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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 02/12/2015

| 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 | 14.39490 | 14.39490 | | 14.45720 | 14.45720 | | 16.69 | 0.00 | 0.00 | 0 | 276.00 |
| \$ / R | On 10/12/2015 | Any day expiry | 14.39980 | 14.39980 | | 14.46220 | 14.46220 | | 16.90 | 0.00 | 0.00 | 0 | 133.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.40230 | 14.40230 | | 14.46500 | 14.46500 | | 16.93 | 0.00 | 463,797,266.90 | 32,203 | 587,233.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 10.95 | Call | 3,452.30000 | 3.45230 | 3,515.00000 | 3.51500 | 3,452.300 | 19.84 | 1.00 | 0 | 4,331.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 10.95 | Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 19.84 | 0.00 | 0 | 8,917.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.00 | Call | 3,402.30000 | 3.40230 | 3,465.00000 | 3.46500 | 3,402.300 | 19.84 | 1.00 | 0 | 1,177.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.20 | Call | 3,202.30000 | 3.20230 | 3,265.00000 | 3.26500 | 3,202.300 | 19.84 | 1.00 | 0 | 39,222.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.40 | Call | 3,002.30000 | 3.00230 | 3,065.00120 | 3.06500 | 3,002.300 | 19.84 | 1.00 | 0 | 1,197.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.60 | Put | 0.00000 | 0.00000 | 0.00930 | 0.00001 | 0.000 | 20.06 | 0.00 | 0 | 800.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.61 | Put | 0.00000 | 0.00000 | 0.00960 | 0.00001 | 0.000 | 20.08 | 0.00 | 0 | 580.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.75 | Put | 0.00000 | 0.00000 | 0.01350 | 0.00001 | 0.000 | 20.39 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.80 | Put | 0.00000 | 0.00000 | 0.01530 | 0.00002 | 0.000 | 20.50 | 0.00 | 0 | 1,100.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.90 | Put | 0.00000 | 0.00000 | 0.01970 | 0.00002 | 0.000 | 20.72 | 0.00 | 153 | 8,210.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.00 | Put | 0.00000 | 0.00000 | 0.02540 | 0.00003 | 0.000 | 20.94 | 0.00 | 0 | 121,600.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.15 | Call | 2,252.30000 | 2.25230 | 2,315.03750 | 2.31504 | 2,252.300 | 21.27 | 1.00 | 0 | 1,650.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.18 | Put | 0.00000 | 0.00000 | 0.04060 | 0.00004 | 0.000 | 21.34 | 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 | 2,202.30000 | 2.20230 | 2,265.04280 | 2.26504 | 2,202.300 | 21.38 | 1.00 | 0.00 | 0 | 1,000.00 | |
| \$ / R | On | 11/12/2015 | Foreign Exchange Future | 12.50 | Call | 1,902.30220 | 1.90230 | 1,965.09710 | 1.96510 | 1,902.302 | 22.05 | 1.00 | 0.00 | 0 | 500.00 | |
| \$ / R | On | 11/12/2015 | Foreign Exchange Future | 12.56 | Put | 0.00450 | 0.00000 | 0.11510 | 0.00012 | 0.005 | 22.18 | 0.00 | 0.00 | 0 | 2,000.00 | |
| \$ / R | On | 11/12/2015 | Foreign Exchange Future | 12.57 | Call | 1,832.30510 | 1.83231 | 1,895.11850 | 1.89512 | 1,832.305 | 22.20 | 1.00 | 0.00 | 0 | 10,000.00 | |
| \$ / R | On | 11/12/2015 | Foreign Exchange Future | 12.58 | Call | 1,822.30580 | 1.82231 | 1,885.12190 | 1.88512 | 1,822.306 | 22.22 | 1.00 | 0.00 | 0 | 150.00 | |
| \$ / R | On | 11/12/2015 | Foreign Exchange Future | 12.60 | Call | 1,802.30720 | 1.80231 | 1,865.12910 | 1.86513 | 1,802.307 | 22.27 | 1.00 | 0.00 | 0 | 20,000.00 | |
| \$ / R | On | 11/12/2015 | Foreign Exchange Future | 12.70 | Put | 0.02180 | 0.00002 | 0.17260 | 0.00017 | 0.022 | 22.49 | 0.00 | 0.00 | 0 | 5,000.00 | |
| \$ / R | On | 11/12/2015 | Foreign Exchange Future | 12.76 | Put | 0.04040 | 0.00004 | 0.20620 | 0.00021 | 0.040 | 22.62 | 0.00 | 0.00 | 0 | 402.00 | |
| \$ / R | On | 11/12/2015 | Foreign Exchange Future | 12.77 | Put | 0.04460 | 0.00004 | 0.21250 | 0.00021 | 0.045 | 22.64 | 0.00 | 0.00 | 0 | 12,000.00 | |
| \$ / R | On | 11/12/2015 | Foreign Exchange Future | 12.80 | Call | 1,602.35990 | 1.60236 | 1,665.23250 | 1.66523 | 1,602.360 | 22.71 | 1.00 | 0.00 | 0 | 17,883.00 | |
| \$ / R | On | 11/12/2015 | Foreign Exchange Future | 12.80 | Put | 0.05990 | 0.00006 | 0.23250 | 0.00023 | 0.060 | 22.71 | 0.00 | 0.00 | 0 | 50,000.00 | |
