 0.03 | 0.00 | 0 | 46,000.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 18.43 | Call | 10.50230 | 0.01050 | 8.73130 | 0.00873 | 10.502 | 28.93 | 0.02 | 0.00 | 0 | 90.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 18.44 | Call | 10.38170 | 0.01038 | 8.62250 | 0.00862 | 10.382 | 28.93 | 0.02 | 0.00 | 0 | 7,160.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 19.00 | Call | 5.36940 | 0.00537 | 4.20620 | 0.00421 | 5.369 | 28.93 | 0.01 | 0.00 | 0 | 6,370.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 19.38 | Call | 3.38600 | 0.00339 | 2.54230 | 0.00254 | 3.386 | 28.93 | 0.01 | 0.00 | 0 | 3,200.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 21.42 | Call | 0.24210 | 0.00024 | 0.14000 | 0.00014 | 0.242 | 28.93 | 0.00 | 0.00 | 0 | 1,800.00 |
| \$ / R | On 29/03/2017 | Any day expiry | | | 13.86480 | 13.86480 | 14.05450 | 14.05450 | | 18.65 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/03/2017 | Any day expiry | 13.50 | Put | 333.86050 | 0.33386 | 262.53470 | 0.26253 | 333.861 | 18.27 | 0.37 | 0.00 | 0 | 60.00 |
| \$ / R | On 29/03/2017 | Any day expiry | 15.44 | Call | 125.93530 | 0.12594 | 157.01440 | 0.15701 | 125.935 | 21.38 | 0.17 | 0.00 | 0 | 60.00 |
| \$ / R | On 31/03/2017 | Any day expiry | | | 13.90540 | 13.90540 | 14.09520 | 14.09520 | | 18.69 | 0.00 | 0.00 | 0 | 1,583.00 |
| \$ / R | On 11/04/2017 | Any day expiry | | | 13.93410 | 13.93410 | 14.12460 | 14.12460 | | 18.75 | 0.00 | 0.00 | 0 | 40.00 |
| \$ / R | On 12/04/2017 | Any day expiry | | | 13.93670 | 13.93670 | 14.12720 | 14.12720 | | 18.75 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/04/2017 | Any day expiry | 13.95 | Put | 563.22450 | 0.56322 | 469.48640 | 0.46949 | 563.224 | 18.75 | 0.48 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 12/04/2017 | Any day expiry | 17.02 | Call | 45.34540 | 0.04535 | 57.70780 | 0.05771 | 45.345 | 23.48 | 0.06 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 13/04/2017 | Any day expiry | | | 13.93940 | 13.93940 | 14.12990 | 14.12990 | | 18.77 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/04/2017 | Any day expiry | | | 13.95250 | 13.95250 | 14.14330 | 14.14330 | | 18.71 | 0.00 | 0.00 | 0 | 1,450.00 |
| \$ / R | On 21/04/2017 | Any day expiry | | | 13.96040 | 13.96040 | 14.15130 | 14.15130 | | 18.76 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 25/04/2017 | Any day expiry | | | 13.97090 | 13.97090 | 14.16200 | 14.16200 | | 18.73 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/04/2017 | Any day expiry | 13.50 | Put | 361.89300 | 0.36189 | 291.58190 | 0.29158 | 361.893 | 18.27 | 0.35 | 0.00 | 0 | 60.00 |
| \$ / R | On 25/04/2017 | Any day expiry | 13.80 | Put | 500.77680 | 0.50078 | 415.41710 | 0.41542 | 500.777 | 18.57 | 0.43 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 25/04/2017 | Any day expiry | 14.10 | Put | 667.42070 | 0.66742 | 565.06920 | 0.56507 | 667.421 | 18.96 | 0.51 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 25/04/2017 | Any day expiry | 15.06 | Call | 263.08360 | 0.26308 | 311.57600 | 0.31158 | 263.084 | 20.51 | 0.28 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 25/04/2017 | Any day expiry | 15.69 | Call | 163.38750 | 0.16339 | 197.09600 | 0.19710 | 163.388 | 21.48 | 0.19 | 0.00 | 0 | 60.00 |
| \$ / R | On 25/04/2017 | Any day expiry | 16.67 | Call | 77.66740 | 0.07767 | 95.46960 | 0.09547 | 77.667 | 22.83 | 0.10 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 26/05/2017 | Any day expiry | | | 14.05250 | 14.05250 | 14.24480 | 14.24480 | | 18.89 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/05/2017 | Any day expiry | 13.50 | Put | 400.38670 | 0.40039 | 330.58040 | 0.33058 | 400.387 | 18.27 | 0.34 | 0.00 | 0 | 60.00 |
| \$ / R | On 26/05/2017 | Any day expiry | 15.97 | Call | 197.14470 | 0.19714 | 231.52820 | 0.23153 | 197.145 | 21.67 | 0.20 | 0.00 | 0 | 60.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | | | 14.11560 | 14.11560 | 14.30890 | 14.30890 | | 18.88 | 0.00 | 197,618.40 | 14 | 202,466.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 12.71 | Put | 176.28010 | 0.17628 | 140.25710 | 0.14026 | 176.280 | 17.77 | 0.18 | 0.00 | 0 | 17,600.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 13.00 | Put | 249.73760 | 0.24974 | 202.94010 | 0.20294 | 249.738 | 17.90 | 0.23 | 0.00 | 0 | 69,520.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 13.83 | Put | 576.42630 | 0.57643 | 491.19070 | 0.49119 | 576.426 | 18.57 | 0.41 | 0.00 | 0 | 2,280.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 13.87 | Put | 596.82880 | 0.59683 | 509.90220 | 0.50990 | 596.829 | 18.62 | 0.42 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 14.00 | Put | 665.71930 | 0.66572 | 573.35460 | 0.57335 | 665.719 | 18.77 | 0.45 | 0.00 | 0 | 69,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 14.11 | Put | 727.09090 | 0.72709 | 630.15740 | 0.63016 | 727.091 | 18.90 | 0.47 | 0.00 | 0 | 2,850.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 14.13 | Put | 738.67690 | 0.73868 | 640.78670 | 0.64079 | 738.677 | 18.93 | 0.48 | 0.00 | 0 | 17,600.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 14.18 | Put | 768.02540 | 0.76803 | 667.75540 | 0.66776 | 768.025 | 18.99 | 0.49 | 0.00 | 0 | 1,400.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 14.23 | Put | 797.91830 | 0.79792 | 695.29250 | 0.69529 | 797.918 | 19.06 | 0.50 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 14.33 | Put | 859.28250 | 0.85928 | 752.19300 | 0.75219 | 859.283 | 19.20 | 0.52 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 14.50 | Call | 583.87530 | 0.58388 | 663.42980 | 0.66343 | 583.875 | 19.43 | 0.45 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 14.89 | Put | 1,239.22560 | 1.23923 | 1,111.01080 | 1.11101 | 1,239.226 | 19.98 | 0.63 | 0.00 | 0 | 1,297.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 15.40 | Call | 347.60140 | 0.34760 | 396.98350 | 0.39698 | 347.601 | 20.76 | 0.29 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 15.50 | Put | 1,712.98160 | 1.71298 | 1,566.53580 | 1.56654 | 1,712.982 | 20.91 | 0.72 | 0.00 | 0 | 150.