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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/11/2015

| 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 08/12/2015 | Any day expiry | 14.32310 | 14.32310 | | 14.27650 | 14.27650 | | 15.75 | 0.00 | 0.00 | 0 | 276.00 |
| \$ / R | On 10/12/2015 | Any day expiry | 14.32840 | 14.32840 | | 14.28160 | 14.28160 | | 15.98 | 0.00 | 0.00 | 0 | 133.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.33110 | 14.33110 | | 14.28420 | 14.28420 | | 16.03 | 0.00 | 695,316,309.80 | 48,518 | 587,436.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 10.95 | Call | 3,381.10000 | 3.38110 | 3,334.21030 | 3.33421 | 3,381.100 | 25.19 | 1.00 | 0 | 4,331.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 10.95 | Put | 0.00000 | 0.00000 | 0.01030 | 0.00001 | 0.000 | 25.19 | 0.00 | 0 | 8,917.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.00 | Call | 3,331.10000 | 3.33110 | 3,284.21040 | 3.28421 | 3,331.100 | 25.57 | 1.00 | 0 | 1,177.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.20 | Call | 3,131.10020 | 3.13110 | 3,084.21070 | 3.08421 | 3,131.100 | 27.09 | 1.00 | 0 | 39,222.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.40 | Call | 2,931.10350 | 2.93110 | 2,884.21080 | 2.88421 | 2,931.103 | 28.61 | 1.00 | 0 | 1,197.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.60 | Put | 0.01540 | 0.00002 | 0.01720 | 0.00002 | 0.015 | 28.80 | 0.00 | 0 | 800.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.61 | Put | 0.01590 | 0.00002 | 0.01770 | 0.00002 | 0.016 | 28.75 | 0.00 | 0 | 580.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.75 | Put | 0.02490 | 0.00002 | 0.02750 | 0.00003 | 0.025 | 27.96 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.80 | Put | 0.02930 | 0.00003 | 0.03230 | 0.00003 | 0.029 | 27.68 | 0.00 | 0 | 1,100.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.90 | Put | 0.04050 | 0.00004 | 0.04440 | 0.00004 | 0.040 | 27.12 | 0.00 | 0 | 8,210.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.00 | Put | 0.05600 | 0.00006 | 0.06110 | 0.00006 | 0.056 | 26.56 | 0.00 | 0 | 121,600.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.15 | Call | 2,181.19160 | 2.18119 | 2,134.29930 | 2.13430 | 2,181.192 | 25.71 | 1.00 | 0 | 1,650.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.18 | Put | 0.10110 | 0.00010 | 0.10950 | 0.00011 | 0.101 | 25.54 | 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 11/12/2015 | Foreign Exchange Future | 12.20 | Call | 2,131.20800 | 2.13121 | 2,084.31690 | 2.08432 | 2,131.208 | 25.43 | 1.00 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.50 | Call | 1,831.39380 | 1.83139 | 1,784.51490 | 1.78451 | 1,831.394 | 23.75 | 1.00 | 0.00 | 0 | 500.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.56 | Put | 0.35970 | 0.00036 | 0.38510 | 0.00039 | 0.360 | 23.41 | 0.00 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.57 | Call | 1,761.47210 | 1.76147 | 1,714.59830 | 1.71460 | 1,761.472 | 23.35 | 1.00 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.58 | Call | 1,751.48490 | 1.75148 | 1,704.61200 | 1.70461 | 1,751.485 | 23.30 | 1.00 | 0.00 | 0 | 150.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.60 | Call | 1,731.51190 | 1.73151 | 1,684.64070 | 1.68464 | 1,731.512 | 23.18 | 1.00 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.70 | Put | 0.57880 | 0.00058 | 0.61840 | 0.00062 | 0.579 | 22.62 | 0.00 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.76 | Put | 0.71070 | 0.00071 | 0.75890 | 0.00076 | 0.711 | 22.28 | 0.00 | 0.00 | 0 | 402.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.77 | Put | 0.73550 | 0.00074 | 0.78530 | 0.00079 | 0.735 | 22.23 | 0.00 | 0.00 | 0 | 12,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.80 | Call | 1,531.91520 | 1.53192 | 1,485.07030 | 1.48507 | 1,531.915 | 22.06 | 1.00 | 0.00 | 0 | 17,883.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.80 | Put | 0.81520 | 0.00082 | 0.87030 | 0.00087 | 0.815 | 22.06 | 0.00 | 0.00 | 0 | 50,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.85 | Put | 0.96830 | 0.00097 | 1.03350 | 0.00103 | 0.968 | 21.78 | 0.01 | 0.00 | 0 | 8,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.90 | Call | 1,432.25080 | 1.43225 | 1,385.36230 | 1.38536 | 1,432.251 | 21.50 | 0.99 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.90 | Put | 1.15080 | 0.00115 | 1.16230 | 0.00116 | 1.151 | 21.50 | 0.01 | 0.00 | 0 | 100.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.00 | Call | 1,332.57270 | 1.33257 | 1,285.68020 | 1.28568 | 1,332.573 | 20.68 | 0.99 | 0.00 | 0 | 1,197.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.00 | Put | 1.47270 | 0.00147 | 1.48020 | 0.00148 | 1.473 | 20.68 | 0.01 | 0.00 | 0 | 54,500.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.05 | Put | 1.67090 | 0.00167 | 1.67670 | 0.00168 | 1.671 | 20.27 | 0.01 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.10 | Call | 1,233.00030 | 1.23300 | 1,186.10430 | 1.18610 | 1,233.000 | 19.86 | 0.99 | 0.00 | 0 | 13,241.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.20 | Call | 1,133.57620 | 1.13358 | 1,086.67690 | 1.08668 | 1,133.576 | 19.04 | 0.99 | 0.00 | 0 | 677.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.20 | Put | 2.47620 | 0.00248 | 2.47690 | 0.00248 | 2.476 | 19.04 | 0.01 | 0.00 | 0 | 60.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.25 | Call | 1,083.93750 | 1.08394 | 1,037.03720 | 1.03704 | 1,083.938 | 18.64 | 0.98 | 0.00 | 0 | 201.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.28 | Call | 1,054.18300 | 1.05418 | 1,007.28270 | 1.00728 | 1,054.183 | 18.39 | 0.98 | 0.00 | 0 | 150.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.31 | Call | 1,024.45320 | 1.02445 | 977.55330 | 0.97755 | 1,024.453 | 18.14 | 0.98 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.36 | Put | 3.86600 | 0.00387 | 3.86800 | 0.00387 | 3.866 | 17.74 | 0.02 | 0.00 | 0 | 1,260.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.38 | Call | 955.19570 | 0.95520 | 908.29920 | 0.90830 | 955.196 | 17.57 | 0.98 | 0.00 | 0 | 12,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.40 | Call | 935.44110 | 0.93544 | 888.54660 | 0.88855 | 935.441 | 17.41 | 0.98 | 0.00 | 0 | 1,300.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.40 | Put | 4.34110 | 0.00434 | 4.34660 | 0.00435 | 4.341 | 17.41 | 0.02 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.44 | Call | 895.98380 | 0.89598 | 849.09530 | 0.84910 | 895.984 | 17.08 | 0.97 | 0.00 | 0 | 39,222.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.50 | Call | 836.94910 | 0.83695 | 790.07600 | 0.79008 | 836.949 | 16.59 | 0.97 | 0.00 | 0 | 2,150.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.50 | Put | 5.84910 | 0.00585 | 5.87600 | 0.00588 | 5.849 | 16.59 | 0.03 | 0.00 | 0 | 200.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.52 | Call | 817.31770 | 0.81732 | 770.45220 | 0.77045 | 817.318 | 16.43 | 0.97 | 0.00 | 0 | 5,200.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.59 | Call | 748.83180 | 0.74883 | 702.00530 | 0.70201 | 748.832 | 15.85 | 0.96 | 0.00 | 0 | 12,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.60 | Call | 739.08030 | 0.73908 | 692.27920 | 0.69228 | 739.080 | 15.77 | 0.96 | 0.00 | 0 | 1,300.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.62 | Put | 8.50500 | 0.00851 | 9.16400 | 0.00916 | 8.505 | 15.61 | 0.05 | 0.00 | 0 | 4,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.63 | Put | 8.78180 | 0.00878 | 9.75020 | 0.00975 | 8.782 | 15.53 | 0.05 | 0.00 | 0 | 250.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.64 | Put | 9.06890 | 0.00907 | 10.36760 | 0.01037 | 9.069 | 15.45 | 0.05 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.65 | Put | 9.37420 | 0.00937 | 11.01680 | 0.01102 | 9.374 | 15.37 | 0.05 | 0.00 | 0 | 15,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.66 | Call | 681.06140 | 0.68106 | 635.89960 | 0.63590 | 681.061 | 15.38 | 0.95 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.72 | Call | 625.26160 | 0.62526 | 580.76530 | 0.58077 | 625.262 | 15.43 | 0.93 | 0.00 | 0 | 500.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.72 | Put | 14.16160 | 0.01416 | 16.56530 | 0.01657 | 14.162 | 15.43 | 0.07 | 0.00 | 0 | 500.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.80 | Put | 21.90470 | 0.02190 | 25.47560 | 0.02548 | 21.905 | 15.51 | 0.10 | 0.00 | 0 | 11,200.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.83 | Call | 526.65940 | 0.52666 | 483.85970 | 0.48386 | 526.659 | 15.54 | 0.88 | 0.00 | 0 | 660.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.84 | Put | 26.87950 | 0.02688 | 31.16720 | 0.03117 | 26.879 | 15.55 | 0.12 | 0.00 | 0 | 13,360.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.91 | Call | 458.77700 | 0.45878 | 417.65000 | 0.41765 | 458.777 | 15.61 | 0.84 | 0.00 | 0 | 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 11/12/2015 | Foreign Exchange Future | 13.91 | Put | 37.67700 | 0.03768 | 43.45000 | 0.04345 | 37.677 | 15.61 | 0.16 | 0.00 | 0 | 200.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.92 | Put | 39.45770 | 0.03946 | 45.46720 | 0.04547 | 39.458 | 15.62 | 0.17 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.95 | Put | 45.18630 | 0.04519 | 51.94270 | 0.05194 | 45.186 | 15.65 | 0.19 | 0.00 | 0 | 6,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.00 | Call | 387.19460 | 0.38719 | 348.41950 | 0.34842 | 387.195 | 15.70 | 0.78 | 546,739,050.00 | 50,000 | 51,500.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.00 | Put | 56.09460 | 0.05609 | 64.21950 | 0.06422 | 56.095 | 15.70 | 0.22 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.01 | Put | 58.49140 | 0.05849 | 66.90710 | 0.06691 | 58.491 | 15.71 | 0.23 | 0.00 | 0 | 50,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.04 | Call | 357.22960 | 0.35723 | 319.65640 | 0.31966 | 357.230 | 15.73 | 0.75 | 0.00 | 0 | 13,360.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.09 | Call | 321.51800 | 0.32152 | 285.57440 | 0.28557 | 321.518 | 15.78 | 0.71 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.12 | Put | 89.96530 | 0.08997 | 101.96360 | 0.10196 | 89.965 | 15.81 | 0.31 | 0.00 | 0 | 200.