| \$ / R | On | 11/12/2015 | Foreign Exchange Future | 12.85 | Put | 0.09630 | 0.00010 | 0.27050 | 0.00027 | 0.096 | 22.82 | 0.00 | 0.00 | 0 | 8,000.00 | |
| \$ / R | On | 11/12/2015 | Foreign Exchange Future | 12.90 | Call | 1,502.45180 | 1.50245 | 1,565.31530 | 1.56532 | 1,502.452 | 22.93 | 1.00 | 0.00 | 0 | 10,000.00 | |
| \$ / R | On | 11/12/2015 | Foreign Exchange Future | 12.90 | Put | 0.15180 | 0.00015 | 0.31530 | 0.00032 | 0.152 | 22.93 | 0.00 | 0.00 | 0 | 100.00 | |
| \$ / R | On | 11/12/2015 | Foreign Exchange Future | 13.00 | Call | 1,402.58580 | 1.40259 | 1,465.43090 | 1.46543 | 1,402.586 | 22.68 | 1.00 | 0.00 | 0 | 1,197.00 | |
| \$ / R | On | 11/12/2015 | Foreign Exchange Future | 13.00 | Put | 0.28580 | 0.00029 | 0.43090 | 0.00043 | 0.286 | 22.68 | 0.00 | 0.00 | 0 | 54,500.00 | |
| \$ / R | On | 11/12/2015 | Foreign Exchange Future | 13.05 | Put | 0.34850 | 0.00035 | 0.49620 | 0.00050 | 0.349 | 22.31 | 0.00 | 0.00 | 0 | 20,000.00 | |
| \$ / R | On | 11/12/2015 | Foreign Exchange Future | 13.10 | Call | 1,302.72580 | 1.30273 | 1,365.57260 | 1.36557 | 1,302.726 | 21.95 | 1.00 | 0.00 | 0 | 12,166.00 | |
| \$ / R | On | 11/12/2015 | Foreign Exchange Future | 13.20 | Call | 1,202.93900 | 1.20294 | 1,265.76870 | 1.26577 | 1,202.939 | 21.22 | 1.00 | 0.00 | 0 | 677.00 | |
| \$ / R | On | 11/12/2015 | Foreign Exchange Future | 13.20 | Put | 0.63900 | 0.00064 | 0.76870 | 0.00077 | 0.639 | 21.22 | 0.00 | 0.00 | 0 | 60.00 | |
| \$ / R | On | 11/12/2015 | Foreign Exchange Future | 13.25 | Call | 1,153.08490 | 1.15308 | 1,215.89440 | 1.21589 | 1,153.085 | 20.86 | 0.99 | 0.00 | 0 | 201.00 | |
| \$ / R | On | 11/12/2015 | Foreign Exchange Future | 13.28 | Call | 1,123.18880 | 1.12319 | 1,185.98080 | 1.18598 | 1,123.189 | 20.64 | 0.99 | 0.00 | 0 | 150.00 | |
| \$ / R | On | 11/12/2015 | Foreign Exchange Future | 13.31 | Call | 1,093.30700 | 1.09331 | 1,156.07680 | 1.15608 | 1,093.307 | 20.42 | 0.99 | 0.00 | 0 | 5,000.00 | |
| \$ / R | On | 11/12/2015 | Foreign Exchange Future | 13.36 | Put | 1.24170 | 0.00124 | 1.26110 | 0.00126 | 1.242 | 20.06 | 0.01 | 0.00 | 0 | 1,260.00 | |
| \$ / R | On | 11/12/2015 | Foreign Exchange Future | 13.38 | Call | 1,023.65090 | 1.02365 | 1,086.34460 | 1.08634 | 1,023.651 | 19.91 | 0.99 | 0.00 | 0 | 12,000.00 | |
| \$ / R | On | 11/12/2015 | Foreign Exchange Future | 13.40 | Call | 1,003.77010 | 1.00377 | 1,066.43440 | 1.06643 | 1,003.770 | 19.76 | 0.99 | 0.00 | 0 | 1,300.00 | |
| \$ / R | On | 11/12/2015 | Foreign Exchange Future | 13.40 | Put | 1.47010 | 0.00147 | 1.43440 | 0.00143 | 1.470 | 19.76 | 0.01 | 0.00 | 0 | 1,000.00 | |
| \$ / R | On | 11/12/2015 | Foreign Exchange Future | 13.44 | Call | 964.04250 | 0.96404 | 1,026.63480 | 1.02663 | 964.043 | 19.47 | 0.99 | 0.00 | 0 | 39,222.00 | |
| \$ / R | On | 11/12/2015 | Foreign Exchange Future | 13.50 | Call | 904.55270 | 0.90455 | 966.99730 | 0.96700 | 904.553 | 19.04 | 0.99 | 0.00 | 0 | 2,150.00 | |
| \$ / R | On | 11/12/2015 | Foreign Exchange Future | 13.50 | Put | 2.25270 | 0.00225 | 1.99730 | 0.00200 | 2.253 | 19.04 | 0.01 | 0.00 | 0 | 200.00 | |
| \$ / R | On | 11/12/2015 | Foreign Exchange Future | 13.52 | Call | 884.75540 | 0.88476 | 947.13750 | 0.94714 | 884.755 | 18.89 | 0.98 | 0.00 | 0 | 5,200.00 | |
| \$ / R | On | 11/12/2015 | Foreign Exchange Future | 13.59 | Call | 815.62540 | 0.81563 | 877.72260 | 0.87772 | 815.625 | 18.38 | 0.98 | 0.00 | 0 | 12,000.00 | |
| \$ / R | On | 11/12/2015 | Foreign Exchange Future | 13.60 | Call | 805.77340 | 0.80577 | 867.82010 | 0.86782 | 805.773 | 18.31 | 0.98 | 0.00 | 0 | 1,300.00 | |
| \$ / R | On | 11/12/2015 | Foreign Exchange Future | 13.62 | Put | 3.79020 | 0.00379 | 3.02670 | 0.00303 | 3.790 | 18.16 | 0.02 | 0.00 | 0 | 4,000.00 | |
| \$ / R | On | 11/12/2015 | Foreign Exchange Future | 13.63 | Put | 3.95960 | 0.00396 | 3.13640 | 0.00314 | 3.960 | 18.09 | 0.03 | 0.00 | 0 | 250.00 | |
| \$ / R | On | 11/12/2015 | Foreign Exchange Future | 13.64 | Put | 4.13660 | 0.00414 | 3.25040 | 0.00325 | 4.137 | 18.02 | 0.03 | 0.00 | 0 | 10,000.00 | |
| \$ / R | On | 11/12/2015 | Foreign Exchange Future | 13.65 | Put | 4.32190 | 0.00432 | 3.36920 | 0.00337 | 4.322 | 17.94 | 0.03 | 0.00 | 0 | 15,000.00 | |