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 15.78 | Call | 278.31570 | 0.27832 | 321.23350 | 0.32123 | 278.316 | 21.25 | 0.24 | 0.00 | 0 | 19,880.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 15.78 | Put | 1,942.71570 | 1.94272 | 1,792.33350 | 1.79233 | 1,942.716 | 21.25 | 0.76 | 0.00 | 0 | 3,155.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 15.85 | Call | 267.04140 | 0.26704 | 308.36830 | 0.30837 | 267.041 | 21.34 | 0.24 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 15.86 | Call | 265.46800 | 0.26547 | 306.57410 | 0.30657 | 265.468 | 21.35 | 0.24 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 16.00 | Call | 244.46020 | 0.24446 | 282.55420 | 0.28255 | 244.460 | 21.52 | 0.22 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 16.10 | Call | 230.52910 | 0.23053 | 266.60290 | 0.26660 | 230.529 | 21.64 | 0.21 | 0.00 | 0 | 1,400.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 16.20 | Call | 217.44020 | 0.21744 | 251.59260 | 0.25159 | 217.440 | 21.76 | 0.20 | 0.00 | 0 | 69,520.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 16.26 | Call | 209.96890 | 0.20997 | 243.01490 | 0.24301 | 209.969 | 21.83 | 0.19 | 0.00 | 0 | 2,850.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 16.73 | Call | 160.19530 | 0.16020 | 185.70930 | 0.18571 | 160.195 | 22.40 | 0.15 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 18.15 | Call | 82.17190 | 0.08217 | 95.58900 | 0.09559 | 82.172 | 24.68 | 0.08 | 0.00 | 0 | 1,297.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 18.65 | Call | 61.17410 | 0.06117 | 77.87030 | 0.07787 | 61.174 | 25.01 | 0.06 | 0.00 | 0 | 150.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 19.71 | Call | 28.07240 | 0.02807 | 36.94800 | 0.03695 | 28.072 | 25.01 | 0.03 | 0.00 | 0 | 3,155.00 |
| \$ / R | On 28/06/2017 | Any day expiry | | | 14.13930 | 14.13930 | 14.33300 | 14.33300 | | 18.96 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/06/2017 | Any day expiry | 13.50 | Put | 431.53380 | 0.43153 | 363.86300 | 0.36386 | 431.534 | 18.19 | 0.34 | 0.00 | 0 | 60.00 |
| \$ / R | On 28/06/2017 | Any day expiry | 16.24 | Call | 231.64770 | 0.23165 | 266.63640 | 0.26664 | 231.648 | 21.78 | 0.20 | 0.00 | 0 | 60.00 |
| \$ / R | On 12/07/2017 | Any day expiry | | | 14.17620 | 14.17620 | 14.37040 | 14.37040 | | 18.96 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/07/2017 | Any day expiry | 13.95 | Put | 659.57330 | 0.65957 | 569.75060 | 0.56975 | 659.573 | 18.73 | 0.43 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 12/07/2017 | Any day expiry | 17.98 | Call | 117.68570 | 0.11769 | 133.25930 | 0.13326 | 117.686 | 24.25 | 0.11 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 21/07/2017 | Any day expiry | | | 14.20000 | 14.20000 | 14.39450 | 14.39450 | | 19.04 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 27/07/2017 | Any day expiry | | | 14.21590 | 14.21590 | 14.41050 | 14.41050 | | 19.03 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/07/2017 | Any day expiry | 13.50 | Put | 457.38750 | 0.45739 | 390.65610 | 0.39066 | 457.388 | 18.20 | 0.33 | 0.00 | 0 | 60.00 |
| \$ / R | On 27/07/2017 | Any day expiry | 16.53 | Call | 254.46340 | 0.25446 | 287.88980 | 0.28789 | 254.463 | 22.00 | 0.21 | 0.00 | 0 | 60.00 |
| \$ / R | On 29/08/2017 | Any day expiry | | | 14.30310 | 14.30310 | 14.49880 | 14.49880 | | 19.12 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/08/2017 | Any day expiry | 13.50 | Put | 483.35770 | 0.48336 | 416.22850 | 0.41623 | 483.358 | 18.22 | 0.32 | 0.00 | 0 | 60.00 |
| \$ / R | On 29/08/2017 | Any day expiry | 16.84 | Call | 281.35020 | 0.28135 | 313.45530 | 0.31346 | 281.350 | 22.21 | 0.21 | 0.00 | 0 | 60.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | | | 14.35600 | 14.35600 | 14.55230 | 14.55230 | | 19.15 | 0.00 | 287,120.00 | 20 | 5,862.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 12.75 | Put | 245.26700 | 0.24527 | 197.99950 | 0.19800 | 245.267 | 17.61 | 0.19 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.00 | Put | 321.63300 | 0.32163 | 267.38200 | 0.26738 | 321.633 | 17.93 | 0.23 | 0.00 | 0 | 3,099.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.40 | Put | 458.14360 | 0.45814 | 393.33670 | 0.39334 | 458.144 | 18.16 | 0.30 | 0.00 | 0 | 500.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.75 | Put | 605.75820 | 0.60576 | 525.10040 | 0.52510 | 605.758 | 18.42 | 0.36 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 13.76 | Put | 610.54180 | 0.61054 | 529.20930 | 0.52921 | 610.542 | 18.43 | 0.36 | 0.00 | 0 | 960.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 14.22 | Put | 851.49700 | 0.85150 | 751.76590 | 0.75177 | 851.497 | 18.99 | 0.44 | 0.00 | 0 | 110.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 14.32 | Put | 909.09990 | 0.90910 | 805.80360 | 0.80580 | 909.100 | 19.11 | 0.46 | 0.00 | 0 | 110.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 14.47 | Put | 998.65440 | 0.99865 | 890.29470 | 0.89029 | 998.654 | 19.29 | 0.49 | 0.00 | 0 | 150.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 16.40 | Call | 385.38970 | 0.38539 | 425.56220 | 0.42556 | 385.390 | 21.64 | 0.26 | 0.00 | 0 | 960.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 16.80 | Call | 326.20530 | 0.32621 | 360.00370 | 0.36000 | 326.205 | 22.09 | 0.23 | 0.00 | 0 | 110.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 17.00 | Call | 300.57850 | 0.30058 | 331.58040 | 0.33158 | 300.578 | 22.32 | 0.21 | 0.00 | 0 | 650.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 17.03 | Call | 296.93880 | 0.29694 | 327.54370 | 0.32754 | 296.939 | 22.35 | 0.21 | 0.00 | 0 | 110.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | 18.00 | Call | 214.35480 | 0.21435 | 231.67190 | 0.23167 | 214.355 | 23.83 | 0.15 | 0.00 | 0 | 3,099.00 |