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.20 | Call | 250.26840 | 0.25027 | 218.34070 | 0.21834 | 250.268 | 15.89 | 0.62 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.24 | Call | 226.97170 | 0.22697 | 196.62200 | 0.19662 | 226.972 | 15.92 | 0.59 | 0.00 | 0 | 250.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.27 | Put | 149.33690 | 0.14934 | 167.09970 | 0.16710 | 149.337 | 15.95 | 0.44 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.28 | Call | 205.10360 | 0.20510 | 176.37520 | 0.17638 | 205.104 | 15.96 | 0.55 | 0.00 | 0 | 12,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.30 | Put | 163.60700 | 0.16361 | 182.60000 | 0.18260 | 163.607 | 15.98 | 0.47 | 0.00 | 0 | 12,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.37 | Call | 161.49080 | 0.16149 | 137.39440 | 0.13739 | 161.491 | 16.08 | 0.47 | 0.00 | 0 | 580.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.37 | Put | 200.39080 | 0.20039 | 223.19440 | 0.22319 | 200.391 | 16.08 | 0.53 | 0.00 | 0 | 8,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.50 | Call | 112.57670 | 0.11258 | 93.63750 | 0.09364 | 112.577 | 16.42 | 0.36 | 0.00 | 0 | 55,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.50 | Put | 281.47670 | 0.28148 | 309.43750 | 0.30944 | 281.477 | 16.42 | 0.64 | 0.00 | 0 | 201.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.70 | Call | 61.37030 | 0.06137 | 49.20010 | 0.04920 | 61.370 | 16.93 | 0.23 | 0.00 | 0 | 500.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.75 | Call | 52.27150 | 0.05227 | 41.50960 | 0.04151 | 52.271 | 17.06 | 0.20 | 0.00 | 0 | 200.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.83 | Call | 40.17160 | 0.04017 | 31.41310 | 0.03141 | 40.172 | 17.27 | 0.16 | 0.00 | 0 | 6,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.84 | Call | 38.85000 | 0.03885 | 30.32060 | 0.03032 | 38.850 | 17.30 | 0.16 | 0.00 | 0 | 5,752.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.97 | Call | 24.90070 | 0.02490 | 18.94550 | 0.01895 | 24.901 | 17.63 | 0.11 | 0.00 | 0 | 8,210.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 15.00 | Call | 22.41630 | 0.02242 | 16.95450 | 0.01695 | 22.416 | 17.71 | 0.10 | 0.00 | 0 | 130,600.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 15.30 | Call | 8.15960 | 0.00816 | 6.31690 | 0.00632 | 8.160 | 18.76 | 0.04 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 15.42 | Call | 5.46480 | 0.00546 | 4.28530 | 0.00429 | 5.465 | 19.21 | 0.03 | 0.00 | 0 | 11,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 15.57 | Call | 3.32060 | 0.00332 | 2.66180 | 0.00266 | 3.321 | 19.76 | 0.02 | 0.00 | 0 | 39,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 15.80 | Call | 1.56580 | 0.00157 | 1.31410 | 0.00131 | 1.566 | 20.61 | 0.01 | 0.00 | 0 | 53,000.00 |
| \$ / R | On 21/12/2015 | Any day expiry | | | 14.35780 | 14.35780 | 14.30970 | 14.30970 | | 15.48 | 0.00 | 0.00 | 0 | 250.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 10.80 | Put | 0.00630 | 0.00001 | 0.00650 | 0.00001 | 0.006 | 27.75 | 0.00 | 0.00 | 0 | 300.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 11.15 | Put | 0.01080 | 0.00001 | 0.01080 | 0.00001 | 0.011 | 25.53 | 0.00 | 0.00 | 0 | 250.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 14.15 | Call | 342.85440 | 0.34285 | 311.89980 | 0.31190 | 342.854 | 15.35 | 0.65 | 0.00 | 0 | 250.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 17.87 | Call | 0.24120 | 0.00024 | 0.23860 | 0.00024 | 0.241 | 27.04 | 0.00 | 0.00 | 0 | 300.00 |
| \$ / R | On 22/12/2015 | Any day expiry | | | 14.36050 | 14.36050 | 14.31220 | 14.31220 | | 15.52 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 22/12/2015 | Any day expiry | 13.89 | Call | 534.03450 | 0.53403 | 495.92980 | 0.49593 | 534.034 | 15.23 | 0.80 | 0.00 | 0 | 15,000.00 |
| \$ / R | On 22/12/2015 | Any day expiry | 13.90 | Call | 526.20050 | 0.52620 | 488.34610 | 0.48835 | 526.201 | 15.24 | 0.80 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 22/12/2015 | Any day expiry | 14.43 | Call | 203.11990 | 0.20312 | 0.00000 | 0.00000 | 203.120 | 15.72 | 0.46 | 99,876,951.00 | 15,000 | 15,000.00 |
| \$ / R | On 29/12/2015 | Any day expiry | | | 14.37920 | 14.37920 | 14.33010 | 14.33010 | | 15.54 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/12/2015 | Any day expiry | 13.50 | Put | 24.40910 | 0.02441 | 28.07460 | 0.02807 | 24.409 | 15.44 | 0.08 | 0.00 | 0 | 100.00 |
| \$ / R | On 29/12/2015 | Any day expiry | 13.92 | Call | 546.49930 | 0.54650 | 510.58910 | 0.51059 | 546.499 | 15.17 | 0.77 | 0.00 | 0 | 100.00 |
| \$ / R | On 12/01/2016 | Any day expiry | | | 14.41560 | 14.41560 | 14.36700 | 14.36700 | | 15.54 | 0.00 | 0.00 | 0 | 4,390.00 |
| \$ / R | On 13/01/2016 | Any day expiry | | | 14.41810 | 14.41810 | 14.36970 | 14.36970 | | 15.57 | 0.00 | 0.00 | 0 | 1,176.00 |
| \$ / R | On 15/01/2016 | Any day expiry | | | 14.42320 | 14.42320 | 14.37500 | 14.37500 | | 15.61 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/01/2016 | Any day expiry | 14.00 | Put | 149.49390 | 0.14949 | 161.58320 | 0.16158 | 149.494 | 15.27 | 0.29 | 0.00 | 0 | 10,000.00 |

| 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 15/01/2016 | Any day expiry | 15.00 | Call | 146.11700 | 0.14612 | 132.56040 | 0.13256 | 146.117 | 16.94 | 0.27 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 27/01/2016 | Any day expiry | | | 14.45380 | 14.45380 | 14.40680 | 14.40680 | | 15.58 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/01/2016 | Any day expiry | 11.80 | Put | 1.59990 | 0.00160 | 1.60770 | 0.00161 | 1.600 | 19.23 | 0.00 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/01/2016 | Any day expiry | 12.97 | Call | 1,496.15930 | 1.49616 | 1,449.00510 | 1.44901 | 1,496.159 | 14.85 | 0.97 | 0.00 | 0 | 4,600.00 |
| \$ / R | On 27/01/2016 | Any day expiry | 13.11 | Call | 1,362.33060 | 1.36233 | 1,316.07990 | 1.31608 | 1,362.331 | 14.76 | 0.95 | 0.00 | 0 | 3,600.00 |
| \$ / R | On 27/01/2016 | Any day expiry | 13.50 | Put | 55.21660 | 0.05522 | 58.17610 | 0.05818 | 55.217 | 14.83 | 0.12 | 0.00 | 0 | 150.00 |
| \$ / R | On 27/01/2016 | Any day expiry | 14.48 | Call | 356.23190 | 0.35623 | 329.86660 | 0.32987 | 356.232 | 15.65 | 0.50 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/01/2016 | Any day expiry | 15.32 | Call | 124.35120 | 0.12435 | 112.17830 | 0.11218 | 124.351 | 17.47 | 0.22 | 0.00 | 0 | 150.00 |
| \$ / R | On 29/01/2016 | Any day expiry | | | 14.45880 | 14.45880 | 14.41210 | 14.41210 | | 15.62 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/01/2016 | Any day expiry | 13.74 | Put | 100.91610 | 0.10092 | 107.50900 | 0.10751 | 100.916 | 14.92 | 0.20 | 0.00 | 0 | 100.00 |
| \$ / R | On 29/01/2016 | Any day expiry | 14.26 | Call | 475.08460 | 0.47508 | 443.76810 | 0.44377 | 475.085 | 15.43 | 0.60 | 0.00 | 0 | 100.00 |
| \$ / R | On 12/02/2016 | Any day expiry | | | 14.49460 | 14.49460 | 14.44730 | 14.44730 | | 15.73 | 0.00 | 0.00 | 0 | 74.00 |
| \$ / R | On 12/02/2016 | Any day expiry | 11.60 | Put | 2.10730 | 0.00211 | 2.18090 | 0.00218 | 2.107 | 19.20 | 0.01 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 12/02/2016 | Any day expiry | 15.40 | Call | 159.26510 | 0.15927 | 148.42660 | 0.14843 | 159.265 | 17.64 | 0.24 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 19/02/2016 | Any day expiry | | | 14.51240 | 14.51240 | 14.46490 | 14.46490 | | 15.70 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 19/02/2016 | Any day expiry | 13.93 | Call | 766.06360 | 0.76606 | 731.63980 | 0.73164 | 766.064 | 15.10 | 0.73 | 0.00 | 0 | 3,600.00 |
| \$ / R | On 19/02/2016 | Any day expiry | 14.30 | Put | 329.18130 | 0.32918 | 349.00620 | 0.34901 | 329.181 | 15.49 | 0.41 | 0.00 | 0 | 100.00 |
| \$ / R | On 19/02/2016 | Any day expiry | 14.91 | Call | 294.18390 | 0.29418 | 277.95670 | 0.27796 | 294.184 | 16.57 | 0.38 | 0.00 | 0 | 100.00 |
| \$ / R | On 25/02/2016 | Any day expiry | | | 14.52770 | 14.52770 | 14.48000 | 14.48000 | | 15.78 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/02/2016 | Any day expiry | 11.80 | Put | 4.37570 | 0.00438 | 4.51500 | 0.00452 | 4.376 | 18.23 | 0.01 | 0.00 | 0 | 250.00 |
| \$ / R | On 25/02/2016 | Any day expiry | 13.50 | Put | 87.86880 | 0.08787 | 94.65200 | 0.09465 | 87.869 | 14.91 | 0.15 | 0.00 | 0 | 150.00 |
| \$ / R | On 25/02/2016 | Any day expiry | 14.84 | Call | 336.74080 | 0.33674 | 320.09790 | 0.32010 | 336.741 | 16.39 | 0.41 | 0.00 | 0 | 250.00 |
| \$ / R | On 25/02/2016 | Any day expiry | 15.64 | Call | 156.60660 | 0.15661 | 148.37280 | 0.14837 | 156.607 | 18.09 | 0.22 | 0.00 | 0 | 150.00 |
| \$ / R | On 29/02/2016 | Any day expiry | | | 14.53800 | 14.53800 | 14.49000 | 14.49000 | | 15.76 | 0.00 | 0.00 | 0 | 133.00 |
| \$ / R | On 29/02/2016 | Any day expiry | 13.92 | Put | 192.89440 | 0.19289 | 206.16110 | 0.20616 | 192.894 | 15.06 | 0.27 | 0.00 | 0 | 100.00 |
| \$ / R | On 29/02/2016 | Any day expiry | 14.60 | Call | 437.47200 | 0.43747 | 417.10670 | 0.41711 | 437.472 | 15.86 | 0.50 | 0.00 | 0 | 100.00 |