| \$ / R | On | 11/12/2015 | Foreign Exchange Future | 13.66 | Call | 746.81570 | 0.74682 | 808.49280 | 0.80849 | 746.816 | 17.87 | 0.97 | 0.00 | 0 | 2,000.00 | |
| \$ / R | On | 11/12/2015 | Foreign Exchange Future | 13.72 | Call | 688.41380 | 0.68841 | 749.34960 | 0.74935 | 688.414 | 17.56 | 0.96 | 0.00 | 0 | 500.00 | |
| \$ / R | On | 11/12/2015 | Foreign Exchange Future | 13.72 | Put | 6.11380 | 0.00611 | 4.34960 | 0.00435 | 6.114 | 17.56 | 0.04 | 0.00 | 0 | 500.00 | |
| \$ / R | On | 11/12/2015 | Foreign Exchange Future | 13.80 | Put | 9.97620 | 0.00998 | 6.85900 | 0.00686 | 9.976 | 17.49 | 0.06 | 0.00 | 0 | 11,200.00 | |
| \$ / R | On | 11/12/2015 | Foreign Exchange Future | 13.83 | Call | 584.18930 | 0.58419 | 643.36960 | 0.64337 | 584.189 | 17.46 | 0.93 | 0.00 | 0 | 660.00 | |
| \$ / R | On | 11/12/2015 | Foreign Exchange Future | 13.84 | Put | 12.59290 | 0.01259 | 8.93150 | 0.00893 | 12.593 | 17.45 | 0.07 | 0.00 | 0 | 13,360.00 | |
| \$ / R | On | 11/12/2015 | Foreign Exchange Future | 13.91 | Call | 510.87940 | 0.51088 | 568.81370 | 0.56881 | 510.879 | 17.38 | 0.90 | 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 | 18.57940 | 0.01858 | 13.81370 | 0.01381 | 18.579 | 17.38 | 0.10 | 0.00 | 0 | 200.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.92 | Put | 19.60300 | 0.01960 | 14.66290 | 0.01466 | 19.603 | 17.37 | 0.10 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.95 | Put | 22.95910 | 0.02296 | 17.47070 | 0.01747 | 22.959 | 17.35 | 0.12 | 0.00 | 0 | 6,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.00 | Call | 431.89740 | 0.43190 | 488.10580 | 0.48811 | 431.897 | 17.30 | 0.85 | 0.00 | 0 | 51,500.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.00 | Put | 29.59740 | 0.02960 | 23.10580 | 0.02311 | 29.597 | 17.30 | 0.15 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.01 | Put | 31.09600 | 0.03110 | 24.39000 | 0.02439 | 31.096 | 17.29 | 0.15 | 0.00 | 0 | 50,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.04 | Call | 398.26250 | 0.39826 | 453.58420 | 0.45358 | 398.263 | 17.26 | 0.83 | 0.00 | 0 | 13,360.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.09 | Call | 357.70770 | 0.35771 | 411.80810 | 0.41181 | 357.708 | 17.22 | 0.80 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.12 | Put | 51.94540 | 0.05195 | 42.55100 | 0.04255 | 51.945 | 17.19 | 0.23 | 0.00 | 0 | 200.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.20 | Call | 275.23310 | 0.27523 | 326.16730 | 0.32617 | 275.233 | 17.11 | 0.71 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.24 | Call | 247.83280 | 0.24783 | 297.43750 | 0.29744 | 247.833 | 17.08 | 0.67 | 0.00 | 0 | 250.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.27 | Put | 95.96970 | 0.09597 | 81.80930 | 0.08181 | 95.970 | 17.05 | 0.36 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.28 | Call | 221.94180 | 0.22194 | 270.11400 | 0.27011 | 221.942 | 17.04 | 0.63 | 0.00 | 0 | 12,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.30 | Put | 107.28160 | 0.10728 | 91.99850 | 0.09200 | 107.282 | 17.02 | 0.39 | 0.00 | 0 | 12,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.37 | Call | 169.50230 | 0.16950 | 214.06600 | 0.21407 | 169.502 | 16.96 | 0.54 | 0.00 | 0 | 580.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.37 | Put | 137.20230 | 0.13720 | 119.06600 | 0.11907 | 137.202 | 16.96 | 0.46 | 0.00 | 0 | 8,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.50 | Call | 111.81700 | 0.11182 | 147.84750 | 0.14785 | 111.817 | 17.21 | 0.41 | 0.00 | 0 | 55,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.50 | Put | 209.51700 | 0.20952 | 182.84750 | 0.18285 | 209.517 | 17.21 | 0.59 | 0.00 | 0 | 201.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.70 | Call | 54.88640 | 0.05489 | 78.58760 | 0.07859 | 54.886 | 17.78 | 0.24 | 0.00 | 0 | 500.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.75 | Call | 45.29860 | 0.04530 | 66.24230 | 0.06624 | 45.299 | 17.92 | 0.20 | 0.00 | 0 | 200.