| \$ / R | On 27/09/2017 | Any day expiry | | | 14.37980 | 14.37980 | 14.57630 | 14.57630 | | 19.21 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/09/2017 | Any day expiry | 13.50 | Put | 504.16700 | 0.50417 | 435.52530 | 0.43553 | 504.167 | 18.24 | 0.32 | 0.00 | 0 | 60.00 |
| \$ / R | On 27/09/2017 | Any day expiry | 17.13 | Call | 302.32390 | 0.30232 | 332.89050 | 0.33289 | 302.324 | 22.43 | 0.21 | 0.00 | 0 | 60.00 |
| \$ / R | On 23/10/2017 | Any day expiry | | | 14.44720 | 14.44720 | 14.64460 | 14.64460 | | 19.24 | 0.00 | 0.00 | 0 | 334.00 |
| \$ / R | On 27/10/2017 | Any day expiry | | | 14.45750 | 14.45750 | 14.65500 | 14.65500 | | 19.26 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/10/2017 | Any day expiry | 13.50 | Put | 523.20790 | 0.52321 | 454.61310 | 0.45461 | 523.208 | 18.25 | 0.31 | 0.00 | 0 | 60.00 |
| \$ / R | On 27/10/2017 | Any day expiry | 17.45 | Call | 323.82170 | 0.32382 | 350.80910 | 0.35081 | 323.822 | 22.76 | 0.21 | 0.00 | 0 | 60.00 |
| \$ / R | On 28/11/2017 | Any day expiry | | | 14.54010 | 14.54010 | 14.73890 | 14.73890 | | 20.47 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/11/2017 | Any day expiry | 13.50 | Put | 542.97080 | 0.54297 | 471.19160 | 0.47119 | 542.971 | 18.28 | 0.30 | 0.00 | 0 | 60.00 |
| \$ / R | On 28/11/2017 | Any day expiry | 17.74 | Call | 343.49750 | 0.34350 | 376.77490 | 0.37677 | 343.498 | 22.82 | 0.21 | 0.00 | 0 | 60.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | | | 14.59160 | 14.59160 | 14.79130 | 14.79130 | | 19.35 | 0.00 | 0.00 | 0 | 15,492.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 13.35 | Put | 490.80720 | 0.49081 | 428.30770 | 0.42831 | 490.807 | 18.08 | 0.28 | 0.00 | 0 | 52,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 14.00 | Put | 774.82080 | 0.77482 | 685.48530 | 0.68549 | 774.821 | 18.62 | 0.38 | 0.00 | 0 | 33,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 14.09 | Put | 821.71020 | 0.82171 | 727.83680 | 0.72784 | 821.710 | 18.73 | 0.39 | 0.00 | 0 | 16,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 14.15 | Put | 853.72550 | 0.85373 | 757.80130 | 0.75780 | 853.726 | 18.80 | 0.40 | 0.00 | 0 | 16,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 14.18 | Put | 869.95690 | 0.86996 | 773.01160 | 0.77301 | 869.957 | 18.84 | 0.40 | 0.00 | 0 | 16,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 14.50 | Put | 1,052.08160 | 1.05208 | 944.58260 | 0.94458 | 1,052.082 | 19.23 | 0.45 | 0.00 | 0 | 2,055.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 14.53 | Put | 1,069.97120 | 1.06997 | 961.52110 | 0.96152 | 1,069.971 | 19.27 | 0.45 | 0.00 | 0 | 22,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 16.55 | Call | 561.95230 | 0.56195 | 607.39260 | 0.60739 | 561.952 | 21.58 | 0.31 | 0.00 | 0 | 52,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 16.82 | Call | 514.25160 | 0.51425 | 555.32450 | 0.55532 | 514.252 | 21.87 | 0.29 | 0.00 | 0 | 22,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 17.13 | Call | 465.45110 | 0.46545 | 502.01800 | 0.50202 | 465.451 | 22.21 | 0.27 | 0.00 | 0 | 16,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 17.17 | Call | 459.58420 | 0.45958 | 495.60560 | 0.49561 | 459.584 | 22.26 | 0.26 | 0.00 | 0 | 16,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 17.20 | Call | 455.24010 | 0.45524 | 490.86120 | 0.49086 | 455.240 | 22.29 | 0.26 | 0.00 | 0 | 16,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 17.24 | Call | 449.53390 | 0.44953 | 484.61880 | 0.48462 | 449.534 | 22.34 | 0.26 | 0.00 | 0 | 33,000.00 |
| \$ / R | On 18/12/2017 | Foreign Exchange Future | 18.06 | Call | 359.40740 | 0.35941 | 381.20280 | 0.38120 | 359.407 | 23.46 | 0.21 | 0.00 | 0 | 2,055.00 |
| \$ / R | On 22/12/2017 | Any day expiry | | | 14.60200 | 14.60200 | 14.80180 | 14.80180 | | 19.36 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 22/12/2017 | Any day expiry | 13.50 | Put | 551.46470 | 0.55146 | 483.94400 | 0.48394 | 551.465 | 18.19 | 0.30 | 0.00 | 0 | 60.00 |
| \$ / R | On 22/12/2017 | Any day expiry | 18.02 | Call | 370.72430 | 0.37072 | 393.02160 | 0.39302 | 370.724 | 23.40 | 0.21 | 0.00 | 0 | 60.00 |
| \$ / R | On 19/03/2018 | Foreign Exchange Future | | | 14.83040 | 14.83040 | 15.03170 | 15.03170 | | 19.88 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | | | 15.07000 | 15.07000 | 15.27230 | 15.27230 | | 20.23 | 0.00 | 0.00 | 0 | 70.00 |
| \$ / R | On 18/06/2018 | Foreign Exchange Future | 13.64 | Put | 716.94980 | 0.71695 | 653.98030 | 0.65398 | 716.950 | 18.93 | 0.29 | 0.00 | 0 | 70,530.00 |
| \$ / R MAXI | On 13/03/2017 | Foreign Exchange Future | | | 13.85980 | 13.85980 | 14.04940 | 14.04940 | | 18.44 | 0.00 | 0.00 | 0 | 520.00 |
| \$ / R MAXI | On 19/06/2017 | Foreign Exchange Future | | | 14.11560 | 14.11560 | 14.30890 | 14.30890 | | 18.88 | 0.00 | 0.00 | 0 | 54.00 |
| \$ / R MAXI | On 18/09/2017 | Foreign Exchange Future | | | 14.35600 | 14.35600 | 14.55230 | 14.55230 | | 19.15 | 0.00 | 0.00 | 0 | 0.00 |
| £ / R | On 06/01/2017 | Any day expiry | | | 16.74660 | 16.74660 | 16.95040 | 16.95040 | | 24.09 | 0.00 | 0.00 | 0 | 0.00 |
| £ / R | On 31/01/2017 | Any day expiry | | | 16.83560 | 16.83560 | 17.04640 | 17.04640 | | 20.83 | 0.00 | 0.00 | 0 | 30.00 |
| £ / R | On 28/02/2017 | Any day expiry | | | 16.93520 | 16.93520 | 17.14710 | 17.14710 | | 20.15 | 0.00 | 0.00 | 0 | 48.00 |
| £ / R | On 13/03/2017 | Foreign Exchange Future | | | 16.98190 | 16.98190 | 17.19210 | 17.19210 | | 20.14 | 0.00 | 3,362,416.20 | 198 | 44,193.00 |
| £ / R | On 13/03/2017 | Foreign Exchange Future | 17.00 | Call | 605.45940 | 0.60546 | 713.40110 | 0.71340 | 605.459 | 20.14 | 0.51 | 0.00 | 0 | 500.00 |
| £ / R | On 13/03/2017 | Foreign Exchange Future | 18.50 | Call | 200.99130 | 0.20099 | 243.64640 | 0.24365 | 200.991 | 22.59 | 0.21 | 0.00 | 0 | 1,200.00 |

| 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 | 19.00 | Call | 134.51420 | | 0.13451 | 167.81980 | 0.16782 | 134.514 | 23.17 | 0.15 | 0.00 | 0 | 600.00 | |
| £ / R | On 13/03/2017 | Foreign Exchange Future | 21.00 | Call | 35.70690 | | 0.03571 | 39.21390 | 0.03921 | 35.707 | 26.77 | 0.04 | 0.00 | 0 | 1,200.00 | |