| \$ / R | On 11/03/2016 | Any day expiry | | | 14.56620 | 14.56620 | 14.51810 | 14.51810 | | 15.89 | 0.00 | 0.00 | 0 | 272.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | | | 14.57390 | 14.57390 | 14.52570 | 14.52570 | | 15.85 | 0.00 | 84,397,454.90 | 5,791 | 90,714.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 11.05 | Put | 2.06470 | 0.00206 | 2.02140 | 0.00202 | 2.065 | 19.67 | 0.00 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 11.55 | Put | 4.47500 | 0.00448 | 4.35180 | 0.00435 | 4.475 | 18.42 | 0.01 | 0.00 | 0 | 42,370.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 11.60 | Put | 4.83070 | 0.00483 | 4.69550 | 0.00470 | 4.831 | 18.30 | 0.01 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 11.80 | Put | 6.61090 | 0.00661 | 6.51980 | 0.00652 | 6.611 | 17.82 | 0.01 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 11.83 | Put | 6.93060 | 0.00693 | 6.85520 | 0.00686 | 6.931 | 17.75 | 0.01 | 0.00 | 0 | 1,204.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 11.91 | Put | 7.85860 | 0.00786 | 7.83150 | 0.00783 | 7.859 | 17.57 | 0.02 | 0.00 | 0 | 788.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 11.95 | Put | 8.36670 | 0.00837 | 8.36850 | 0.00837 | 8.367 | 17.47 | 0.02 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 12.00 | Put | 9.04640 | 0.00905 | 9.08920 | 0.00909 | 9.046 | 17.36 | 0.02 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 12.11 | Put | 10.73490 | 0.01073 | 10.88880 | 0.01089 | 10.735 | 17.10 | 0.02 | 0.00 | 0 | 786.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 12.26 | Put | 13.53500 | 0.01353 | 13.89800 | 0.01390 | 13.535 | 16.75 | 0.03 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 12.55 | Call | 2,044.97960 | 2.04498 | 1,997.80310 | 1.99780 | 2,044.980 | 16.07 | 0.96 | 0.00 | 0 | 12,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 12.74 | Put | 28.07520 | 0.02808 | 29.78460 | 0.02978 | 28.075 | 15.63 | 0.05 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 12.80 | Call | 1,804.61540 | 1.80462 | 1,758.39520 | 1.75840 | 1,804.615 | 15.49 | 0.94 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 12.95 | Put | 38.39960 | 0.03840 | 41.18950 | 0.04119 | 38.400 | 15.14 | 0.07 | 0.00 | 0 | 38,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 13.10 | Put | 47.92860 | 0.04793 | 51.74860 | 0.05175 | 47.929 | 14.79 | 0.09 | 0.00 | 0 | 35,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 13.20 | Call | 1,433.06920 | 1.43307 | 1,389.47080 | 1.38947 | 1,433.069 | 14.82 | 0.90 | 0.00 | 0 | 1,000.00 |

| 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 14/03/2016 | Foreign Exchange Future | 13.26 | Put | 66.83900 | 0.06684 | 71.95970 | 0.07196 | 66.839 | 14.84 | 0.11 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 13.50 | Call | 1,179.31950 | 1.17932 | 1,138.67590 | 1.13868 | 1,179.319 | 14.92 | 0.84 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 13.55 | Call | 1,139.10870 | 1.13911 | 1,099.04520 | 1.09905 | 1,139.109 | 14.93 | 0.83 | 0.00 | 0 | 12,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 13.63 | Put | 132.24250 | 0.13224 | 141.35760 | 0.14136 | 132.243 | 14.96 | 0.19 | 0.00 | 0 | 250.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 13.75 | Put | 161.12530 | 0.16113 | 171.81990 | 0.17182 | 161.125 | 14.99 | 0.23 | 0.00 | 0 | 4,350.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 13.76 | Call | 977.61930 | 0.97762 | 940.25190 | 0.94025 | 977.619 | 15.00 | 0.77 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 13.94 | Call | 852.51770 | 0.85252 | 818.23330 | 0.81823 | 852.518 | 15.17 | 0.72 | 0.00 | 0 | 788.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.00 | Call | 813.48930 | 0.81349 | 780.33990 | 0.78034 | 813.489 | 15.23 | 0.70 | 0.00 | 0 | 1,750.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.10 | Call | 751.17000 | 0.75117 | 719.96280 | 0.71996 | 751.170 | 15.35 | 0.67 | 0.00 | 0 | 9,370.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.20 | Put | 318.37280 | 0.31837 | 337.35680 | 0.33736 | 318.373 | 15.46 | 0.36 | 0.00 | 0 | 800.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.21 | Call | 686.57310 | 0.68657 | 657.55670 | 0.65756 | 686.573 | 15.47 | 0.63 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.31 | Call | 631.43750 | 0.63144 | 604.43880 | 0.60444 | 631.438 | 15.58 | 0.60 | 0.00 | 0 | 43,156.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.50 | Call | 535.96450 | 0.53596 | 512.78770 | 0.51279 | 535.964 | 15.80 | 0.54 | 0.00 | 0 | 1,300.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.59 | Call | 495.98690 | 0.49599 | 474.45630 | 0.47446 | 495.987 | 15.93 | 0.51 | 0.00 | 0 | 1,204.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.70 | Call | 452.29420 | 0.45229 | 432.52720 | 0.43253 | 452.294 | 16.15 | 0.48 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.75 | Call | 433.64680 | 0.43365 | 414.65250 | 0.41465 | 433.647 | 16.25 | 0.46 | 0.00 | 0 | 29,370.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 15.03 | Call | 342.14010 | 0.34214 | 327.11960 | 0.32712 | 342.140 | 16.81 | 0.39 | 0.00 | 0 | 250.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 15.25 | Call | 283.89890 | 0.28390 | 271.55790 | 0.27156 | 283.899 | 17.25 | 0.33 | 0.00 | 0 | 4,350.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 15.27 | Call | 279.13040 | 0.27913 | 267.01350 | 0.26701 | 279.130 | 17.29 | 0.33 | 0.00 | 0 | 38,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 15.60 | Call | 211.87440 | 0.21187 | 202.33060 | 0.20233 | 211.874 | 17.97 | 0.26 | 0.00 | 0 | 1,400.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 15.75 | Call | 187.26100 | 0.18726 | 178.65570 | 0.17866 | 187.261 | 18.28 | 0.23 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 16.11 | Call | 139.38860 | 0.13939 | 132.68840 | 0.13269 | 139.389 | 18.99 | 0.18 | 0.00 | 0 | 500.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 16.50 | Call | 100.88510 | 0.10089 | 95.85170 | 0.09585 | 100.885 | 19.67 | 0.13 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 16.75 | Call | 82.43420 | 0.08243 | 78.22200 | 0.07822 | 82.434 | 20.11 | 0.11 | 0.00 | 0 | 35,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 20.23 | Call | 6.31150 | 0.00631 | 5.53550 | 0.00554 | 6.311 | 25.09 | 0.01 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 16/03/2016 | Any day expiry | | | 14.57900 | 14.57900 | 14.53080 | 14.53080 | | 15.98 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/03/2016 | Any day expiry | 13.34 | Put | 80.36390 | 0.08036 | 86.31280 | 0.08631 | 80.364 | 14.89 | 0.13 | 0.00 | 0 | 17,991.00 |
| \$ / R | On 16/03/2016 | Any day expiry | 14.63 | Call | 487.91550 | 0.48792 | 467.13380 | 0.46713 | 487.916 | 16.04 | 0.50 | 0.00 | 0 | 17,991.00 |
| \$ / R | On 23/03/2016 | Any day expiry | | | 14.59700 | 14.59700 | 14.54870 | 14.54870 | | 15.98 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 23/03/2016 | Any day expiry | 13.67 | Put | 151.16350 | 0.15116 | 161.01540 | 0.16102 | 151.164 | 15.00 | 0.21 | 0.00 | 0 | 19,744.00 |
| \$ / R | On 23/03/2016 | Any day expiry | 14.97 | Call | 390.86230 | 0.39086 | 374.42370 | 0.37442 | 390.862 | 16.71 | 0.41 | 0.00 | 0 | 19,744.00 |
| \$ / R | On 29/03/2016 | Any day expiry | | | 14.61240 | 14.61240 | 14.56400 | 14.56400 | | 15.97 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/03/2016 | Any day expiry | 11.80 | Put | 7.12120 | 0.00712 | 7.44380 | 0.00744 | 7.121 | 17.05 | 0.01 | 0.00 | 0 | 250.00 |
| \$ / R | On 29/03/2016 | Any day expiry | 13.50 | Put | 118.10970 | 0.11811 | 126.11610 | 0.12612 | 118.110 | 14.88 | 0.17 | 0.00 | 0 | 150.00 |
| \$ / R | On 29/03/2016 | Any day expiry | 15.25 | Call | 330.25320 | 0.33025 | 316.70630 | 0.31671 | 330.253 | 17.23 | 0.35 | 0.00 | 0 | 250.00 |
| \$ / R | On 29/03/2016 | Any day expiry | 15.96 | Call | 193.75790 | 0.19376 | 185.51810 | 0.18552 | 193.758 | 18.66 | 0.22 | 0.00 | 0 | 150.00 |
| \$ / R | On 18/04/2016 | Any day expiry | | | 14.66370 | 14.66370 | 14.61500 | 14.61500 | | 16.10 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/04/2016 | Any day expiry | 13.97 | Put | 264.60630 | 0.26461 | 280.24300 | 0.28024 | 264.606 | 15.18 | 0.29 | 0.00 | 0 | 17,896.00 |
| \$ / R | On 18/04/2016 | Any day expiry | 15.42 | Call | 348.80400 | 0.34880 | 335.81610 | 0.33582 | 348.804 | 17.56 | 0.34 | 0.00 | 0 | 17,896.00 |
| \$ / R | On 26/04/2016 | Any day expiry | | | 14.68420 | 14.68420 | 14.63540 | 14.63540 | | 16.20 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/04/2016 | Any day expiry | 11.80 | Put | 8.49770 | 0.00850 | 8.97540 | 0.00898 | 8.498 | 16.09 | 0.02 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/04/2016 | Any day expiry | 13.50 | Put | 140.11200 | 0.14011 | 148.95430 | 0.14895 | 140.112 | 14.86 | 0.18 | 0.00 | 0 | 150.00 |
| \$ / R | On 26/04/2016 | Any day expiry | 15.66 | Call | 318.91730 | 0.31892 | 307.44950 | 0.30745 | 318.917 | 18.04 | 0.31 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/04/2016 | Any day expiry | 16.29 | Call | 213.93220 | 0.21393 | 205.68400 | 0.20568 | 213.932 | 19.22 | 0.22 | 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 10/05/2016 | Any day expiry | | | | | | | | | | |
| | | | | | 14.72020 | 14.72020 | 14.67110 | 14.67110 | | 16.19 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | 14.28 | Put | On 10/05/2016 | Any day expiry | 410.95840 | 0.41096 | 431.28060 | 0.43128 | 410.958 | 15.58 | 0.37 | 0.00 | 0 | 8,403.00 |
| \$ / R | 15.51 | Call | On 10/05/2016 | Any day expiry | 390.43950 | 0.39044 | 377.28620 | 0.37729 | 390.439 | 17.70 | 0.35 | 0.00 | 0 | 8,403.00 |
| \$ / R | | | On 27/05/2016 | Any day expiry | 14.76380 | 14.76380 | 14.71450 | 14.71450 | | 16.30 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | 11.80 | Put | On 27/05/2016 | Any day expiry | 9.60180 | 0.00960 | 10.21120 | 0.01021 | 9.602 | 15.23 | 0.02 | 0.00 | 0 | 250.00 |
| \$ / R | 13.50 | Put | On 27/05/2016 | Any day expiry | 159.73740 | 0.15974 | 169.29590 | 0.16930 | 159.737 | 14.78 | 0.18 | 0.00 | 0 | 150.00 |
| \$ / R | 16.13 | Call | On 27/05/2016 | Any day expiry | 312.88130 | 0.31288 | 303.93880 | 0.30394 | 312.881 | 18.91 | 0.28 | 0.00 | 0 | 250.00 |
| \$ / R | 16.70 | Call | On 27/05/2016 | Any day expiry | 227.96270 | 0.22796 | 220.44800 | 0.22045 | 227.963 | 19.81 | 0.21 | 0.00 | 0 | 150.00 |
| \$ / R | | | On 06/06/2016 | Any day expiry | 14.78990 | 14.78990 | 14.74050 | 14.74050 | | 16.39 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | 12.20 | Put | On 06/06/2016 | Any day expiry | 20.59520 | 0.02060 | 22.11170 | 0.02211 | 20.595 | 14.76 | 0.03 | 0.00 | 0 | 1,000.00 |
| \$ / R | 15.45 | Call | On 06/06/2016 | Any day expiry | 482.74860 | 0.48275 | 468.10350 | 0.46810 | 482.749 | 17.57 | 0.39 | 0.00 | 0 | 1,000.00 |
| \$ / R | | | On 09/06/2016 | Any day expiry | 14.79790 | 14.79790 | 14.74840 | 14.74840 | | 16.42 | 0.00 | 0.00 | 0 | 264.00 |
| \$ / R | | | On 13/06/2016 | Foreign Exchange Future | 14.80860 | 14.80860 | 14.75900 | 14.75900 | | 16.42 | 0.00 | 2,946,911.40 | 199 | 33,136.00 |
| \$ / R | 12.16 | Put | On 13/06/2016 | Foreign Exchange Future | 19.75600 | 0.01976 | 21.15190 | 0.02115 | 19.756 | 14.67 | 0.03 | 0.00 | 0 | 330.00 |
| \$ / R | 12.91 | Put | On 13/06/2016 | Foreign Exchange Future | 72.65650 | 0.07266 | 77.65500 | 0.07766 | 72.656 | 14.65 | 0.09 | 0.00 | 0 | 6,600.00 |