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.83 | Call | 32.96360 | 0.03296 | 49.89620 | 0.04990 | 32.964 | 18.15 | 0.16 | 0.00 | 0 | 6,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.84 | Call | 31.65160 | 0.03165 | 48.11970 | 0.04812 | 31.652 | 18.18 | 0.15 | 114,785.28 | 53 | 5,752.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.97 | Call | 18.36040 | 0.01836 | 29.56830 | 0.02957 | 18.360 | 18.55 | 0.09 | 0.00 | 0 | 8,210.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 15.00 | Call | 16.12590 | 0.01613 | 26.32140 | 0.02632 | 16.126 | 18.63 | 0.08 | 0.00 | 0 | 130,600.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 15.30 | Call | 5.05850 | 0.00506 | 8.69320 | 0.00869 | 5.059 | 20.16 | 0.03 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 15.42 | Call | 3.34210 | 0.00334 | 5.84670 | 0.00585 | 3.342 | 20.90 | 0.02 | 0.00 | 0 | 11,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 15.57 | Call | 2.02960 | 0.00203 | 3.61100 | 0.00361 | 2.030 | 21.83 | 0.01 | 0.00 | 0 | 39,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 15.80 | Call | 0.98830 | 0.00099 | 1.78610 | 0.00179 | 0.988 | 23.26 | 0.01 | 0.00 | 0 | 53,000.00 |
| \$ / R | On 21/12/2015 | Any day expiry | | | 14.42940 | 14.42940 | 14.49220 | 14.49220 | | 15.95 | 0.00 | 0.00 | 0 | 250.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 10.80 | Put | 0.00000 | 0.00000 | 0.00970 | 0.00001 | 0.000 | 22.25 | 0.00 | 0.00 | 0 | 300.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 11.15 | Put | 0.00020 | 0.00000 | 0.01090 | 0.00001 | 0.000 | 24.08 | 0.00 | 0.00 | 0 | 250.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 14.15 | Call | 374.67020 | 0.37467 | 427.09390 | 0.42709 | 374.670 | 15.80 | 0.71 | 0.00 | 0 | 250.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 17.87 | Call | 0.12260 | 0.00012 | 0.18200 | 0.00018 | 0.123 | 28.25 | 0.00 | 0.00 | 0 | 300.00 |
| \$ / R | On 22/12/2015 | Any day expiry | | | 14.43210 | 14.43210 | 14.49500 | 14.49500 | | 16.01 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 22/12/2015 | Any day expiry | 13.89 | Call | 582.27800 | 0.58228 | 640.46270 | 0.64046 | 582.278 | 15.72 | 0.86 | 0.00 | 0 | 15,000.00 |
| \$ / R | On 22/12/2015 | Any day expiry | 13.90 | Call | 573.87950 | 0.57388 | 631.89010 | 0.63189 | 573.879 | 15.73 | 0.85 | 354,684,015.00 | 30,000 | 0.00 |
| \$ / R | On 22/12/2015 | Any day expiry | 14.43 | Call | 217.78490 | 0.21778 | 258.86290 | 0.25886 | 217.785 | 16.08 | 0.51 | 0.00 | 0 | 15,000.00 |
| \$ / R | On 29/12/2015 | Any day expiry | | | 14.45110 | 14.45110 | 14.51410 | 14.51410 | | 15.98 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/12/2015 | Any day expiry | 13.50 | Put | 17.02540 | 0.01703 | 14.79160 | 0.01479 | 17.025 | 16.37 | 0.06 | 0.00 | 0 | 100.00 |
| \$ / R | On 29/12/2015 | Any day expiry | 13.92 | Call | 593.91490 | 0.59391 | 649.68610 | 0.64969 | 593.915 | 15.64 | 0.82 | 0.00 | 0 | 100.00 |
| \$ / R | On 12/01/2016 | Any day expiry | | | 14.48780 | 14.48780 | 14.55100 | 14.55100 | | 15.94 | 0.00 | 0.00 | 0 | 4,390.00 |
| \$ / R | On 13/01/2016 | Any day expiry | | | 14.49030 | 14.49030 | 14.55360 | 14.55360 | | 15.97 | 0.00 | 0.00 | 0 | 1,176.00 |
| \$ / R | On 15/01/2016 | Any day expiry | | | 14.49550 | 14.49550 | 14.55870 | 14.55870 | | 16.00 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/01/2016 | Any day expiry | 14.00 | Put | 121.51360 | 0.12151 | 111.30290 | 0.11130 | 121.514 | 15.61 | 0.25 | 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 | 153.39340 | 0.15339 | 178.28410 | 0.17828 | 153.393 | 17.10 | 0.29 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 27/01/2016 | Any day expiry | | | 14.52620 | 14.52620 | 14.58950 | 14.58950 | | 15.82 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/01/2016 | Any day expiry | 11.80 | Put | 1.32000 | 0.00132 | 1.18820 | 0.00119 | 1.320 | 20.09 | 0.00 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/01/2016 | Any day expiry | 12.97 | Call | 1,566.39910 | 1.56640 | 1,630.13440 | 1.63013 | 1,566.399 | 15.54 | 0.97 | 0.00 | 0 | 4,600.00 |
| \$ / R | On 27/01/2016 | Any day expiry | 13.11 | Call | 1,430.55710 | 1.43056 | 1,493.41570 | 1.49342 | 1,430.557 | 15.23 | 0.96 | 0.00 | 0 | 3,600.00 |