| £ / R | On 31/03/2017 | Any day expiry | | | 17.04680 | | 17.04680 | 17.25460 | 17.25460 | | 20.17 | 0.00 | 0.00 | 0 | 89.00 | |
| £ / R | On 25/04/2017 | Any day expiry | | | 17.13630 | | 17.13630 | 17.34990 | 17.34990 | | 19.83 | 0.00 | 0.00 | 0 | 73.00 | |
| £ / R | On 19/06/2017 | Foreign Exchange Future | | | 17.33730 | | 17.33730 | 17.55140 | 17.55140 | | 19.47 | 0.00 | 0.00 | 0 | 32,002.00 | |
| £ / R | On 18/09/2017 | Foreign Exchange Future | | | 17.67520 | | 17.67520 | 17.89510 | 17.89510 | | 18.95 | 0.00 | 0.00 | 0 | 17.00 | |
| £ / R | On 18/12/2017 | Foreign Exchange Future | | | 18.01420 | | 18.01420 | 18.23760 | 18.23760 | | 18.65 | 0.00 | 0.00 | 0 | 5,698.00 | |
| ¥ / R | On 13/03/2017 | Foreign Exchange Future | | | 0.11913 | | 0.11913 | 0.11984 | 0.11984 | | 16.88 | 0.00 | 0.00 | 0 | 320.00 | |
| ¥ / R | On 19/06/2017 | Foreign Exchange Future | | | 0.12192 | | 0.12192 | 0.12265 | 0.12265 | | 17.43 | 0.00 | 0.00 | 0 | 3,761.00 | |
| ¥ / R | On 18/09/2017 | Foreign Exchange Future | | | 0.12461 | | 0.12461 | 0.12534 | 0.12534 | | 17.53 | 0.00 | 0.00 | 0 | 0.00 | |
| € / R | On 23/01/2017 | Any day expiry | | | 14.37270 | | 14.37270 | 14.49510 | 14.49510 | | 16.49 | 0.00 | 0.00 | 0 | 349.00 | |
| € / R | On 25/01/2017 | Any day expiry | | | 14.37940 | | 14.37940 | 14.50240 | 14.50240 | | 16.74 | 0.00 | 0.00 | 0 | 67.00 | |
| € / R | On 31/01/2017 | Any day expiry | | | 14.40080 | | 14.40080 | 14.52980 | 14.52980 | | 16.79 | 0.00 | 0.00 | 0 | 12.00 | |
| € / R | On 24/02/2017 | Any day expiry | | | 14.48270 | | 14.48270 | 14.61180 | 14.61180 | | 17.13 | 0.00 | 0.00 | 0 | 2,000.00 | |
| € / R | On 28/02/2017 | Any day expiry | | | 14.49630 | | 14.49630 | 14.62550 | 14.62550 | | 17.07 | 0.00 | 0.00 | 0 | 35.00 | |
| € / R | On 13/03/2017 | Foreign Exchange Future | | | 14.54110 | | 14.54110 | 14.66850 | 14.66850 | | 17.32 | 0.00 | 4,071,508.00 | 280 | 87,433.00 | |
| € / R | On 13/03/2017 | Foreign Exchange Future | 14.30 | Put | 335.21570 | | 0.33522 | 287.08320 | 0.28708 | 335.216 | 17.20 | 0.40 | 0.00 | 0 | 1,000.00 | |
| € / R | On 13/03/2017 | Foreign Exchange Future | 14.80 | Call | 348.48600 | | 0.34849 | 401.10790 | 0.40111 | 348.486 | 17.71 | 0.43 | 0.00 | 0 | 500.00 | |
| € / R | On 13/03/2017 | Foreign Exchange Future | 16.00 | Call | 95.78800 | | 0.09579 | 110.29610 | 0.11030 | 95.788 | 19.63 | 0.15 | 1,489,876.08 | 680 | 680.00 | |
| € / R | On 13/03/2017 | Foreign Exchange Future | 17.17 | Call | 22.83620 | | 0.02284 | 26.62430 | 0.02662 | 22.836 | 20.86 | 0.04 | 0.00 | 0 | 1,000.00 | |
| € / R | On 15/03/2017 | Any day expiry | | | 14.54800 | | 14.54800 | 14.67510 | 14.67510 | | 17.39 | 0.00 | 0.00 | 0 | 0.00 | |
| € / R | On 31/03/2017 | Any day expiry | | | 14.60350 | | 14.60350 | 14.72810 | 14.72810 | | 17.60 | 0.00 | 0.00 | 0 | 7.00 | |
| € / R | On 19/06/2017 | Foreign Exchange Future | | | 14.88430 | | 14.88430 | 15.01370 | 15.01370 | | 17.72 | 0.00 | 0.00 | 0 | 79,737.00 | |
| € / R | On 18/09/2017 | Foreign Exchange Future | | | 15.21220 | | 15.21220 | 15.34570 | 15.34570 | | 17.96 | 0.00 | 380,305.00 | 25 | 1,168.00 | |
| € / R | On 18/12/2017 | Foreign Exchange Future | | | 15.54670 | | 15.54670 | 15.68200 | 15.68200 | | 18.17 | 0.00 | 0.00 | 0 | 0.00 | |
| 10Y STND | On 17/12/2025 | Interest Rate Swap | | | 98.83751 | | 98.83751 | 99.05134 | 99.05134 | | | 0.00 | 0.00 | 0 | 0.00 | |
| 10Y STND | On 16/03/2026 | Interest Rate Swap | | | 95.97507 | | 95.97507 | 96.20212 | 96.20212 | | | 0.00 | 0.00 | 0 | 0.00 | |
| 10Y STND | On 15/06/2026 | Interest Rate Swap | | | 94.80398 | | 94.80398 | 95.04497 | 95.04497 | | | 0.00 | 0.00 | 0 | 0.00 | |
| 10Y STND | On 21/09/2026 | Interest Rate Swap | | | 96.95102 | | 96.95102 | 97.20109 | 97.20109 | | | 0.00 | 0.00 | 0 | 0.00 | |
| 10Y STND | On 21/12/2026 | Interest Rate Swap | | | 100.65862 | | 100.65862 | 100.91108 | 100.91108 | | | 0.00 | 0.00 | 0 | 0.00 | |
| 1Y STND | On 16/03/2017 | Interest Rate Swap | | | 100.00274 | | 100.00274 | 100.00273 | 100.00273 | | | 0.00 | 0.00 | 0 | 0.00 | |
| 1Y STND | On 15/06/2017 | Interest Rate Swap | | | 99.61687 | | 99.61687 | 99.61835 | 99.61835 | | | 0.00 | 0.00 | 0 | 0.00 | |
| 1Y STND | On 21/09/2017 | Interest Rate Swap | | | 99.65086 | | 99.65086 | 99.65497 | 99.65497 | | | 0.00 | 0.00 | 0 | 0.00 | |
| 1Y STND | On 21/12/2017 | Interest Rate Swap | | | 99.91277 | | 99.91277 | 99.92170 | 99.92170 | | | 0.00 | 0.00 | 0 | 0.00 | |
| 2Y STND | On 18/12/2017 | Interest Rate Swap | | | 99.93964 | | 99.93964 | 99.94841 | 99.94841 | | | 0.00 | 0.00 | 0 | 0.00 | |
| 2Y STND | On 16/03/2018 | Interest Rate Swap | | | 99.23417 | | 99.23417 | 99.24802 | 99.24802 | | | 0.00 | 0.00 | 0 | 0.00 | |
| 2Y STND | On 15/06/2018 | Interest Rate Swap | | | 98.91086 | | 98.91086 | 98.93146 | 98.93146 | | | 0.00 | 0.00 | 0 | 0.00 | |
| 2Y STND | On 21/09/2018 | Interest Rate Swap | | | 98.98730 | | 98.98730 | 99.01590 | 99.01590 | | | 0.00 | 0.00 | 0 | 0.00 | |
| 2Y STND | On 21/12/2018 | Interest Rate Swap | | | 99.52000 | | 99.52000 | 99.54000 | 99.54000 | | | 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 |
|------------------|---------------|-------------------------|-----------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| 5Y STND | On 17/12/2020 | Interest Rate Swap | 98.04059 | 98.04059 | 98.14542 | 98.14542 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 16/03/2021 | Interest Rate Swap | 97.40505 | 97.40505 | 97.51710 | 97.51710 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 15/06/2021 | Interest Rate Swap | 96.73812 | 96.73812 | 96.85582 | 96.85582 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 21/09/2021 | Interest Rate Swap | 97.04683 | 97.04683 | 97.16924 | 97.16924 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 21/12/2021 | Interest Rate Swap | 99.32721 | 99.32721 | 99.45388 | 99.45388 | | | | | 0.00 | 0.00 | 0 | 50.00 |
| AL37 | On 02/02/2017 | Index Future | 512.05300 | 512.05300 | 511.19800 | 511.19800 | | | | | 0.00 | 0.00 | 0 | 7.00 |