| \$ / R | 13.00 | Put | On 13/06/2016 | Foreign Exchange Future | 83.26590 | 0.08327 | 88.93400 | 0.08893 | 83.266 | 14.64 | 0.10 | 0.00 | 0 | 750.00 |
| \$ / R | 13.20 | Put | On 13/06/2016 | Foreign Exchange Future | 111.16790 | 0.11117 | 118.52810 | 0.11853 | 111.168 | 14.64 | 0.13 | 0.00 | 0 | 700.00 |
| \$ / R | 13.50 | Call | On 13/06/2016 | Foreign Exchange Future | 1,479.24920 | 1.47925 | 1,439.70380 | 1.43970 | 1,479.249 | 14.79 | 0.82 | 0.00 | 0 | 53,633.00 |
| \$ / R | 13.50 | Put | On 13/06/2016 | Foreign Exchange Future | 170.64920 | 0.17065 | 180.70380 | 0.18070 | 170.649 | 14.79 | 0.18 | 0.00 | 0 | 545.00 |
| \$ / R | 13.53 | Put | On 13/06/2016 | Foreign Exchange Future | 177.87490 | 0.17787 | 188.20530 | 0.18821 | 177.875 | 14.82 | 0.19 | 0.00 | 0 | 36,230.00 |
| \$ / R | 14.85 | Put | On 13/06/2016 | Foreign Exchange Future | 741.67410 | 0.74167 | 769.65030 | 0.76965 | 741.674 | 16.51 | 0.48 | 0.00 | 0 | 8,000.00 |
| \$ / R | 14.93 | Call | On 13/06/2016 | Foreign Exchange Future | 669.90150 | 0.66990 | 649.24370 | 0.64924 | 669.901 | 16.65 | 0.50 | 0.00 | 0 | 330.00 |
| \$ / R | 15.00 | Call | On 13/06/2016 | Foreign Exchange Future | 644.45330 | 0.64445 | 624.61970 | 0.62462 | 644.453 | 16.78 | 0.48 | 0.00 | 0 | 53,633.00 |
| \$ / R | 16.23 | Call | On 13/06/2016 | Foreign Exchange Future | 337.82530 | 0.33783 | 328.74580 | 0.32875 | 337.825 | 19.06 | 0.28 | 0.00 | 0 | 750.00 |
| \$ / R | 16.53 | Call | On 13/06/2016 | Foreign Exchange Future | 289.09270 | 0.28909 | 280.67670 | 0.28068 | 289.093 | 19.53 | 0.24 | 0.00 | 0 | 36,230.00 |
| \$ / R | 16.81 | Call | On 13/06/2016 | Foreign Exchange Future | 249.98170 | 0.24998 | 242.73450 | 0.24273 | 249.982 | 19.94 | 0.22 | 0.00 | 0 | 2,310.00 |
| \$ / R | 16.93 | Call | On 13/06/2016 | Foreign Exchange Future | 235.13020 | 0.23513 | 228.32780 | 0.22833 | 235.130 | 20.11 | 0.20 | 0.00 | 0 | 700.00 |
| \$ / R | 17.06 | Call | On 13/06/2016 | Foreign Exchange Future | 220.20050 | 0.22020 | 213.84810 | 0.21385 | 220.200 | 20.30 | 0.19 | 0.00 | 0 | 545.00 |
| \$ / R | 18.17 | Call | On 13/06/2016 | Foreign Exchange Future | 137.49280 | 0.13749 | 134.54410 | 0.13454 | 137.493 | 22.25 | 0.12 | 0.00 | 0 | 6,600.00 |
| \$ / R | | | On 28/06/2016 | Any day expiry | 14.84850 | 14.84850 | 14.79850 | 14.79850 | | 16.57 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | 11.80 | Put | On 28/06/2016 | Any day expiry | 10.08610 | 0.01009 | 10.22450 | 0.01022 | 10.086 | 14.45 | 0.02 | 0.00 | 0 | 250.00 |
| \$ / R | 13.50 | Put | On 28/06/2016 | Any day expiry | 181.26870 | 0.18127 | 190.70730 | 0.19071 | 181.269 | 14.86 | 0.19 | 0.00 | 0 | 150.00 |
| \$ / R | 16.62 | Call | On 28/06/2016 | Any day expiry | 310.81960 | 0.31082 | 301.65690 | 0.30166 | 310.820 | 19.67 | 0.25 | 0.00 | 0 | 250.00 |
| \$ / R | 17.04 | Call | On 28/06/2016 | Any day expiry | 253.64720 | 0.25365 | 246.33060 | 0.24633 | 253.647 | 20.28 | 0.21 | 0.00 | 0 | 150.00 |
| \$ / R | | | On 27/07/2016 | Any day expiry | 14.92570 | 14.92570 | 14.87500 | 14.87500 | | 16.82 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | 11.80 | Put | On 27/07/2016 | Any day expiry | 10.47650 | 0.01048 | 10.64070 | 0.01064 | 10.477 | 13.89 | 0.02 | 0.00 | 0 | 250.00 |
| \$ / R | 13.50 | Put | On 27/07/2016 | Any day expiry | 199.49880 | 0.19950 | 208.25520 | 0.20826 | 199.499 | 14.95 | 0.19 | 0.00 | 0 | 150.00 |
| \$ / R | 17.13 | Call | On 27/07/2016 | Any day expiry | 303.56200 | 0.30356 | 295.46850 | 0.29547 | 303.562 | 20.39 | 0.23 | 0.00 | 0 | 250.00 |
| \$ / R | 17.45 | Call | On 27/07/2016 | Any day expiry | 265.42480 | 0.26542 | 258.58920 | 0.25859 | 265.425 | 20.84 | 0.20 | 0.00 | 0 | 150.00 |
| \$ / R | | | On 11/08/2016 | Any day expiry | 14.96560 | 14.96560 | 14.91460 | 14.91460 | | 16.84 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | 12.70 | Put | On 11/08/2016 | Any day expiry | 61.83620 | 0.06184 | 65.93650 | 0.06594 | 61.836 | 14.10 | 0.07 | 0.00 | 0 | 2,000.00 |
| \$ / R | 15.52 | Call | On 11/08/2016 | Any day expiry | 658.37140 | 0.65837 | 639.25490 | 0.63925 | 658.371 | 17.79 | 0.43 | 0.00 | 0 | 2,000.00 |
| \$ / R | | | On 26/08/2016 | Any day expiry | 15.00550 | 15.00550 | 14.95420 | 14.95420 | | 16.95 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | 11.80 | Put | On 26/08/2016 | Any day expiry | 10.86180 | 0.01086 | 11.01190 | 0.01101 | 10.862 | 13.43 | 0.02 | 0.00 | 0 | 250.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| \$ / R | On 26/08/2016 | Any day expiry | 13.50 | Put | 215.44560 | | 0.21545 | | 223.51580 | 0.22352 | 215.446 | 14.99 | 0.19 | 0.00 | 0 | 150.00 |
| \$ / R | On 26/08/2016 | Any day expiry | 17.70 | Call | 297.56870 | | 0.29757 | | 290.76980 | 0.29077 | 297.569 | 21.16 | 0.21 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/08/2016 | Any day expiry | 17.93 | Call | 274.11380 | | 0.27411 | | 268.07550 | 0.26808 | 274.114 | 21.49 | 0.19 | 0.00 | 0 | 150.00 |
| \$ / R | On 06/09/2016 | Any day expiry | | | 15.03510 | | 15.03510 | | 14.98370 | 14.98370 | | 17.03 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 06/09/2016 | Any day expiry | 13.50 | Put | 218.77210 | | 0.21877 | | 228.08070 | 0.22808 | 218.772 | 14.94 | 0.19 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 06/09/2016 | Any day expiry | 17.74 | Call | 314.96080 | | 0.31496 | | 307.84400 | 0.30784 | 314.961 | 21.21 | 0.21 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 06/09/2016 | Any day expiry | 17.80 | Call | 308.46250 | | 0.30846 | | 301.55470 | 0.30155 | 308.463 | 21.29 | 0.21 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 08/09/2016 | Any day expiry | | | 15.04060 | | 15.04060 | | 14.98910 | 14.98910 | | 17.03 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 08/09/2016 | Any day expiry | 13.78 | Put | 302.08760 | | 0.30209 | | 312.30080 | 0.31230 | 302.088 | 15.24 | 0.24 | 0.00 | 0 | 48,990.00 |
| \$ / R | On 08/09/2016 | Any day expiry | 17.30 | Call | 373.05340 | | 0.37305 | | 364.09390 | 0.36409 | 373.053 | 20.59 | 0.25 | 0.00 | 0 | 48,990.00 |
| \$ / R | On 15/09/2016 | Any day expiry | | | 15.05970 | | 15.05970 | | 15.00820 | 15.00820 | | 17.04 | 0.00 | 0.00 | 0 | 259.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | | | 15.07060 | | 15.07060 | | 15.01910 | 15.01910 | | 17.03 | 0.00 | 7,535,300.00 | 500 | 13,149.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 13.24 | Put | 155.26030 | | 0.15526 | | 163.29620 | 0.16330 | 155.260 | 14.46 | 0.14 | 0.00 | 0 | 405.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 17.50 | Call | 370.25380 | | 0.37025 | | 361.75620 | 0.36176 | 370.254 | 20.86 | 0.24 | 0.00 | 0 | 405.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 17.70 | Call | 345.98810 | | 0.34599 | | 338.26260 | 0.33826 | 345.988 | 21.15 | 0.23 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 28/09/2016 | Any day expiry | | | 15.09520 | | 15.09520 | | 15.04360 | 15.04360 | | 17.12 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/09/2016 | Any day expiry | 11.80 | Put | 10.86970 | | 0.01087 | | 11.09150 | 0.01109 | 10.870 | 12.95 | 0.02 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/09/2016 | Any day expiry | 13.50 | Put | 224.70390 | | 0.22470 | | 234.96720 | 0.23497 | 224.704 | 14.86 | 0.19 | 0.00 | 0 | 150.00 |
| \$ / R | On 28/09/2016 | Any day expiry | 18.25 | Call | 310.69600 | | 0.31070 | | 305.60680 | 0.30561 | 310.696 | 22.03 | 0.20 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/09/2016 | Any day expiry | 18.41 | Call | 300.01010 | | 0.30001 | | 295.40320 | 0.29540 | 300.010 | 22.36 | 0.19 | 0.00 | 0 | 150.00 |
| \$ / R | On 26/10/2016 | Any day expiry | | | 15.17170 | | 15.17170 | | 15.11980 | 15.11980 | | 17.20 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/10/2016 | Any day expiry | 11.80 | Put | 11.22940 | | 0.01123 | | 11.35740 | 0.01136 | 11.229 | 12.66 | 0.02 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/10/2016 | Any day expiry | 13.50 | Put | 230.91290 | | 0.23091 | | 240.92940 | 0.24093 | 230.913 | 14.75 | 0.18 | 0.00 | 0 | 150.00 |
| \$ / R | On 26/10/2016 | Any day expiry | 18.77 | Call | 328.57850 | | 0.32858 | | 325.45810 | 0.32546 | 328.578 | 23.02 | 0.20 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/10/2016 | Any day expiry | 18.85 | Call | 323.94550 | | 0.32395 | | 321.02780 | 0.32103 | 323.945 | 23.18 | 0.19 | 0.00 | 0 | 150.00 |
| \$ / R | On 28/11/2016 | Any day expiry | | | 15.26190 | | 15.26190 | | 15.20960 | 15.20960 | | 17.33 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/11/2016 | Any day expiry | 11.80 | Put | 11.64610 | | 0.01165 | | 11.95550 | 0.01196 | 11.646 | 12.39 | 0.02 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/11/2016 | Any day expiry | 13.50 | Put | 230.74430 | | 0.23074 | | 242.82050 | 0.24282 | 230.744 | 14.47 | 0.18 | 0.00 | 0 | 150.00 |
| \$ / R | On 28/11/2016 | Any day expiry | 19.40 | Call | 354.44940 | | 0.35445 | | 350.00390 | 0.35000 | 354.449 | 24.22 | 0.19 | 0.00 | 0 | 400.00 |
| \$ / R | On 14/12/2016 | Any day expiry | | | 15.30680 | | 15.30680 | | 15.25490 | 15.25490 | | 17.44 | 0.00 | 0.00 | 0 | 251.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | | | 15.32090 | | 15.32090 | | 15.26910 | 15.26910 | | 17.46 | 0.00 | 0.00 | 0 | 1,060.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 11.80 | Put | 12.93570 | | 0.01294 | | 13.12090 | 0.01312 | 12.936 | 12.39 | 0.02 | 0.00 | 0 | 250.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 13.50 | Put | 249.57730 | | 0.24958 | | 262.95100 | 0.26295 | 249.577 | 14.79 | 0.18 | 0.00 | 0 | 150.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 19.75 | Call | 374.60040 | | 0.37460 | | 366.41920 | 0.36642 | 374.600 | 24.83 | 0.19 | 0.00 | 0 | 150.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 19.81 | Call | 366.79560 | | 0.36680 | | 358.76290 | 0.35876 | 366.796 | 24.83 | 0.19 | 0.00 | 0 | 250.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | | | 15.55840 | | 15.55840 | | 15.50800 | 15.50800 | | 17.95 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | | | 15.83550 | | 15.83550 | | 15.78660 | 15.78660 | | 18.36 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 11/12/2015 | Foreign Exchange Future | | | 14.33110 | | 14.33110 | | 14.28420 | 14.28420 | | 16.03 | 0.00 | 831,203.80 | 58 | 1,146.00 |