| \$ / R | On 27/01/2016 | Any day expiry | 13.50 | Put | 44.34210 | 0.04434 | 40.84420 | 0.04084 | 44.342 | 15.24 | 0.10 | 0.00 | 0 | 150.00 |
| \$ / R | On 27/01/2016 | Any day expiry | 14.48 | Call | 381.58000 | 0.38158 | 424.49230 | 0.42449 | 381.580 | 15.80 | 0.53 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/01/2016 | Any day expiry | 15.32 | Call | 128.82170 | 0.12882 | 149.36630 | 0.14937 | 128.822 | 17.54 | 0.23 | 0.00 | 0 | 150.00 |
| \$ / R | On 29/01/2016 | Any day expiry | | | 14.53130 | 14.53130 | 14.59470 | 14.59470 | | 15.93 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/01/2016 | Any day expiry | 13.74 | Put | 83.41810 | 0.08342 | 77.03680 | 0.07704 | 83.418 | 15.28 | 0.17 | 0.00 | 0 | 100.00 |
| \$ / R | On 29/01/2016 | Any day expiry | 14.26 | Call | 510.65590 | 0.51066 | 557.81540 | 0.55782 | 510.656 | 15.68 | 0.63 | 0.00 | 0 | 100.00 |
| \$ / R | On 12/02/2016 | Any day expiry | | | 14.56710 | 14.56710 | 14.63070 | 14.63070 | | 15.88 | 0.00 | 0.00 | 0 | 84.00 |
| \$ / R | On 12/02/2016 | Any day expiry | 11.60 | Put | 1.65860 | 0.00166 | 1.48940 | 0.00149 | 1.659 | 19.71 | 0.00 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 12/02/2016 | Any day expiry | 15.40 | Call | 164.08640 | 0.16409 | 186.78350 | 0.18678 | 164.086 | 17.60 | 0.25 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 19/02/2016 | Any day expiry | | | 14.58490 | 14.58490 | 14.64870 | 14.64870 | | 15.92 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 19/02/2016 | Any day expiry | 13.93 | Call | 813.07120 | 0.81307 | 866.53750 | 0.86654 | 813.071 | 15.27 | 0.75 | 0.00 | 0 | 3,600.00 |
| \$ / R | On 19/02/2016 | Any day expiry | 14.30 | Put | 291.76860 | 0.29177 | 275.38400 | 0.27538 | 291.769 | 15.63 | 0.38 | 0.00 | 0 | 100.00 |
| \$ / R | On 19/02/2016 | Any day expiry | 14.91 | Call | 308.85370 | 0.30885 | 342.49190 | 0.34249 | 308.854 | 16.55 | 0.40 | 0.00 | 0 | 100.00 |
| \$ / R | On 25/02/2016 | Any day expiry | | | 14.60030 | 14.60030 | 14.66410 | 14.66410 | | 15.90 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/02/2016 | Any day expiry | 11.80 | Put | 3.53340 | 0.00353 | 3.37290 | 0.00337 | 3.533 | 18.64 | 0.01 | 0.00 | 0 | 250.00 |
| \$ / R | On 25/02/2016 | Any day expiry | 13.50 | Put | 74.29270 | 0.07429 | 69.65730 | 0.06966 | 74.293 | 15.14 | 0.13 | 0.00 | 0 | 150.00 |
| \$ / R | On 25/02/2016 | Any day expiry | 14.84 | Call | 353.96870 | 0.35397 | 389.82150 | 0.38982 | 353.969 | 16.38 | 0.43 | 0.00 | 0 | 250.00 |
| \$ / R | On 25/02/2016 | Any day expiry | 15.64 | Call | 159.77370 | 0.15977 | 180.78140 | 0.18078 | 159.774 | 17.99 | 0.23 | 0.00 | 0 | 150.00 |
| \$ / R | On 26/02/2016 | Any day expiry | | | 14.60280 | 14.60280 | 14.66670 | 14.66670 | | 15.91 | 0.00 | 0.00 | 0 | 392.00 |
| \$ / R | On 29/02/2016 | Any day expiry | | | 14.61050 | 14.61050 | 14.67440 | 14.67440 | | 15.85 | 0.00 | 0.00 | 0 | 133.00 |
| \$ / R | On 29/02/2016 | Any day expiry | 13.92 | Put | 167.07530 | 0.16708 | 156.82990 | 0.15683 | 167.075 | 15.18 | 0.25 | 0.00 | 0 | 100.00 |
| \$ / R | On 29/02/2016 | Any day expiry | 14.60 | Call | 461.11640 | 0.46112 | 503.76330 | 0.50376 | 461.116 | 15.85 | 0.52 | 0.00 | 0 | 100.00 |
| \$ / R | On 07/03/2016 | Any day expiry | | | 14.62850 | 14.62850 | 14.69250 | 14.69250 | | 15.89 | 0.00 | 0.00 | 0 | 187.00 |
| \$ / R | On 11/03/2016 | Any day expiry | | | 14.63880 | 14.63880 | 14.70290 | 14.70290 | | 16.07 | 0.00 | 0.00 | 0 | 272.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | | | 14.64660 | 14.64660 | 14.71070 | 14.71070 | | 16.04 | 0.00 | 208,743,343.20 | 14,252 | 111,463.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 11.05 | Put | 1.78640 | 0.00179 | 1.65280 | 0.00165 | 1.786 | 20.14 | 0.00 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 11.55 | Put | 3.82020 | 0.00382 | 3.44990 | 0.00345 | 3.820 | 18.83 | 0.01 | 0.00 | 0 | 42,370.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 11.60 | Put | 4.11900 | 0.00412 | 3.71160 | 0.00371 | 4.119 | 18.70 | 0.01 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 11.80 | Put | 5.64690 | 0.00565 | 5.03780 | 0.00504 | 5.647 | 18.22 | 0.01 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 11.83 | Put | 5.93240 | 0.00593 | 5.30540 | 0.00531 | 5.932 | 18.15 | 0.01 | 0.00 | 0 | 1,204.