| AL37 | On 04/05/2017 | Index Future | 521.92200 | 521.92200 | 521.05500 | 521.05500 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 03/08/2017 | Index Future | 532.29300 | 532.29300 | 531.41400 | 531.41400 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 02/02/2017 | Index Future | 591.54900 | 591.54900 | 589.85600 | 589.85600 | | | | | 0.00 | 0.00 | 0 | 2.00 |
| AL7T | On 04/05/2017 | Index Future | 602.95100 | 602.95100 | 601.23000 | 601.23000 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 03/08/2017 | Index Future | 614.93200 | 614.93200 | 613.18300 | 613.18300 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 02/02/2017 | Index Future | 537.10600 | 537.10600 | 535.40500 | 535.40500 | | | | | 0.00 | 0.00 | 0 | 746.00 |
| ALBI | On 04/05/2017 | Index Future | 547.45900 | 547.45900 | 545.72800 | 545.72800 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 03/08/2017 | Index Future | 558.33700 | 558.33700 | 556.57800 | 556.57800 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 13/03/2017 | Foreign Exchange Future | 9.95960 | 9.95960 | 10.05720 | 10.05720 | | | | 14.20 | 0.00 | 1,981,960.40 | 199 | 18,974.00 |
| AU\$ / R | On 19/06/2017 | Foreign Exchange Future | 10.12040 | 10.12040 | 10.21990 | 10.21990 | | | | 14.45 | 0.00 | 0.00 | 0 | 102.00 |
| AU\$ / R | On 18/09/2017 | Foreign Exchange Future | 10.27360 | 10.27360 | 10.37450 | 10.37450 | | | | 14.42 | 0.00 | 0.00 | 0 | 25.00 |
| AU\$ / R | On 18/12/2017 | Foreign Exchange Future | 10.42360 | 10.42360 | 10.52690 | 10.52690 | | | | 14.43 | 0.00 | 0.00 | 0 | 0.00 |
| CAD/ R | On 13/03/2017 | Foreign Exchange Future | 10.24510 | 10.24510 | 10.36060 | 10.36060 | | | | 16.13 | 0.00 | 0.00 | 0 | 237.00 |
| CAD/ R | On 19/06/2017 | Foreign Exchange Future | 10.44640 | 10.44640 | 10.56460 | 10.56460 | | | | 16.41 | 0.00 | 0.00 | 0 | 0.00 |
| CAD/ R | On 18/09/2017 | Foreign Exchange Future | 10.63790 | 10.63790 | 10.75800 | 10.75800 | | | | 16.01 | 0.00 | 0.00 | 0 | 0.00 |
| CHF / R | On 13/03/2017 | Foreign Exchange Future | 13.57880 | 13.57880 | 13.70760 | 13.70760 | | | | 17.70 | 0.00 | 0.00 | 0 | 1,356.00 |
| CHF / R | On 19/06/2017 | Foreign Exchange Future | 13.91780 | 13.91780 | 14.04900 | 14.04900 | | | | 18.44 | 0.00 | 0.00 | 0 | 0.00 |
| CHF / R | On 18/09/2017 | Foreign Exchange Future | 14.24090 | 14.24090 | 14.37770 | 14.37770 | | | | 18.90 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 13/03/2017 | Foreign Exchange Future | 1.95460 | 1.95460 | 1.98250 | 1.98250 | | | | 17.77 | 0.00 | 0.00 | 0 | 10.00 |
| CNH / R | On 19/06/2017 | Foreign Exchange Future | 1.96700 | 1.96700 | 1.99710 | 1.99710 | | | | 18.12 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 18/09/2017 | Foreign Exchange Future | 1.98160 | 1.98160 | 2.01340 | 2.01340 | | | | 18.15 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 13/03/2017 | Foreign Exchange Future | 1.96010 | 1.96010 | 1.97610 | 1.97610 | | | | 17.57 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 19/06/2017 | Foreign Exchange Future | 2.00720 | 2.00720 | 2.02380 | 2.02380 | | | | 17.85 | 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 |

| 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 |
|------------------|---------------|-------------------------|-----------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| 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 02/02/2017 | Bond Future | 10.54836 | 79.33571 | | 10.58987 | 79.07299 | | | | 0.00 | 0.00 | 0 | 8,849.00 |
| ES33 | On 04/05/2017 | Bond Future | 10.62983 | 77.07122 | | 10.67264 | 76.80396 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 03/08/2017 | Bond Future | 10.70517 | 78.60291 | | 10.74927 | 78.33115 | | | | 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 02/02/2017 | Bond Future | 10.67635 | 83.52082 | | 10.72285 | 83.18387 | | | | 0.00 | 0.00 | 0 | 8,777.00 |
| ES42 | On 04/05/2017 | Bond Future | 10.75731 | 80.86797 | | 10.80529 | 80.52510 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 03/08/2017 | Bond Future | 10.83128 | 82.47533 | | 10.88069 | 82.12654 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 25/04/2042 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 02/02/2017 | GOVI | 535.02400 | 535.02400 | | 533.32300 | 533.32300 | | | | 0.00 | 0.00 | 0 | 486.00 |
| GOVI | On 04/05/2017 | GOVI | 545.33600 | 545.33600 | | 543.60700 | 543.60700 | | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 03/08/2017 | GOVI | 556.17200 | 556.17200 | | 554.41400 | 554.41400 | | | | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 13/03/2017 | Foreign Exchange Future | 1.78730 | 1.78730 | | 1.81110 | 1.81110 | | | 18.29 | 0.00 | 0.00 | 0 | 15,930.00 |
| HK\$/R | On 19/06/2017 | Foreign Exchange Future | 1.81980 | 1.81980 | | 1.84380 | 1.84380 | | | 18.23 | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 18/09/2017 | Foreign Exchange Future | 1.84950 | 1.84950 | | 1.87340 | 1.87340 | | | 18.60 | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 02/02/2017 | Bond Future | 127.08650 | 127.08650 | | 127.08529 | 127.08529 | | | | 0.00 | 0.00 | 0 | 3,231.00 |
| I2025 | On 04/05/2017 | Bond Future | 129.54376 | 129.54376 | | 129.54339 | 129.54339 | | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 03/08/2017 | Bond Future | 130.79194 | 130.79194 | | 130.79302 | 130.79302 | | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 31/01/2025 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 14/08/2015 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 02/02/2017 | Bond Future | 105.79159 | 105.79159 | | 105.79044 | 105.79044 | | | | 0.00 | 0.00 | 0 | 5,474.00 |
| I2033 | On 04/05/2017 | Bond Future | 106.79739 | 106.79739 | | 106.79682 | 106.79682 | | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 03/08/2017 | Bond Future | 108.92570 | 108.92570 | | 108.92628 | 108.92628 | | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 28/02/2033 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 02/02/2017 | Bond Future | 130.61213 | 130.61213 | | 130.61083 | 130.61083 | | | | 0.00 | 0.00 | 0 | 22,790.00 |