| \$ / R MAXI | On 14/03/2016 | Foreign Exchange Future | | | 14.57390 | | 14.57390 | | 14.52570 | 14.52570 | | 15.85 | 0.00 | 801,564.50 | 55 | 425.00 |
| \$ / R MAXI | On 13/06/2016 | Foreign Exchange Future | | | 14.80860 | | 14.80860 | | 14.75900 | 14.75900 | | 16.42 | 0.00 | 148,086.00 | 10 | 174.00 |
| \$ / R MAXI | On 19/09/2016 | Foreign Exchange Future | | | 15.07060 | | 15.07060 | | 15.01910 | 15.01910 | | 17.03 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R MAXI | On 19/12/2016 | Foreign Exchange Future | | | 15.32090 | | 15.32090 | | 15.26910 | 15.26910 | | 17.46 | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest | | | |
|------------------|--------|------------|---------------|-------------------------|-------------|-----------|--------------|----------------|-------------------|------------|----------|-------------|------------------|---------------|---------------|-------|-----------|
| £ / R | | | On 11/12/2015 | Foreign Exchange Future | | | 21.58430 | 21.58430 | | 21.59210 | 21.59210 | | 13.93 | 0.00 | 36,153,702.50 | 1,675 | 39,301.00 |
| £ / R | 17.87 | Put | On 11/12/2015 | Foreign Exchange Future | 0.06110 | 0.00006 | | 0.09170 | 0.00009 | 0.061 | 27.53 | 0.00 | 0.00 | 0 | 830.00 | | |
| £ / R | 19.40 | Call | On 11/12/2015 | Foreign Exchange Future | 2,185.61860 | 2.18562 | 2,193.84950 | 2.19385 | 2,185.619 | 21.11 | 1.00 | 0.00 | 0 | 700.00 | | | |
| £ / R | 20.00 | Call | On 11/12/2015 | Foreign Exchange Future | 1,588.67220 | 1.58867 | 1,597.06350 | 1.59706 | 1,588.672 | 18.24 | 0.98 | 0.00 | 0 | 500.00 | | | |
| £ / R | 20.12 | Put | On 11/12/2015 | Foreign Exchange Future | 5.63110 | 0.00563 | | 6.20070 | 0.00620 | 5.631 | 17.66 | 0.02 | 0.00 | 0 | 12,000.00 | | |
| £ / R | 20.23 | Put | On 11/12/2015 | Foreign Exchange Future | 7.13670 | 0.00714 | | 7.65090 | 0.00765 | 7.137 | 17.13 | 0.03 | 0.00 | 0 | 20,000.00 | | |
| £ / R | 20.33 | Call | On 11/12/2015 | Foreign Exchange Future | 1,263.18930 | 1.26319 | 1,271.41130 | 1.27141 | 1,263.189 | 16.65 | 0.97 | 0.00 | 0 | 8,250.00 | | | |
| £ / R | 20.75 | Put | On 11/12/2015 | Foreign Exchange Future | 28.57330 | 0.02857 | | 29.19820 | 0.02920 | 28.573 | 15.39 | 0.09 | 0.00 | 0 | 6,000.00 | | |
| £ / R | 20.77 | Call | On 11/12/2015 | Foreign Exchange Future | 844.63910 | 0.84464 | | 853.12140 | 0.85312 | 844.639 | 15.36 | 0.90 | 0.00 | 0 | 18,900.00 | | |
| £ / R | 20.81 | Put | On 11/12/2015 | Foreign Exchange Future | 34.16170 | 0.03416 | | 34.96430 | 0.03496 | 34.162 | 15.29 | 0.11 | 0.00 | 0 | 4,500.00 | | |
| £ / R | 21.20 | Put | On 11/12/2015 | Foreign Exchange Future | 98.77090 | 0.09877 | | 101.17150 | 0.10117 | 98.771 | 14.62 | 0.26 | 0.00 | 0 | 3,000.00 | | |
| £ / R | 21.35 | Call | On 11/12/2015 | Foreign Exchange Future | 375.94360 | 0.37594 | | 386.76500 | 0.38676 | 375.944 | 14.36 | 0.66 | 0.00 | 0 | 4,500.00 | | |
| £ / R | 21.50 | Call | On 11/12/2015 | Foreign Exchange Future | 281.91980 | 0.28192 | | 293.14610 | 0.29315 | 281.920 | 14.10 | 0.56 | 0.00 | 0 | 500.00 | | |
| £ / R | 21.50 | Put | On 11/12/2015 | Foreign Exchange Future | 197.61980 | 0.19762 | | 201.04610 | 0.20105 | 197.620 | 14.10 | 0.44 | 0.00 | 0 | 500.00 | | |
| £ / R | 21.82 | Call | On 11/12/2015 | Foreign Exchange Future | 140.21220 | 0.14021 | | 149.47700 | 0.14948 | 140.212 | 14.15 | 0.35 | 0.00 | 0 | 10,000.00 | | |
| £ / R | 23.20 | Call | On 11/12/2015 | Foreign Exchange Future | 4.91850 | 0.00492 | | 5.79530 | 0.00580 | 4.919 | 17.52 | 0.02 | 0.00 | 0 | 10,000.00 | | |
| £ / R | | | On 12/01/2016 | Any day expiry | 22.64970 | 22.64970 | | 22.65130 | 22.65130 | | 14.74 | 0.00 | 0.00 | 0 | 15.00 | | |
| £ / R | | | On 29/02/2016 | Any day expiry | 22.65790 | 22.65790 | | 22.66310 | 22.66310 | | 14.92 | 0.00 | 0.00 | 0 | 47.00 | | |
| £ / R | | | On 14/03/2016 | Foreign Exchange Future | 21.95520 | 21.95520 | | 21.96290 | 21.96290 | | 14.38 | 0.00 | 18,003,264.00 | 820 | 9,327.00 | | |
| £ / R | | | On 13/06/2016 | Foreign Exchange Future | 22.31250 | 22.31250 | | 22.31950 | 22.31950 | | 15.03 | 0.00 | 223,125.00 | 10 | 425.00 | | |
| £ / R | | | On 08/09/2016 | Any day expiry | 22.67140 | 22.67140 | | 22.67710 | 22.67710 | | 15.77 | 0.00 | 0.00 | 0 | 0.00 | | |
| £ / R | 21.20 | Put | On 08/09/2016 | Any day expiry | 573.32050 | 0.57332 | | 574.51150 | 0.57451 | 573.321 | 15.04 | 0.28 | 0.00 | 0 | 12,264.00 | | |
| £ / R | 25.85 | Call | On 08/09/2016 | Any day expiry | 489.46380 | 0.48946 | | 495.27780 | 0.49528 | 489.464 | 18.74 | 0.24 | 0.00 | 0 | 12,264.00 | | |
| £ / R | | | On 19/09/2016 | Foreign Exchange Future | 22.71810 | 22.71810 | | 22.72370 | 22.72370 | | 15.83 | 0.00 | 0.00 | 0 | 200.00 | | |
| £ / R | | | On 19/12/2016 | Foreign Exchange Future | 23.11060 | 23.11060 | | 23.11700 | 23.11700 | | 16.25 | 0.00 | 0.00 | 0 | 0.00 | | |
| ¥ / R | | | On 11/12/2015 | Foreign Exchange Future | 0.11681 | 0.11681 | | 0.11678 | 0.11678 | | 21.66 | 0.00 | 0.00 | 0 | 7,990.00 | | |
| ¥ / R | | | On 14/03/2016 | Foreign Exchange Future | 0.11912 | 0.11912 | | 0.11887 | 0.11887 | | 15.78 | 0.00 | 0.00 | 0 | 1,452.00 | | |
| ¥ / R | | | On 13/06/2016 | Foreign Exchange Future | 0.12139 | 0.12139 | | 0.12112 | 0.12112 | | 14.51 | 0.00 | 0.00 | 0 | 0.00 | | |
| ¥ / R | | | On 19/09/2016 | Foreign Exchange Future | 0.12399 | 0.12399 | | 0.12370 | 0.12370 | | 15.98 | 0.00 | 0.00 | 0 | 0.00 | | |
| € / R | | | On 11/12/2015 | Foreign Exchange Future | 15.16720 | 15.16720 | | 15.17350 | 15.17350 | | 16.77 | 0.00 | 24,343,356.00 | 1,605 | 80,772.00 | | |
| € / R | 13.05 | Put | On 11/12/2015 | Foreign Exchange Future | 0.28950 | 0.00029 | | 0.26370 | 0.00026 | 0.289 | 25.75 | 0.00 | 0.00 | 0 | 6,877.00 | | |
| € / R | 13.85 | Put | On 11/12/2015 | Foreign Exchange Future | 2.80590 | 0.00281 | | 2.65480 | 0.00265 | 2.806 | 20.97 | 0.01 | 0.00 | 0 | 12,000.00 | | |
| € / R | 13.90 | Put | On 11/12/2015 | Foreign Exchange Future | 3.10360 | 0.00310 | | 2.95750 | 0.00296 | 3.104 | 20.53 | 0.01 | 0.00 | 0 | 6,076.00 | | |
| € / R | 14.03 | Put | On 11/12/2015 | Foreign Exchange Future | 4.07830 | 0.00408 | | 3.95720 | 0.00396 | 4.078 | 19.39 | 0.02 | 0.00 | 0 | 12,000.00 | | |
| € / R | 14.30 | Put | On 11/12/2015 | Foreign Exchange Future | 7.61860 | 0.00762 | | 7.64810 | 0.00765 | 7.619 | 17.02 | 0.04 | 0.00 | 0 | 100.00 | | |
| € / R | 14.80 | Put | On 11/12/2015 | Foreign Exchange Future | 62.38750 | 0.06239 | | 61.63680 | 0.06164 | 62.388 | 16.48 | 0.22 | 0.00 | 0 | 65,000.00 | | |
| € / R | 15.78 | Call | On 11/12/2015 | Foreign Exchange Future | 33.78810 | 0.03379 | | 34.99100 | 0.03499 | 33.788 | 17.70 | 0.13 | 0.00 | 0 | 6,000.00 | | |
| € / R | 16.31 | Call | On 11/12/2015 | Foreign Exchange Future | 6.98170 | 0.00698 | | 7.32620 | 0.00733 | 6.982 | 19.69 | 0.03 | 0.00 | 0 | 25,000.00 | | |
| € / R | 16.50 | Call | On 11/12/2015 | Foreign Exchange Future | 4.16600 | 0.00417 | | 4.38340 | 0.00438 | 4.166 | 20.52 | 0.02 | 0.00 | 0 | 6,877.00 | | |
| € / R | | | On 29/12/2015 | Any day expiry | 15.22230 | 15.22230 | | 15.22720 | 15.22720 | | 15.04 | 0.00 | 0.00 | 0 | 0.00 | | |
| € / R | 15.30 | Put | On 29/12/2015 | Any day expiry | 314.68070 | 0.31468 | | 317.28460 | 0.31728 | 314.681 | 15.21 | 0.54 | 0.00 | 0 | 100.00 | | |
| € / R | 15.70 | Call | On 29/12/2015 | Any day expiry | 111.49230 | 0.11149 | | 117.31040 | 0.11731 | 111.492 | 15.87 | 0.26 | 0.00 | 0 | 100.00 | | |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| € / R | On 25/01/2016 | Any day expiry | | 15.31550 | 15.31550 | | 15.32090 | 15.32090 | | 15.31 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 25/01/2016 | Any day expiry | 14.85 | Call | 643.87050 | 0.64387 | 648.08820 | 0.64809 | 643.871 | 15.09 | 0.71 | 0.00 | 0 | 1,000.00 |
| € / R | On 25/01/2016 | Any day expiry | 14.92 | Call | 597.74050 | 0.59774 | 601.73430 | 0.60173 | 597.741 | 15.12 | 0.68 | 0.00 | 0 | 1,000.00 |
| € / R | On 29/01/2016 | Any day expiry | | 15.32260 | 15.32260 | | 15.32890 | 15.32890 | | 15.45 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 29/01/2016 | Any day expiry | 15.15 | Put | 307.05610 | 0.30706 | 303.89170 | 0.30389 | 307.056 | 15.34 | 0.42 | 0.00 | 0 | 100.00 |
| € / R | On 29/01/2016 | Any day expiry | 15.52 | Call | 310.18320 | 0.31018 | 312.60090 | 0.31260 | 310.183 | 15.70 | 0.44 | 0.00 | 0 | 100.00 |
| € / R | On 19/02/2016 | Any day expiry | | 15.33670 | 15.33670 | | 15.34280 | 15.34280 | | 15.28 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 19/02/2016 | Any day expiry | 15.40 | Put | 483.85180 | 0.48385 | 481.77470 | 0.48177 | 483.852 | 15.35 | 0.51 | 0.00 | 0 | 100.00 |
| € / R | On 19/02/2016 | Any day expiry | 16.06 | Call | 210.14170 | 0.21014 | 214.18800 | 0.21419 | 210.142 | 16.28 | 0.29 | 0.00 | 0 | 100.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | | 15.46930 | 15.46930 | | 15.47390 | 15.47390 | | 15.37 | 0.00 | 17,975,326.60 | 1,162 | 36,212.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 13.05 | Put | 16.98970 | 0.01699 | 16.50380 | 0.01650 | 16.990 | 17.00 | 0.03 | 0.00 | 0 | 18,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 13.20 | Put | 20.44160 | 0.02044 | 19.92250 | 0.01992 | 20.442 | 16.59 | 0.04 | 0.00 | 0 | 18,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 13.85 | Put | 45.84130 | 0.04584 | 45.24270 | 0.04524 | 45.841 | 14.81 | 0.08 | 0.00 | 0 | 12,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 14.03 | Put | 63.06830 | 0.06307 | 62.37070 | 0.06237 | 63.068 | 14.69 | 0.10 | 0.00 | 0 | 17,534.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 14.60 | Put | 167.23200 | 0.16723 | 166.04080 | 0.16604 | 167.232 | 14.79 | 0.22 | 0.00 | 0 | 15,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 14.90 | Call | 828.79040 | 0.82879 | 832.36480 | 0.83236 | 828.790 | 14.96 | 0.69 | 0.00 | 0 | 24,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 14.96 | Put | 281.63090 | 0.28163 | 280.69970 | 0.28070 | 281.631 | 15.00 | 0.33 | 0.00 | 0 | 15,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 15.37 | Call | 563.34910 | 0.56335 | 567.74150 | 0.56774 | 563.349 | 15.31 | 0.55 | 0.00 | 0 | 25,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 15.37 | Put | 464.04910 | 0.46405 | 463.84150 | 0.46384 | 464.049 | 15.31 | 0.45 | 0.00 | 0 | 25,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 15.95 | Call | 340.44680 | 0.34045 | 345.58300 | 0.34558 | 340.447 | 16.07 | 0.38 | 0.00 | 0 | 26,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 16.00 | Call | 325.64070 | 0.32564 | 330.81610 | 0.33082 | 325.641 | 16.14 | 0.37 | 0.00 | 0 | 650.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 16.15 | Call | 284.72670 | 0.28473 | 289.98810 | 0.28999 | 284.727 | 16.35 | 0.33 | 0.00 | 0 | 24,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 16.30 | Call | 248.93750 | 0.24894 | 254.17150 | 0.25417 | 248.938 | 16.56 | 0.30 | 0.00 | 0 | 36,640.00 |