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 11.91 | Put | 6.76280 | 0.00676 | 6.08620 | 0.00609 | 6.763 | 17.97 | 0.01 | 0.00 | 0 | 788.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 11.95 | Put | 7.21900 | 0.00722 | 6.51650 | 0.00652 | 7.219 | 17.88 | 0.01 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 12.00 | Put | 7.83080 | 0.00783 | 7.09500 | 0.00710 | 7.831 | 17.77 | 0.02 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 12.11 | Put | 9.35610 | 0.00936 | 8.54400 | 0.00854 | 9.356 | 17.52 | 0.02 | 0.00 | 0 | 786.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 12.26 | Put | 11.90180 | 0.01190 | 10.97700 | 0.01098 | 11.902 | 17.18 | 0.02 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 12.55 | Call | 2,115.42360 | 2.11542 | 2,178.35270 | 2.17835 | 2,115.424 | 16.53 | 0.96 | 0.00 | 0 | 12,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 12.74 | Put | 25.29340 | 0.02529 | 23.93580 | 0.02394 | 25.293 | 16.11 | 0.05 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 12.80 | Call | 1,874.34320 | 1.87434 | 1,937.02210 | 1.93702 | 1,874.343 | 15.97 | 0.95 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 12.95 | Put | 34.89420 | 0.03489 | 33.29940 | 0.03330 | 34.894 | 15.64 | 0.06 | 0.00 | 0 | 38,000.00 |

| 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 | 13.10 | Put | 43.77000 | 0.04377 | 41.97520 | 0.04198 | 43.770 | 15.30 | 0.08 | 0.00 | 0 | 35,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 13.20 | Call | 1,497.44160 | 1.49744 | 1,559.58270 | 1.55958 | 1,497.442 | 15.08 | 0.91 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 13.26 | Put | 57.56480 | 0.05756 | 53.80230 | 0.05380 | 57.565 | 15.09 | 0.10 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 13.50 | Call | 1,238.28930 | 1.23829 | 1,296.80810 | 1.29681 | 1,238.289 | 15.14 | 0.85 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 13.55 | Call | 1,197.01780 | 1.19702 | 1,255.09120 | 1.25509 | 1,197.018 | 15.15 | 0.84 | 0.00 | 0 | 12,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 13.63 | Put | 115.66910 | 0.11567 | 108.87880 | 0.10888 | 115.669 | 15.16 | 0.18 | 0.00 | 0 | 250.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 13.75 | Put | 141.68550 | 0.14169 | 133.63180 | 0.13363 | 141.685 | 15.19 | 0.21 | 0.00 | 0 | 4,350.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 13.76 | Call | 1,030.62970 | 1.03063 | 1,086.56480 | 1.08656 | 1,030.630 | 15.19 | 0.79 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 13.94 | Call | 898.71030 | 0.89871 | 951.55910 | 0.95156 | 898.710 | 15.26 | 0.74 | 0.00 | 0 | 788.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.00 | Call | 858.03570 | 0.85804 | 909.84640 | 0.90985 | 858.036 | 15.32 | 0.72 | 0.00 | 0 | 1,750.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.10 | Call | 792.94820 | 0.79295 | 843.37800 | 0.84338 | 792.948 | 15.43 | 0.69 | 0.00 | 0 | 9,370.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.20 | Put | 284.67990 | 0.28468 | 269.57140 | 0.26957 | 284.680 | 15.54 | 0.34 | 0.00 | 0 | 800.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.21 | Call | 725.30310 | 0.72530 | 774.14470 | 0.77414 | 725.303 | 15.55 | 0.66 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.31 | Call | 667.41920 | 0.66742 | 714.76680 | 0.71477 | 667.419 | 15.66 | 0.63 | 0.00 | 0 | 43,156.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.50 | Call | 566.86150 | 0.56686 | 611.25820 | 0.61126 | 566.862 | 15.87 | 0.56 | 0.00 | 0 | 1,300.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.59 | Call | 523.46780 | 0.52347 | 566.42380 | 0.56642 | 523.468 | 15.97 | 0.54 | 0.00 | 0 | 1,204.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.70 | Call | 475.33340 | 0.47533 | 515.19340 | 0.51519 | 475.333 | 16.13 | 0.50 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.75 | Call | 455.44310 | 0.45544 | 494.34570 | 0.49435 | 455.443 | 16.23 | 0.48 | 0.00 | 0 | 29,370.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 15.03 | Call | 357.69650 | 0.35770 | 391.35460 | 0.39135 | 357.697 | 16.78 | 0.40 | 0.00 | 0 | 250.