| I2038 | On 04/05/2017 | Bond Future | 133.13763 | 133.13763 | | 133.13719 | 133.13719 | | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 03/08/2017 | Bond Future | 134.29076 | 134.29076 | | 134.29164 | 134.29164 | | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 31/01/2038 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.00 |

| 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 |
|------------------|---------------|-------------------------|-----|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| I2046 | On 02/02/2017 | Bond Future | | 131.88996 | 131.88996 | | 132.72055 | 132.72055 | | | 0.00 | 0.00 | 0 | 18,408.00 |
| I2046 | On 04/05/2017 | Bond Future | | 132.91101 | 132.91101 | | 133.75875 | 133.75875 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 03/08/2017 | Bond Future | | 135.55965 | 135.55965 | | 136.42574 | 136.42574 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 31/03/2046 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 02/02/2017 | Bond Future | | 139.23604 | 139.23604 | | 139.23442 | 139.23442 | | | 0.00 | 0.00 | 0 | 24,832.00 |
| I2050 | On 04/05/2017 | Bond Future | | 141.92814 | 141.92814 | | 141.92749 | 141.92749 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 03/08/2017 | Bond Future | | 143.09369 | 143.09369 | | 143.09467 | 143.09467 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 31/12/2050 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 02/02/2017 | Index Future | | 247.11800 | 247.11800 | | 247.26000 | 247.26000 | | | 0.00 | 0.00 | 0 | 1,030.00 |
| IGOV | On 04/05/2017 | Index Future | | 251.89700 | 251.89700 | | 252.04300 | 252.04300 | | | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 03/08/2017 | Index Future | | 256.91700 | 256.91700 | | 257.06800 | 257.06800 | | | 0.00 | 0.00 | 0 | 0.00 |
| ILBI | On 02/02/2017 | Index Future | | 670.93500 | 670.93500 | | 671.07200 | 671.07200 | | | 0.00 | 0.00 | 0 | 157.00 |
| JIBAR FUTURE | On 18/01/2017 | Jibar Tradeable Future | | 7.39000 | 92.61000 | | 7.39000 | 92.61000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/02/2017 | Jibar Tradeable Future | | 7.42000 | 92.58000 | | 7.42000 | 92.58000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/03/2017 | Jibar Tradeable Future | | 7.43000 | 92.57000 | | 7.43000 | 92.57000 | | | 0.00 | 0.00 | 0 | 1,000.00 |
| JIBAR FUTURE | On 19/04/2017 | Jibar Tradeable Future | | 7.45000 | 92.55000 | | 7.45000 | 92.55000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/05/2017 | Jibar Tradeable Future | | 7.47000 | 92.53000 | | 7.47000 | 92.53000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/06/2017 | Jibar Tradeable Future | | 7.49000 | 92.51000 | | 7.49000 | 92.51000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/09/2017 | Jibar Tradeable Future | | 7.53000 | 92.47000 | | 7.53000 | 92.47000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/12/2017 | Jibar Tradeable Future | | 7.56000 | 92.44000 | | 7.56000 | 92.44000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/03/2018 | Jibar Tradeable Future | | 7.59000 | 92.41000 | | 7.59000 | 92.41000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/06/2018 | Jibar Tradeable Future | | 7.62000 | 92.38000 | | 7.62000 | 92.38000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/09/2018 | Jibar Tradeable Future | | 7.64000 | 92.36000 | | 7.64000 | 92.36000 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 13/03/2017 | Foreign Exchange Future | | 0.13340 | 0.13340 | | 0.13490 | 0.13490 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 19/06/2017 | Foreign Exchange Future | | 0.13330 | 0.13330 | | 0.13490 | 0.13490 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 18/09/2017 | Foreign Exchange Future | | 0.13340 | 0.13340 | | 0.13560 | 0.13560 | | | 0.00 | 0.00 | 0 | 1,382.00 |
| NZ\$ / R | On 13/03/2017 | Foreign Exchange Future | | 9.59730 | 9.59730 | | 9.67500 | 9.67500 | | 15.87 | 0.00 | 0.00 | 0 | 238.00 |
| NZ\$ / R | On 19/06/2017 | Foreign Exchange Future | | 9.74660 | 9.74660 | | 9.82500 | 9.82500 | | 16.18 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 18/09/2017 | Foreign Exchange Future | | 9.88570 | 9.88570 | | 9.96560 | 9.96560 | | 15.93 | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 13/03/2017 | Foreign Exchange Future | | 1.29540 | 1.29540 | | 1.30050 | 1.30050 | | | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 19/06/2017 | Foreign Exchange Future | | 1.31710 | 1.31710 | | 1.32220 | 1.32220 | | | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 18/09/2017 | Foreign Exchange Future | | 1.33390 | 1.33390 | | 1.33880 | 1.33880 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO £ / \$ | On 13/03/2017 | Foreign Exchange Future | | 1.22530 | 1.22530 | | 1.22370 | 1.22370 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO £ / \$ | On 19/06/2017 | Foreign Exchange Future | | 1.22820 | 1.22820 | | 1.22660 | 1.22660 | | | 0.00 | 0.00 | 0 | 8,095.00 |
| QUANTO £ / \$ | On 18/09/2017 | Foreign Exchange Future | | 1.23120 | 1.23120 | | 1.22970 | 1.22970 | | | 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 |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|------------|-------------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| QUANTO € / \$ | On 13/03/2017 | Foreign Exchange Future | | | 1.04920 | | 1.04920 | | 1.04410 | 1.04410 | | | 0.00 | 0.00 | 0 | 12.00 |
| QUANTO € / \$ | On 19/06/2017 | Foreign Exchange Future | | | 1.05450 | | 1.05450 | | 1.04930 | 1.04930 | | | 0.00 | 0.00 | 0 | 25,352.00 |
| QUANTO € / \$ | On 18/09/2017 | Foreign Exchange Future | | | 1.05960 | | 1.05960 | | 1.05450 | 1.05450 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 02/02/2017 | Bond Future | | | 8.92916 | | 111.52546 | | 8.97543 | 111.20642 | | 9.26 | 0.00 | 334,576.38 | 3 | 116,897.00 |
| R186 | On 02/02/2017 | Bond Future | 8.00 | Call | 20.51000 | | 0.02051 | | 16.95000 | 0.01695 | 20.510 | 8.94 | 0.02 | 0.00 | 0 | 7,000.00 |