| € / R | On 13/06/2016 | Foreign Exchange Future | | 15.76420 | 15.76420 | | 15.76750 | 15.76750 | | 15.71 | 0.00 | 0.00 | 0 | 4,389.00 |
| € / R | On 13/06/2016 | Foreign Exchange Future | 14.20 | Put | 139.84000 | 0.13984 | 140.45600 | 0.14046 | 139.840 | 14.51 | 0.15 | 0.00 | 0 | 6,000.00 |
| € / R | On 13/06/2016 | Foreign Exchange Future | 15.96 | Call | 652.95220 | 0.65295 | 659.22010 | 0.65922 | 652.952 | 15.99 | 0.48 | 0.00 | 0 | 6,000.00 |
| € / R | On 19/09/2016 | Foreign Exchange Future | | 16.10420 | 16.10420 | | 16.10590 | 16.10590 | | 16.21 | 0.00 | 0.00 | 0 | 700.00 |
| € / R | On 19/12/2016 | Foreign Exchange Future | | 16.43140 | 16.43140 | | 16.43250 | 16.43250 | | 16.61 | 0.00 | 0.00 | 0 | 4,500.00 |
| 10Y STND | On 17/12/2025 | Interest Rate Swap | | 101.25612 | 101.25612 | | 101.07633 | 101.07633 | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 19/12/2016 | Interest Rate Swap | | 99.88886 | 99.88886 | | 99.88435 | 99.88435 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 18/12/2017 | Interest Rate Swap | | 99.96938 | 99.96938 | | 99.94933 | 99.94933 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 17/12/2020 | Interest Rate Swap | | 99.53360 | 99.53360 | | 99.45572 | 99.45572 | | | 0.00 | 0.00 | 0 | 0.00 |
| AIR03/R157 | On 09/03/2016 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 04/02/2016 | Index Future | | 471.67900 | 471.67900 | | 472.43700 | 472.43700 | | | 0.00 | 0.00 | 0 | 2.00 |
| AL37 | On 05/05/2016 | Index Future | | 479.88300 | 479.88300 | | 480.65900 | 480.65900 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 04/02/2016 | Index Future | | 551.64900 | 551.64900 | | 553.38000 | 553.38000 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 05/05/2016 | Index Future | | 561.24300 | 561.24300 | | 563.01100 | 563.01100 | | | 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 |
|------------------|---------------|-------------------------|--------|------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| ALBI | On 04/02/2016 | Index Future | | | 502.64900 | | 502.64900 | | 504.52900 | 504.52900 | | | 0.00 | 0.00 | 0 | 611.00 |
| ALBI | On 05/05/2016 | Index Future | | | 511.39100 | | 511.39100 | | 513.31000 | 513.31000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 04/08/2016 | Index Future | | | 520.79000 | | 520.79000 | | 522.75100 | 522.75100 | | | 0.00 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 11/12/2015 | Foreign Exchange Future | | | 10.30420 | | 10.30420 | | 10.31600 | 10.31600 | | 13.34 | 0.00 | 15,610,863.00 | 1,515 | 13,834.00 |
| AU\$ / R | On 11/12/2015 | Foreign Exchange Future | 9.30 | Put | 0.66950 | | 0.00067 | | 0.59210 | 0.00059 | 0.670 | 20.51 | 0.01 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 11/12/2015 | Foreign Exchange Future | 9.60 | Call | 706.33590 | | 0.70634 | | 717.99330 | 0.71799 | 706.336 | 17.17 | 0.98 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 11/12/2015 | Foreign Exchange Future | 10.20 | Call | 169.30200 | | 0.16930 | | 176.86330 | 0.17686 | 169.302 | 13.66 | 0.65 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 15/01/2016 | Any day expiry | | | 10.35170 | | 10.35170 | | 10.36280 | 10.36280 | | 12.44 | 0.00 | 0.00 | 0 | 3.00 |
| AU\$ / R | On 14/03/2016 | Foreign Exchange Future | | | 10.42970 | | 10.42970 | | 10.44130 | 10.44130 | | 11.84 | 0.00 | 6,257,820.00 | 600 | 8,136.00 |
| AU\$ / R | On 14/03/2016 | Foreign Exchange Future | 9.80 | Put | 60.92400 | | 0.06092 | | 60.32180 | 0.06032 | 60.924 | 12.07 | 0.16 | 0.00 | 0 | 200.00 |
| AU\$ / R | On 14/03/2016 | Foreign Exchange Future | 10.40 | Call | 282.79810 | | 0.28280 | | 291.29070 | 0.29129 | 282.798 | 11.85 | 0.53 | 0.00 | 0 | 200.00 |
| AU\$ / R | On 14/03/2016 | Foreign Exchange Future | 11.40 | Call | 51.23170 | | 0.05123 | | 53.65230 | 0.05365 | 51.232 | 14.13 | 0.13 | 0.00 | 0 | 200.00 |
| AU\$ / R | On 13/06/2016 | Foreign Exchange Future | | | 10.55490 | | 10.55490 | | 10.56660 | 10.56660 | | 12.93 | 0.00 | 0.00 | 0 | 250.00 |
| AU\$ / R | On 19/09/2016 | Foreign Exchange Future | | | 10.69940 | | 10.69940 | | 10.71100 | 10.71100 | | 13.91 | 0.00 | 0.00 | 0 | 500.00 |
| AU\$ / R | On 19/12/2016 | Foreign Exchange Future | | | 10.84300 | | 10.84300 | | 10.85490 | 10.85490 | | 14.43 | 0.00 | 0.00 | 0 | 0.00 |
| CAD/ R | On 11/12/2015 | Foreign Exchange Future | | | 10.72870 | | 10.72870 | | 10.73370 | 10.73370 | | 15.43 | 0.00 | 0.00 | 0 | 0.00 |
| CAD/ R | On 14/03/2016 | Foreign Exchange Future | | | 10.91040 | | 10.91040 | | 10.91470 | 10.91470 | | 12.37 | 0.00 | 0.00 | 0 | 2.00 |
| CAD/ R | On 13/06/2016 | Foreign Exchange Future | | | 11.08800 | | 11.08800 | | 11.09160 | 11.09160 | | 13.93 | 0.00 | 0.00 | 0 | 0.00 |
| CF CANDO CAGJ | On 22/12/2015 | Can-Do Future | | | 237.94540 | | 237.94540 | | 215.66760 | 215.66760 | | | 0.00 | 0.00 | 0 | 10,000.00 |
| CHF / R | On 11/12/2015 | Foreign Exchange Future | | | 13.91640 | | 13.91640 | | 13.96180 | 13.96180 | | 17.79 | 0.00 | 0.00 | 0 | 6,549.00 |
| CHF / R | On 14/03/2016 | Foreign Exchange Future | | | 14.23280 | | 14.23280 | | 14.27400 | 14.27400 | | 16.09 | 0.00 | 0.00 | 0 | 1,268.00 |
| CHF / R | On 13/06/2016 | Foreign Exchange Future | | | 14.53940 | | 14.53940 | | 14.58040 | 14.58040 | | 16.45 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 11/12/2015 | Foreign Exchange Future | | | 2.21960 | | 2.21960 | | 2.21700 | 2.21700 | | 17.10 | 0.00 | 0.00 | 0 | 25,268.00 |
| CNH / R | On 14/03/2016 | Foreign Exchange Future | | | 2.23480 | | 2.23480 | | 2.23180 | 2.23180 | | 15.62 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 13/06/2016 | Foreign Exchange Future | | | 2.25430 | | 2.25430 | | 2.25140 | 2.25140 | | 16.05 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 11/12/2015 | Foreign Exchange Future | | | 2.03730 | | 2.03730 | | 2.03740 | 2.03740 | | 19.21 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 14/03/2016 | Foreign Exchange Future | | | 2.07890 | | 2.07890 | | 2.07940 | 2.07940 | | 18.83 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 13/06/2016 | Foreign Exchange Future | | | 2.12040 | | 2.12040 | | 2.12070 | 2.12070 | | 18.54 | 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 |

| 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 |
|------------------|---------------|--------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| ES23A | On 25/01/2023 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES26 | On 25/01/2023 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES26A | On 02/04/2026 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 04/02/2016 | Bond Future | 10.10859 | | 81.75981 | | 10.05319 | 82.13841 | | | 0.00 | 0.00 | 0 | 8,569.00 |
| ES33 | On 05/05/2016 | Bond Future | 10.19570 | | 79.39228 | | 10.13838 | 79.77827 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 04/08/2016 | Bond Future | 10.27431 | | 80.86799 | | 10.21495 | 81.26228 | | | 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 04/02/2016 | Bond Future | 10.18818 | | 87.11475 | | 10.13274 | 87.55419 | | | 0.00 | 0.00 | 0 | 2,750.00 |
| ES42 | On 05/05/2016 | Bond Future | 10.27234 | | 84.36789 | | 10.21498 | 84.81587 | | | 0.00 | 379,655,505.00 | 4,500 | 4,500.00 |
| ES42 | On 25/04/2042 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 04/02/2016 | GOVI | 499.95700 | | 499.95700 | | 501.64700 | 501.64700 | | | 0.00 | 0.00 | 0 | 451.00 |
| GOVI | On 05/05/2016 | GOVI | 508.65200 | | 508.65200 | | 510.37700 | 510.37700 | | | 0.00 | 0.00 | 0 | 146.00 |
| GOVI | On 04/08/2016 | GOVI | 518.00100 | | 518.00100 | | 519.76500 | 519.76500 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 04/02/2016 | Bond Future | 123.71496 | | 123.71496 | | 123.73221 | 123.73221 | | | 0.00 | 0.00 | 0 | 950.00 |
| I2025 | On 05/05/2016 | Bond Future | 125.85376 | | 125.85376 | | 125.87288 | 125.87288 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 31/01/2025 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 14/08/2015 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 04/02/2016 | Bond Future | 106.09726 | | 106.09726 | | 106.26737 | 106.26737 | | | 0.00 | 0.00 | 0 | 185.00 |
| I2033 | On 05/05/2016 | Bond Future | 106.95719 | | 106.95719 | | 107.13151 | 107.13151 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 28/02/2033 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 04/02/2016 | Bond Future | 130.72258 | | 130.72258 | | 130.74044 | 130.74044 | | | 0.00 | 0.00 | 0 | 16,637.00 |
| I2038 | On 05/05/2016 | Bond Future | 132.98244 | | 132.98244 | | 133.00242 | 133.00242 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 31/01/2038 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 04/02/2016 | Bond Future | 131.86875 | | 131.86875 | | 132.17477 | 132.17477 | | | 0.00 | 46,154,062.50 | 350 | 11,948.00 |
| I2046 | On 05/05/2016 | Bond Future | 132.71994 | | 132.71994 | | 133.03297 | 133.03297 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 31/03/2046 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 04/02/2016 | Bond Future | 138.99616 | | 138.99616 | | 139.01490 | 139.01490 | | | 0.00 | 145,945,968.00 | 1,050 | 11,023.00 |