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 15.25 | Call | 295.41860 | 0.29542 | 325.21740 | 0.32522 | 295.419 | 17.21 | 0.35 | 0.00 | 0 | 350.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 15.27 | Call | 290.31990 | 0.29032 | 319.78170 | 0.31978 | 290.320 | 17.24 | 0.34 | 0.00 | 0 | 38,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 15.60 | Call | 218.15130 | 0.21815 | 242.26180 | 0.24226 | 218.151 | 17.89 | 0.27 | 0.00 | 0 | 1,400.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 15.75 | Call | 191.81820 | 0.19182 | 213.71700 | 0.21372 | 191.818 | 18.19 | 0.24 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 16.11 | Call | 141.47600 | 0.14148 | 158.81570 | 0.15882 | 141.476 | 18.90 | 0.18 | 0.00 | 0 | 500.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 16.50 | Call | 101.03380 | 0.10103 | 114.44100 | 0.11444 | 101.034 | 19.57 | 0.14 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 16.75 | Call | 81.79290 | 0.08179 | 93.04060 | 0.09304 | 81.793 | 20.00 | 0.11 | 0.00 | 0 | 35,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 20.23 | Call | 5.65520 | 0.00566 | 6.88070 | 0.00688 | 5.655 | 25.01 | 0.01 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 16/03/2016 | Any day expiry | | | 14.65180 | 14.65180 | 14.71590 | 14.71590 | | 16.08 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/03/2016 | Any day expiry | 13.34 | Put | 69.74910 | 0.06975 | 65.29040 | 0.06529 | 69.749 | 15.14 | 0.12 | 0.00 | 0 | 17,991.00 |
| \$ / R | On 16/03/2016 | Any day expiry | 14.63 | Call | 514.00400 | 0.51400 | 556.26710 | 0.55627 | 514.004 | 16.06 | 0.52 | 0.00 | 0 | 17,991.00 |
| \$ / R | On 23/03/2016 | Any day expiry | | | 14.66990 | 14.66990 | 14.73410 | 14.73410 | | 16.10 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 23/03/2016 | Any day expiry | 13.67 | Put | 134.20970 | 0.13421 | 126.35160 | 0.12635 | 134.210 | 15.22 | 0.19 | 0.00 | 0 | 19,744.00 |
| \$ / R | On 23/03/2016 | Any day expiry | 14.97 | Call | 409.65370 | 0.40965 | 444.55280 | 0.44455 | 409.654 | 16.70 | 0.43 | 0.00 | 0 | 19,744.00 |
| \$ / R | On 29/03/2016 | Any day expiry | | | 14.68550 | 14.68550 | 14.74970 | 14.74970 | | 16.17 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/03/2016 | Any day expiry | 11.80 | Put | 6.22800 | 0.00623 | 5.39010 | 0.00539 | 6.228 | 17.43 | 0.01 | 0.00 | 0 | 250.00 |
| \$ / R | On 29/03/2016 | Any day expiry | 13.50 | Put | 105.04540 | 0.10505 | 98.54680 | 0.09855 | 105.045 | 15.13 | 0.15 | 0.00 | 0 | 150.00 |
| \$ / R | On 29/03/2016 | Any day expiry | 15.25 | Call | 344.70720 | 0.34471 | 375.38210 | 0.37538 | 344.707 | 17.21 | 0.37 | 0.00 | 0 | 250.00 |
| \$ / R | On 29/03/2016 | Any day expiry | 15.96 | Call | 198.48510 | 0.19849 | 218.83830 | 0.21884 | 198.485 | 18.58 | 0.23 | 0.00 | 0 | 150.00 |
| \$ / R | On 18/04/2016 | Any day expiry | | | 14.73730 | 14.73730 | 14.80170 | 14.80170 | | 16.33 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/04/2016 | Any day expiry | 13.97 | Put | 240.67520 | 0.24068 | 228.05960 | 0.22806 | 240.675 | 15.34 | 0.27 | 0.00 | 0 | 17,896.00 |
| \$ / R | On 18/04/2016 | Any day expiry | 15.42 | Call | 364.06780 | 0.36407 | 393.23040 | 0.39323 | 364.068 | 17.56 | 0.36 | 0.00 | 0 | 17,896.00 |
| \$ / R | On 26/04/2016 | Any day expiry | | | 14.75800 | 14.75800 | 14.82240 | 14.82240 | | 16.36 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/04/2016 | Any day expiry | 11.80 | Put | 7.57090 | 0.00757 | 6.72990 | 0.00673 | 7.571 | 16.41 | 0.01 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/04/2016 | Any day expiry | 13.50 | Put | 128.52470 | 0.12852 | 120.43060 | 0.12043 | 128.525 | 15.15 | 0.16 | 0.00 | 0 | 150.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| \$ / R | On 26/04/2016 | Any day expiry | 15.66 | Call | 331.53050 | 0.33153 | 357.88210 | 0.35788 | 331.531 | 18.02 | 0.32 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/04/2016 | Any day expiry | 16.29 | Call | 220.66300 | 0.22066 | 240.42060 | 0.24042 | 220.663 | 19.19 | 0.23 | 0.00 | 0 | 150.00 |