| R186 | On 02/02/2017 | Bond Future | 8.37 | Call | 163.49000 | | 0.16349 | | 138.83000 | 0.13883 | 163.490 | 9.06 | 0.11 | 0.00 | 0 | 500.00 |
| R186 | On 02/02/2017 | Bond Future | 8.43 | Call | 215.84000 | | 0.21584 | | 184.21000 | 0.18421 | 215.840 | 9.08 | 0.14 | 0.00 | 0 | 750.00 |
| R186 | On 02/02/2017 | Bond Future | 8.60 | Call | 437.20000 | | 0.43720 | | 378.71000 | 0.37871 | 437.200 | 9.13 | 0.24 | 0.00 | 0 | 7,000.00 |
| R186 | On 02/02/2017 | Bond Future | 8.62 | Call | 471.51000 | | 0.47151 | | 409.17000 | 0.40917 | 471.510 | 9.14 | 0.25 | 0.00 | 0 | 500.00 |
| R186 | On 02/02/2017 | Bond Future | 8.87 | Put | 1,487.66000 | | 1.48766 | 1,685.55000 | 1.68555 | 1,487.660 | 9.22 | 0.55 | 0.55 | 0.00 | 0 | 500.00 |
| R186 | On 02/02/2017 | Bond Future | 8.90 | Put | 1,375.89000 | | 1.37589 | 1,565.78000 | 1.56578 | 1,375.890 | 9.23 | 0.52 | 0.52 | 0.00 | 0 | 750.00 |
| R186 | On 02/02/2017 | Bond Future | 8.95 | Put | 1,202.10000 | | 1.20210 | 1,378.43000 | 1.37843 | 1,202.100 | 9.24 | 0.48 | 0.48 | 0.00 | 0 | 2,546.00 |
| R186 | On 02/02/2017 | Bond Future | 9.02 | Put | 985.44000 | | 0.98544 | 1,142.61000 | 1.14261 | 985.440 | 9.27 | 0.42 | 0.42 | 0.00 | 0 | 500.00 |
| R186 | On 02/02/2017 | Bond Future | 9.10 | Put | 775.46000 | | 0.77546 | 911.09000 | 0.91109 | 775.460 | 9.32 | 0.35 | 0.35 | 0.00 | 0 | 2,546.00 |
| R186 | On 02/02/2017 | Bond Future | 9.40 | Put | 275.70000 | | 0.27570 | 342.40000 | 0.34240 | 275.700 | 9.49 | 0.16 | 0.16 | 0.00 | 0 | 750.00 |
| R186 | On 02/02/2017 | Bond Future | 9.50 | Put | 186.29000 | | 0.18629 | 236.11000 | 0.23611 | 186.290 | 9.55 | 0.11 | 0.11 | 0.00 | 0 | 13,500.00 |
| R186 | On 04/05/2017 | Bond Future | | | 8.97535 | | 113.67489 | | 9.02341 | 113.35054 | | 9.03 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 03/08/2017 | Bond Future | | | 9.01313 | | 110.62889 | | 9.06301 | 110.29929 | | 9.30 | 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 02/02/2017 | Bond Future | | | 294.95555 | | 294.95555 | | 294.95230 | 294.95230 | | | 0.00 | 0.00 | 0 | 1,246.00 |
| R197 | On 04/05/2017 | Bond Future | | | 300.65844 | | 300.65844 | | 300.65727 | 300.65727 | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 03/08/2017 | Bond Future | | | 299.74690 | | 299.74690 | | 299.74885 | 299.74885 | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 07/12/2023 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 02/02/2017 | Bond Future | | | 242.83305 | | 242.83305 | | 242.83051 | 242.83051 | | | 0.00 | 14,327,149.95 | 59 | 36,359.00 |
| R202 | On 04/05/2017 | Bond Future | | | 247.52812 | | 247.52812 | | 247.52717 | 247.52717 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 03/08/2017 | Bond Future | | | 248.79456 | | 248.79456 | | 248.79583 | 248.79583 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 07/12/2033 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 02/02/2017 | Bond Future | | | 8.64643 | | 99.25767 | | 8.69300 | 99.04744 | | 6.62 | 0.00 | 0.00 | 0 | 19,260.00 |
| R2023 | On 04/05/2017 | Bond Future | | | 8.68961 | | 97.23843 | | 8.73854 | 97.02482 | | 6.63 | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 03/08/2017 | Bond Future | | | 8.72149 | | 99.17071 | | 8.77292 | 98.95388 | | 6.36 | 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 02/02/2017 | Bond Future | | | 7.75437 | | 103.57695 | | 7.78453 | 103.55952 | | 0.62 | 0.00 | 0.00 | 0 | 27,216.00 |
| R203 | On 04/05/2017 | Bond Future | | | 7.60291 | | 101.40032 | | 7.65178 | 101.38326 | | 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 |

| 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 |
|------------------|---------------|--------------------|-----|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| R2030 | On 02/02/2017 | Bond Future | | 9.35024 | 90.12049 | | 9.39642 | 89.80247 | | | 0.00 | 9,913,253.90 | 110 | 34,064.00 |
| R2030 | On 04/05/2017 | Bond Future | | 9.40257 | 91.85762 | | 9.45024 | 91.53404 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 03/08/2017 | Bond Future | | 9.44971 | 89.67597 | | 9.49890 | 89.34693 | | | 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 02/02/2017 | Bond Future | | 9.50141 | 92.98561 | | 9.54761 | 92.64621 | | 12.69 | 0.00 | 0.00 | 0 | 19,889.00 |
| R2032 | On 04/05/2017 | Bond Future | | 9.55333 | 90.61881 | | 9.60094 | 90.27353 | | 13.02 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 03/08/2017 | Bond Future | | 9.59861 | 92.41981 | | 9.64763 | 92.06859 | | 12.86 | 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 02/02/2017 | Bond Future | | 9.59706 | 97.77264 | | 9.63821 | 97.44013 | | | 0.00 | 0.00 | 0 | 7,194.00 |
| R2035 | On 04/05/2017 | Bond Future | | 9.64721 | 95.15392 | | 9.68955 | 94.81564 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 03/08/2017 | Bond Future | | 9.69150 | 97.04487 | | 9.73502 | 96.70094 | | | 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 02/02/2017 | Bond Future | | 9.65543 | 90.01255 | | 9.69650 | 89.68171 | | 14.79 | 0.00 | 5,130,715.35 | 57 | 47,913.00 |
| R2037 | On 04/05/2017 | Bond Future | | 9.70830 | 91.74760 | | 9.75054 | 91.41100 | | 14.55 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 03/08/2017 | Bond Future | | 9.75682 | 89.31337 | | 9.80024 | 88.97107 | | 15.08 | 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 02/02/2017 | Bond Future | | 7.94830 | 101.12799 | | 7.98580 | 101.06398 | | 1.95 | 0.00 | 0.00 | 0 | 30,150.00 |
| R204 | On 04/05/2017 | Bond Future | | 7.97567 | 103.07705 | | 8.01893 | 103.01251 | | 1.72 | 0.00 | 0.00 | 0 | 0.00 |
| R204 | On 03/08/2017 | Bond Future | | 7.96120 | 101.08351 | | 8.01200 | 101.01875 | | 1.60 | 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 02/02/2017 | Bond Future | | 9.65480 | 94.16481 | | 9.70091 | 93.76414 | | 15.45 | 0.00 | 0.00 | 0 | 8,238.00 |