| I2050 | On 05/05/2016 | Bond Future | 141.39927 | | 141.39927 | | 141.41983 | 141.41983 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 31/12/2050 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 04/02/2016 | Index Future | 238.64500 | | 238.64500 | | 238.74200 | 238.74200 | | | 0.00 | 0.00 | 0 | 1,038.00 |
| IGOV | On 05/05/2016 | Index Future | 242.77100 | | 242.77100 | | 242.87200 | 242.87200 | | | 0.00 | 0.00 | 0 | 21.00 |

| 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 |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|------------------|------------------|---------------|
| IGOV | On 04/08/2016 | Index Future | | | 247.27800 | | 247.27800 | | 247.38300 | 247.38300 | | | 0.00 | 0.00 | 0 | 0.00 |
| ILBI | On 04/02/2016 | Index Future | | | 645.53900 | | 645.53900 | | 645.76800 | 645.76800 | | | 0.00 | 0.00 | 0 | 157.00 |
| ILBI | On 05/05/2016 | Index Future | | | 656.59700 | | 656.59700 | | 656.83200 | 656.83200 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/12/2015 | Jibar Tradeable Future | | | 6.51000 | | 93.49000 | | 6.51000 | 93.49000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/01/2016 | Jibar Tradeable Future | | | 6.53000 | | 93.47000 | | 6.53000 | 93.47000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/02/2016 | Jibar Tradeable Future | | | 6.62000 | | 93.38000 | | 6.62000 | 93.38000 | | | 0.00 | 0.00 | 0 | 2,000.00 |
| JIBAR FUTURE | On 16/03/2016 | Jibar Tradeable Future | | | 6.77000 | | 93.23000 | | 6.77000 | 93.23000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/04/2016 | Jibar Tradeable Future | | | 6.82000 | | 93.18000 | | 6.82000 | 93.18000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/05/2016 | Jibar Tradeable Future | | | 6.94000 | | 93.06000 | | 6.94000 | 93.06000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/06/2016 | Jibar Tradeable Future | | | 6.97000 | | 93.03000 | | 6.97000 | 93.03000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/09/2016 | Jibar Tradeable Future | | | 7.22000 | | 92.78000 | | 7.18000 | 92.82000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/12/2016 | Jibar Tradeable Future | | | 7.42000 | | 92.58000 | | 7.35000 | 92.65000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/03/2017 | Jibar Tradeable Future | | | 7.52000 | | 92.48000 | | 7.52000 | 92.48000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/06/2017 | Jibar Tradeable Future | | | 7.70000 | | 92.30000 | | 7.66000 | 92.34000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/09/2017 | Jibar Tradeable Future | | | 7.79000 | | 92.21000 | | 7.79000 | 92.21000 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 11/12/2015 | Foreign Exchange Future | | | 0.14000 | | 0.14000 | | 0.13960 | 0.13960 | | | 0.00 | 0.00 | 0 | 1,960.00 |
| KES / R | On 14/03/2016 | Foreign Exchange Future | | | 0.13980 | | 0.13980 | | 0.13920 | 0.13920 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 13/06/2016 | Foreign Exchange Future | | | 0.13920 | | 0.13920 | | 0.13760 | 0.13760 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 19/09/2016 | Foreign Exchange Future | | | 0.13900 | | 0.13900 | | 0.13830 | 0.13830 | | | 0.00 | 0.00 | 0 | 0.00 |
| NGN / R | On 11/12/2015 | Foreign Exchange Future | | | 0.07200 | | 0.07200 | | 0.07180 | 0.07180 | | | 0.00 | 0.00 | 0 | 28,268.00 |
| NGN / R | On 14/03/2016 | Foreign Exchange Future | | | 0.06950 | | 0.06950 | | 0.06890 | 0.06890 | | | 0.00 | 0.00 | 0 | 0.00 |
| NGN / R | On 13/06/2016 | Foreign Exchange Future | | | 0.06670 | | 0.06670 | | 0.06650 | 0.06650 | | | 0.00 | 0.00 | 0 | 0.00 |
| NGN / R | On 19/09/2016 | Foreign Exchange Future | | | 0.06460 | | 0.06460 | | 0.06420 | 0.06420 | | | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 11/12/2015 | Foreign Exchange Future | | | 9.35650 | | 9.35650 | | 9.38680 | 9.38680 | | 13.26 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 17/12/2015 | Any day expiry | | | 9.36410 | | 9.36410 | | 9.39400 | 9.39400 | | 12.08 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 17/12/2015 | Any day expiry | 9.34 | Put | 94.12670 | | 0.09413 | | 78.84930 | 0.07885 | 94.127 | 12.11 | 0.46 | 0.00 | 0 | 10,000.00 |
| NZ\$ / R | On 14/03/2016 | Foreign Exchange Future | | | 9.45680 | | 9.45680 | | 9.48720 | 9.48720 | | 11.20 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 13/06/2016 | Foreign Exchange Future | | | 9.55930 | | 9.55930 | | 9.58990 | 9.58990 | | 12.90 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 19/09/2016 | Foreign Exchange Future | | | 9.67770 | | 9.67770 | | 9.70730 | 9.70730 | | 13.74 | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 11/12/2015 | Foreign Exchange Future | | | 1.05830 | | 1.05830 | | 1.06230 | 1.06230 | | | 0.00 | 0.00 | 0 | 90.00 |
| QUANTO € / \$ | On 14/03/2016 | Foreign Exchange Future | | | 1.06140 | | 1.06140 | | 1.06530 | 1.06530 | | | 0.00 | 0.00 | 0 | 50.00 |
| QUANTO € / \$ | On 13/06/2016 | Foreign Exchange Future | | | 1.06450 | | 1.06450 | | 1.06830 | 1.06830 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 19/09/2016 | Foreign Exchange Future | | | 1.06860 | | 1.06860 | | 1.07240 | 1.07240 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 04/02/2016 | Bond Future | | | 8.59114 | | 114.72178 | | 8.54035 | 115.10847 | | 9.35 | 0.00 | 1,216,739,198.68 | 10,606 | 54,749.00 |
| R186 | On 04/02/2016 | Bond Future | 7.90 | Call | 283.85000 | | 0.28385 | | 344.06000 | 0.34406 | 283.850 | 9.15 | 0.13 | 0.00 | 0 | 680.00 |
| R186 | On 04/02/2016 | Bond Future | 8.02 | Call | 424.74000 | | 0.42474 | | 506.08000 | 0.50608 | 424.740 | 9.19 | 0.18 | 0.00 | 0 | 700.00 |
| R186 | On 04/02/2016 | Bond Future | 8.40 | Call | 1,224.31000 | | 1.22431 | | 1,392.44000 | 1.39244 | 1,224.310 | 9.32 | 0.38 | 0.00 | 0 | 680.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-----------|-------------|-----------|--------------|----------------|-------------------|----------------|-------|-------------|------------------|---------------|
| R186 | On 04/02/2016 | Bond Future | 8.45 | Call | 1,375.89000 | 1.37589 | 1,556.66000 | 1.55666 | 1,375.890 | 9.33 | 0.42 | 0.00 | 0 | 350.00 | | |
| R186 | On 04/02/2016 | Bond Future | 8.65 | Put | 1,656.62000 | 1.65662 | 1,500.65000 | 1.50065 | 1,656.620 | 9.42 | 0.45 | 0.00 | 0 | 340.00 | | |
| R186 | On 04/02/2016 | Bond Future | 8.70 | Put | 1,490.08000 | 1.49008 | 1,346.02000 | 1.34602 | 1,490.080 | 9.45 | 0.42 | 0.00 | 0 | 5,000.00 | | |
| R186 | On 04/02/2016 | Bond Future | 8.75 | Put | 1,336.07000 | 1.33607 | 1,203.54000 | 1.20354 | 1,336.070 | 9.47 | 0.39 | 0.00 | 0 | 11,695.00 | | |
| R186 | On 04/02/2016 | Bond Future | 8.80 | Put | 1,193.80000 | 1.19380 | 1,072.37000 | 1.07237 | 1,193.800 | 9.49 | 0.36 | 0.00 | 0 | 5,000.00 | | |
| R186 | On 04/02/2016 | Bond Future | 8.83 | Put | 1,114.05000 | 1.11405 | 999.05000 | 0.99905 | 1,114.050 | 9.51 | 0.34 | 0.00 | 0 | 33.00 | | |
| R186 | On 04/02/2016 | Bond Future | 9.20 | Put | 431.34000 | 0.43134 | 379.19000 | 0.37919 | 431.340 | 9.67 | 0.17 | 0.00 | 0 | 700.00 | | |
| R186 | On 05/05/2016 | Bond Future | | | 8.64864 | 116.71754 | 8.59573 | 117.11206 | | 9.09 | 0.00 | 0.00 | 0 | 0.00 | | |
| R186 | On 05/05/2016 | Bond Future | 8.75 | Put | 2,467.26000 | 2.46726 | 2,304.42000 | 2.30442 | 2,467.260 | 9.20 | 0.45 | 0.00 | 0 | 1,900.00 | | |
| R186 | On 05/05/2016 | Bond Future | 8.85 | Put | 2,150.73000 | 2.15073 | 2,003.58000 | 2.00358 | 2,150.730 | 9.24 | 0.41 | 0.00 | 0 | 5,350.00 | | |
| R186 | On 04/08/2016 | Bond Future | | | 8.69427 | 113.58390 | 8.63904 | 113.98746 | | 9.23 | 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 04/02/2016 | Bond Future | | | 294.01514 | 294.01514 | 294.05599 | 294.05599 | | | 0.00 | 0.00 | 0 | 714.00 | | |
| R197 | On 05/05/2016 | Bond Future | | | 299.09774 | 299.09774 | 299.14302 | 299.14302 | | | 0.00 | 0.00 | 0 | 0.00 | | |
| R197 | On 07/12/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 | | |
| R202 | On 04/02/2016 | Bond Future | | | 242.64658 | 242.64658 | 242.67946 | 242.67946 | | | 0.00 | 0.00 | 0 | 42,265.00 | | |
| R202 | On 05/05/2016 | Bond Future | | | 246.84097 | 246.84097 | 246.87751 | 246.87751 | | | 0.00 | 0.00 | 0 | 0.00 | | |
| R202 | On 07/12/2033 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 | | |
| R2023 | On 04/02/2016 | Bond Future | | | 8.41702 | 99.96657 | 8.36077 | 100.25534 | | 7.07 | 0.00 | 412,961,900.67 | 4,131 | 14,017.00 | | |
| R2023 | On 05/05/2016 | Bond Future | | | 8.47890 | 97.77775 | 8.41976 | 98.07253 | | 7.08 | 0.00 | 0.00 | 0 | 0.00 | | |
| R2023 | On 04/08/2016 | Bond Future | | | 8.52503 | 99.59466 | 8.46266 | 99.89630 | | 6.80 | 0.00 | 0.00 | 0 | 0.00 | | |
| R2023 | On 28/02/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 | | |
| R203 | On 04/02/2016 | Bond Future | | | 7.42704 | 104.53754 | 7.37705 | 104.61222 | | 1.65 | 0.00 | 45,473,829.90 | 435 | 16,382.00 | | |
| R203 | On 05/05/2016 | Bond Future | | | 7.49754 | 102.18724 | 7.43693 | 102.26427 | | 1.45 | 0.00 | 0.00 | 0 | 0.00 | | |
| R203 | On 04/08/2016 | Bond Future | | | 7.49623 | 104.08638 | 7.41966 | 104.16628 | | 1.16 | 0.00 | 0.00 | 0 | 0.00 | | |
| R203 | On 15/09/2017 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 | | |
| R2030 | On 04/02/2016 | Bond Future | | | 9.02231 | 92.16387 | 8.95635 | 92.65423 | | | 0.00 | 589,387,948.65 | 6,395 | 11,849.00 | | |
| R2030 | On 05/05/2016 | Bond Future | | | 9.08405 | 93.76776 | 9.01580 | 94.26761 | | | 0.00 | 0.00 | 0 | 0.00 | | |
| R2030 | On 31/01/2030 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 | | |
| R2032 | On 04/02/2016 | Bond Future | | | 9.12193 | 95.66378 | 9.06116 | 96.14669 | | 12.43 | 0.00 | 0.00 | 0 | 8,417.00 | | |
| R2032 | On 04/02/2016 | Bond Future | 9.20 | Put | 1,759.16000 | 1.75916 | 1,569.21000 | 1.56921 | 1,759.160 | 12.41 | 0.44 | 0.00 | 0 | 22.00 | | |
| R2032 | On 04/02/2016 | Bond Future | 9.30 | Put | 1,429.70000 | 1.42970 | 1,267.24000 | 1.26724 | 1,429.700 | 12.46 | 0.38 | 0.00 | 0 | 22.00 | | |
| R2032 | On 05/05/2016 | Bond Future | | | 9.18218 | 93.17157 | 9.11937 | 93.66386 | | 12.71 | 0.00 | 0.00 | 0 | 0.00 | | |