| R2040 | On 04/05/2017 | Bond Future | | 9.70600 | 95.97983 | | 9.75340 | 95.57218 | | 15.20 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 03/08/2017 | Bond Future | | 9.75290 | 93.37928 | | 9.80162 | 92.96452 | | 15.76 | 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 02/02/2017 | Bond Future | | 9.65399 | 91.53719 | | 9.70005 | 91.13154 | | 16.16 | 0.00 | 0.00 | 0 | 20,531.00 |
| R2044 | On 04/05/2017 | Bond Future | | 9.70301 | 93.30161 | | 9.75034 | 92.88875 | | 15.91 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 03/08/2017 | Bond Future | | 9.74783 | 90.77300 | | 9.79644 | 90.35292 | | 16.49 | 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 02/02/2017 | Bond Future | | 9.63456 | 95.16963 | | 9.68066 | 94.75334 | | 15.99 | 0.00 | 0.00 | 0 | 74,008.00 |
| R2048 | On 04/05/2017 | Bond Future | | 9.67895 | 92.56416 | | 9.72627 | 92.14060 | | 16.51 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 03/08/2017 | Bond Future | | 9.71802 | 94.40362 | | 9.76656 | 93.97265 | | 16.34 | 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 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-------------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| R207 | On 02/02/2017 | Bond Future | | | 8.14921 | | 98.14565 | | 8.19636 | 98.02646 | | 3.18 | 0.00 | 0.00 | 0 | 74,783.00 |
| R207 | On 02/02/2017 | Bond Future | 8.91 | Call | 1,912.01000 | | 1.91201 | 1,797.76000 | 1.79776 | 1,912.010 | | 3.31 | 0.97 | 0.00 | 0 | 62.00 |
| R207 | On 04/05/2017 | Bond Future | | | 8.19155 | | 100.03727 | | 8.24330 | 99.91647 | | 2.91 | 0.00 | 0.00 | 0 | 0.00 |
| R207 | On 03/08/2017 | Bond Future | | | 8.21149 | | 98.38113 | | 8.26863 | 98.25899 | | 2.88 | 0.00 | 0.00 | 0 | 0.00 |
| R207 | On 03/08/2017 | Bond Future | 8.19 | Call | 845.92000 | | 0.84592 | 788.70000 | 0.78870 | 845.920 | | 2.87 | 0.50 | 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 02/02/2017 | Bond Future | | | 8.30840 | | 97.02715 | | 8.35518 | 96.87137 | | 4.53 | 0.00 | 0.00 | 0 | 29,322.00 |
| R208 | On 04/05/2017 | Bond Future | | | 8.34583 | | 95.49438 | | 8.39586 | 95.33627 | | 4.40 | 0.00 | 0.00 | 0 | 0.00 |
| R208 | On 03/08/2017 | Bond Future | | | 8.36702 | | 97.39213 | | 8.42060 | 97.23191 | | 4.24 | 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 02/02/2017 | Bond Future | | | 9.53879 | | 73.53150 | | 9.57979 | 73.25455 | | 14.69 | 0.00 | 0.00 | 0 | 66,512.00 |
| R209 | On 04/05/2017 | Bond Future | | | 9.58426 | | 71.79799 | | 9.62636 | 71.51616 | | 15.15 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 03/08/2017 | Bond Future | | | 9.62377 | | 73.22488 | | 9.66693 | 72.93826 | | 15.08 | 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 02/02/2017 | Bond Future | | | 185.77340 | | 185.77340 | | 185.77144 | 185.77144 | | | 0.00 | 5,758,975.40 | 31 | 1,854.00 |
| R210 | On 04/05/2017 | Bond Future | | | 187.04748 | | 187.04748 | | 187.04677 | 187.04677 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 03/08/2017 | Bond Future | | | 190.77521 | | 190.77521 | | 190.77661 | 190.77661 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 31/03/2028 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| R211 | On 31/01/2017 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| R212 | On 02/02/2017 | Bond Future | | | 146.01635 | | 146.01635 | | 146.01486 | 146.01486 | | | 0.00 | 0.00 | 0 | 3,380.00 |
| R212 | On 04/05/2017 | Bond Future | | | 148.83962 | | 148.83962 | | 148.83909 | 148.83909 | | | 0.00 | 0.00 | 0 | 0.00 |
| R212 | On 03/08/2017 | Bond Future | | | 149.77410 | | 149.77410 | | 149.77517 | 149.77517 | | | 0.00 | 0.00 | 0 | 0.00 |
| R212 | On 31/01/2022 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 02/02/2017 | Bond Future | | | 9.36549 | | 84.80375 | | 9.41167 | 84.49451 | | 12.40 | 0.00 | 0.00 | 0 | 50,655.00 |
| R213 | On 04/05/2017 | Bond Future | | | 9.41128 | | 82.88648 | | 9.45883 | 82.57185 | | 12.74 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 03/08/2017 | Bond Future | | | 9.45076 | | 84.53355 | | 9.49968 | 84.21361 | | 12.63 | 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 |
|--------------------------------|---------------|-------------------------|--------------|--------------|------------|--------------|--------------|----------------|-------------------|------------|-------|-----------------------|------------------|---------------------|
| 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 02/02/2017 | Bond Future | 9.58900 | 74.03514 | | 9.63507 | 73.70908 | | | 15.44 | 0.00 | 0.00 | 0 | 36,737.00 |
| R214 | On 04/05/2017 | Bond Future | 9.63201 | 72.16396 | | 9.67926 | 71.83219 | | | 15.92 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 03/08/2017 | Bond Future | 9.66967 | 73.59802 | | 9.71810 | 73.26045 | | | 15.82 | 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 13/03/2017 | Foreign Exchange Future | 22,827.19000 | 22,827.19000 | | 23,079.41000 | 23,079.41000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 13/03/2017 | Foreign Exchange Future | 9.54750 | 9.54750 | | 9.67070 | 9.67070 | | | 14.64 | 0.00 | 0.00 | 0 | 36.00 |
| SGD / R | On 19/06/2017 | Foreign Exchange Future | 9.72110 | 9.72110 | | 9.84770 | 9.84770 | | | 14.88 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 13/03/2017 | Foreign Exchange Future | 3.86450 | 3.86450 | | 3.90150 | 3.90150 | | | 17.01 | 0.00 | 0.00 | 0 | 83.00 |
| TRY / R | On 19/06/2017 | Foreign Exchange Future | 3.84500 | 3.84500 | | 3.88080 | 3.88080 | | | 17.20 | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 13/03/2017 | Foreign Exchange Future | 1.35890 | 1.35890 | | 1.37570 | 1.37570 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 19/06/2017 | Foreign Exchange Future | 1.30770 | 1.30770 | | 1.31430 | 1.31430 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 18/09/2017 | Foreign Exchange Future | 1.25150 | 1.25150 | | 1.26340 | 1.26340 | | | | 0.00 | 0.00 | 0 | 0.00 |
| Total for Derivatives : | | | | | | | | | | | | 312,085,263.66 | 36,398 | 3,106,368.00 |
| Grand Total: | | | | | | | | | | | | 312,085,263.66 | 36,398 | 3,106,368.00 |