| R2032 | On 04/08/2016 | Bond Future | | | 9.23320 | 94.90353 | 9.16823 | 95.40634 | | 12.42 | 0.00 | 0.00 | 0 | 0.00 | | |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| R2032 | On 31/03/2032 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 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 04/02/2016 | Bond Future | | | 9.23447 | | 93.44940 | | 9.17886 | 93.93562 | | 14.19 | 0.00 | 0.00 | 0 | 50,887.00 |
| R2037 | On 04/02/2016 | Bond Future | 9.30 | Put | 2,024.81000 | | 2.02481 | | 1,831.14000 | 1.83114 | 2,024.810 | 14.22 | 0.45 | 0.00 | 0 | 16.00 |
| R2037 | On 04/02/2016 | Bond Future | 9.43 | Put | 1,554.09000 | | 1.55409 | | 1,395.61000 | 1.39561 | 1,554.090 | 14.30 | 0.37 | 0.00 | 0 | 16.00 |
| R2037 | On 05/05/2016 | Bond Future | | | 9.29312 | | 95.07565 | | 9.23575 | 95.57134 | | 13.91 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 04/08/2016 | Bond Future | | | 9.34427 | | 92.58383 | | 9.28502 | 93.09003 | | 14.24 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 31/01/2037 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R204 | On 04/02/2016 | Bond Future | | | 7.80077 | | 101.58030 | | 7.75330 | 101.70060 | | 3.10 | 0.00 | 151,862,548.50 | 1,495 | 37,464.00 |
| R204 | On 05/05/2016 | Bond Future | | | 7.87981 | | 103.34734 | | 7.82682 | 103.47078 | | 2.81 | 0.00 | 0.00 | 0 | 0.00 |
| R204 | On 04/08/2016 | Bond Future | | | 7.92910 | | 101.22761 | | 7.86918 | 101.35481 | | 2.62 | 0.00 | 0.00 | 0 | 0.00 |
| R204 | On 21/12/2018 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R204/R203 | On 21/12/2018 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 06/10/2015 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 04/02/2016 | Bond Future | | | 9.30971 | | 97.26645 | | 9.25410 | 97.78582 | | 14.68 | 0.00 | 0.00 | 0 | 1,820.00 |
| R2040 | On 05/05/2016 | Bond Future | | | 9.36877 | | 98.95924 | | 9.31142 | 99.48865 | | 14.40 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 04/08/2016 | Bond Future | | | 9.42060 | | 96.28909 | | 9.36139 | 96.82969 | | 14.75 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 31/01/2040 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 04/02/2016 | Bond Future | | | 9.30258 | | 94.73836 | | 9.24697 | 95.26593 | | 15.32 | 0.00 | 14,210,754.00 | 150 | 19,002.00 |
| R2044 | On 05/05/2016 | Bond Future | | | 9.35901 | | 96.38715 | | 9.30170 | 96.92490 | | 15.03 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 04/08/2016 | Bond Future | | | 9.40840 | | 93.79444 | | 9.34929 | 94.34345 | | 15.41 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 31/01/2044 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 04/02/2016 | Bond Future | | | 9.28352 | | 98.47291 | | 9.22792 | 99.01473 | | 15.12 | 0.00 | 24,618,227.50 | 250 | 56,523.00 |
| R2048 | On 04/02/2016 | Bond Future | 9.45 | Put | 1,866.67000 | | 1.86667 | | 1,681.48000 | 1.68148 | 1,866.670 | 15.26 | 0.39 | 0.00 | 0 | 75.00 |
| R2048 | On 04/02/2016 | Bond Future | 9.55 | Put | 1,515.58000 | | 1.51558 | | 1,358.20000 | 1.35820 | 1,515.580 | 15.32 | 0.34 | 0.00 | 0 | 75.00 |
| R2048 | On 05/05/2016 | Bond Future | | | 9.33554 | | 95.75129 | | 9.27828 | 96.30359 | | 15.53 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 04/08/2016 | Bond Future | | | 9.37930 | | 97.53073 | | 9.32030 | 98.09470 | | 15.22 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 28/02/2048 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R207 | On 04/02/2016 | Bond Future | | | 8.03505 | | 97.88734 | | 7.98832 | 98.03996 | | 4.31 | 0.00 | 0.00 | 0 | 48,100.00 |
| R207 | On 04/02/2016 | Bond Future | 7.27 | Call | 64.66000 | | 0.06466 | | 80.17000 | 0.08017 | 64.660 | 4.17 | 0.08 | 0.00 | 0 | 43.00 |
| R207 | On 04/02/2016 | Bond Future | 7.50 | Call | 158.62000 | | 0.15862 | | 189.35000 | 0.18935 | 158.620 | 4.22 | 0.17 | 0.00 | 0 | 19.00 |
| R207 | On 05/05/2016 | Bond Future | | | 8.11413 | | 99.59050 | | 8.06341 | 99.74678 | | 4.03 | 0.00 | 0.00 | 0 | 0.00 |
| R207 | On 05/05/2016 | Bond Future | 7.56 | Call | 404.30000 | | 0.40430 | | 449.24000 | 0.44924 | 404.300 | 3.95 | 0.26 | 0.00 | 0 | 43.00 |
| R207 | On 04/08/2016 | Bond Future | | | 8.17085 | | 97.79699 | | 8.11536 | 97.95758 | | 3.87 | 0.00 | 0.00 | 0 | 0.00 |
| R207 | On 15/01/2020 | 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/R203 | On 15/01/2020 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R208 | On 04/02/2016 | Bond Future | | | 8.17222 | | 96.54830 | | 8.12072 | 96.75362 | | 5.49 | 0.00 | 282,403,777.50 | 2,925 | 39,975.00 |
| R208 | On 05/05/2016 | Bond Future | | | 8.23983 | | 94.82712 | | 8.18493 | 95.03697 | | 5.39 | 0.00 | 0.00 | 0 | 0.00 |
| R208 | On 04/08/2016 | Bond Future | | | 8.28959 | | 96.58948 | | 8.23079 | 96.80459 | | 5.09 | 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 04/02/2016 | Bond Future | | | 9.15572 | | 75.73395 | | 9.10014 | 76.13780 | | 14.42 | 0.00 | 0.00 | 0 | 40,791.00 |
| R209 | On 04/02/2016 | Bond Future | 9.52 | Put | 872.70000 | | 0.87270 | | 775.38000 | 0.77538 | 872.700 | 14.59 | 0.28 | 0.00 | 0 | 2,200.00 |
| R209 | On 05/05/2016 | Bond Future | | | 9.20861 | | 73.90260 | | 9.15137 | 74.31426 | | 14.75 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 05/05/2016 | Bond Future | 8.25 | Call | 613.02000 | | 0.61302 | | 692.11000 | 0.69211 | 613.020 | 14.37 | 0.17 | 0.00 | 0 | 6,700.00 |
| R209 | On 05/05/2016 | Bond Future | 9.00 | Call | 2,211.63000 | | 2.21163 | | 2,405.02000 | 2.40502 | 2,211.630 | 14.75 | 0.44 | 0.00 | 0 | 6,700.00 |
| R209 | On 04/08/2016 | Bond Future | | | 9.25324 | | 75.27633 | | 9.19427 | 75.69665 | | 14.47 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 31/03/2036 | Price Contribution | | | 6.25000 | | 6.25000 | | 6.25000 | 6.25000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R209/R186 | On 31/03/2036 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R209/R204 | On 31/03/2036 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R209/R208 | On 31/03/2036 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 04/02/2016 | Bond Future | | | 184.41084 | | 184.41084 | | 184.63206 | 184.63206 | | | 0.00 | 0.00 | 0 | 3,296.00 |
| R210 | On 05/05/2016 | Bond Future | | | 185.43340 | | 185.43340 | | 185.66064 | 185.66064 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 31/03/2028 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R211 | On 04/02/2016 | Bond Future | | | 135.56269 | | 135.56269 | | 135.58178 | 135.58178 | | | 0.00 | 0.00 | 0 | 1,010.00 |
| R211 | On 05/05/2016 | Bond Future | | | 137.90641 | | 137.90641 | | 137.92752 | 137.92752 | | | 0.00 | 0.00 | 0 | 0.00 |
| R211 | On 31/01/2017 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R212 | On 04/02/2016 | Bond Future | | | 141.81010 | | 141.81010 | | 141.82990 | 141.82990 | | | 0.00 | 0.00 | 0 | 1,569.00 |
| R212 | On 05/05/2016 | Bond Future | | | 144.26187 | | 144.26187 | | 144.28377 | 144.28377 | | | 0.00 | 0.00 | 0 | 0.00 |
| R212 | On 31/01/2022 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 04/02/2016 | Bond Future | | | 9.07312 | | 86.28519 | | 9.01235 | 86.72027 | | 12.34 | 0.00 | 484,059,915.90 | 5,610 | 38,363.00 |
| R213 | On 05/05/2016 | Bond Future | | | 9.12950 | | 84.23851 | | 9.06676 | 84.68196 | | 12.60 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 04/08/2016 | Bond Future | | | 9.17615 | | 85.80390 | | 9.11129 | 86.25682 | | 12.31 | 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 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|--------------------------------|---------------|-------------------------|------|--------------|--------------|-----------|--------------|----------------|-------------------|------------|-------|-------------------------|------------------|-------------------|
| R214 | On 04/02/2016 | Bond Future | | 9.21698 | 76.50781 | | 9.16141 | 76.93159 | | 15.11 | 0.00 | 0.00 | 0 | 30,289.00 |
| R214 | On 04/02/2016 | Bond Future | 9.35 | Put | 1,540.49000 | 1.54049 | 1,388.25000 | 1.38825 | 1,540.490 | 15.17 | 0.41 | 0.00 | 0 | 25.00 |
| R214 | On 04/02/2016 | Bond Future | 9.45 | Put | 1,250.21000 | 1.25021 | 1,120.62000 | 1.12062 | 1,250.210 | 15.24 | 0.35 | 0.00 | 0 | 25.00 |
| R214 | On 05/05/2016 | Bond Future | | 9.26710 | 74.54438 | | 9.20992 | 74.97637 | | 15.49 | 0.00 | 348,867,698.40 | 4,680 | 4,680.00 |
| R214 | On 04/08/2016 | Bond Future | | 9.30890 | 75.92974 | | 9.25005 | 76.37073 | | 15.19 | 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 11/12/2015 | Foreign Exchange Future | | 24,553.04000 | 24,553.04000 | | 24,535.19000 | 24,535.19000 | | | 0.00 | 0.00 | 0 | 0.00 |
| RAIN | On 13/06/2016 | Foreign Exchange Future | | 25,322.99000 | 25,322.99000 | | 25,296.79000 | 25,296.79000 | | | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 11/12/2015 | Foreign Exchange Future | | 10.14630 | 10.14630 | | 10.14690 | 10.14690 | | 12.60 | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 14/03/2016 | Foreign Exchange Future | | 10.28600 | 10.28600 | | 10.28630 | 10.28630 | | 12.24 | 0.00 | 0.00 | 0 | 3,191.00 |
| SGD / R | On 13/06/2016 | Foreign Exchange Future | | 10.43010 | 10.43010 | | 10.43200 | 10.43200 | | 13.36 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 11/12/2015 | Foreign Exchange Future | | 4.89810 | 4.89810 | | 4.88580 | 4.88580 | | 12.68 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 14/03/2016 | Foreign Exchange Future | | 4.84950 | 4.84950 | | 4.83320 | 4.83320 | | 12.91 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 13/06/2016 | Foreign Exchange Future | | 4.80560 | 4.80560 | | 4.79100 | 4.79100 | | 14.82 | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 11/12/2015 | Foreign Exchange Future | | 1.38690 | 1.38690 | | 1.23480 | 1.23480 | | | 0.00 | 0.00 | 0 | 7,688.00 |
| ZMW / R | On 14/03/2016 | Foreign Exchange Future | | 1.32830 | 1.32830 | | 1.18920 | 1.18920 | | | 0.00 | 0.00 | 0 | 1.00 |
| ZMW / R | On 13/06/2016 | Foreign Exchange Future | | 1.28650 | 1.28650 | | 1.15370 | 1.15370 | | | 0.00 | 0.00 | 0 | 0.00 |
| Total for Derivatives : | | | | | | | | | | | | 5,699,501,623.70 | 170,095 | 4280865.00 |
| Grand Total: | | | | | | | | | | | | 5,699,501,623.70 | 170,095 | 4280865.00 |