| \$ / R | On 10/05/2016 | Any day expiry | | | 14.79430 | 14.79430 | 14.85880 | 14.85880 | | 16.44 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 10/05/2016 | Any day expiry | 14.28 | Put | 380.79750 | 0.38080 | 362.02750 | 0.36203 | 380.798 | 15.72 | 0.35 | 0.00 | 0 | 8,403.00 |
| \$ / R | On 10/05/2016 | Any day expiry | 15.51 | Call | 407.40420 | 0.40740 | 436.72860 | 0.43673 | 407.404 | 17.72 | 0.37 | 0.00 | 0 | 8,403.00 |
| \$ / R | On 27/05/2016 | Any day expiry | | | 14.83840 | 14.83840 | 14.90300 | 14.90300 | | 16.56 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/05/2016 | Any day expiry | 11.80 | Put | 9.13450 | 0.00913 | 8.12790 | 0.00813 | 9.135 | 15.62 | 0.02 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/05/2016 | Any day expiry | 13.50 | Put | 150.02530 | 0.15003 | 140.60740 | 0.14061 | 150.025 | 15.12 | 0.17 | 0.00 | 0 | 150.00 |
| \$ / R | On 27/05/2016 | Any day expiry | 16.13 | Call | 323.96500 | 0.32397 | 347.10810 | 0.34711 | 323.965 | 18.89 | 0.28 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/05/2016 | Any day expiry | 16.70 | Call | 235.39120 | 0.23539 | 254.15030 | 0.25415 | 235.391 | 19.80 | 0.22 | 0.00 | 0 | 150.00 |
| \$ / R | On 06/06/2016 | Any day expiry | | | 14.86430 | 14.86430 | 14.92920 | 14.92920 | | 16.55 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 06/06/2016 | Any day expiry | 12.20 | Put | 19.04680 | 0.01905 | 17.12920 | 0.01713 | 19.047 | 15.06 | 0.03 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 06/06/2016 | Any day expiry | 15.45 | Call | 503.86650 | 0.50387 | 535.16850 | 0.53517 | 503.867 | 17.60 | 0.40 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 09/06/2016 | Any day expiry | | | 14.87230 | 14.87230 | 14.93730 | 14.93730 | | 16.58 | 0.00 | 0.00 | 0 | 264.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | | | 14.88300 | 14.88300 | 14.94800 | 14.94800 | | 16.66 | 0.00 | 59,799,894.00 | 4,018 | 29,255.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 12.16 | Put | 18.26490 | 0.01826 | 15.23590 | 0.01524 | 18.265 | 14.95 | 0.03 | 0.00 | 0 | 330.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 12.91 | Put | 69.16060 | 0.06916 | 62.59840 | 0.06260 | 69.161 | 15.02 | 0.09 | 0.00 | 0 | 6,600.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 13.00 | Put | 79.44420 | 0.07944 | 72.40240 | 0.07240 | 79.444 | 15.02 | 0.10 | 0.00 | 0 | 750.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 13.20 | Put | 106.53730 | 0.10654 | 98.41690 | 0.09842 | 106.537 | 15.04 | 0.13 | 0.00 | 0 | 700.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 13.50 | Call | 1,544.23710 | 1.54424 | 1,598.55370 | 1.59855 | 1,544.237 | 15.12 | 0.83 | 0.00 | 0 | 53,633.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 13.50 | Put | 161.23710 | 0.16124 | 150.55370 | 0.15055 | 161.237 | 15.12 | 0.17 | 0.00 | 0 | 545.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 13.53 | Put | 167.96950 | 0.16797 | 157.00910 | 0.15701 | 167.970 | 15.14 | 0.18 | 0.00 | 0 | 36,230.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 14.85 | Put | 700.44320 | 0.70044 | 674.03460 | 0.67403 | 700.443 | 16.59 | 0.47 | 0.00 | 0 | 8,000.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 14.93 | Call | 701.01090 | 0.70101 | 738.46690 | 0.73847 | 701.011 | 16.72 | 0.51 | 0.00 | 0 | 330.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 15.00 | Call | 674.24530 | 0.67425 | 710.66580 | 0.71067 | 674.245 | 16.84 | 0.50 | 0.00 | 0 | 53,633.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 16.23 | Call | 349.56090 | 0.34956 | 372.75430 | 0.37275 | 349.561 | 19.05 | 0.29 | 0.00 | 0 | 750.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 16.53 | Call | 299.51060 | 0.29951 | 320.99380 | 0.32099 | 299.511 | 19.54 | 0.25 | 0.00 | 0 | 36,230.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 16.81 | Call | 258.00830 | 0.25801 | 277.19520 | 0.27720 | 258.008 | 19.94 | 0.22 | 0.00 | 0 | 2,310.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 16.93 | Call | 242.25060 | 0.24225 | 260.53120 | 0.26053 | 242.251 | 20.10 | 0.21 | 0.00 | 0 | 700.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 17.06 | Call | 226.41380 | 0.22641 | 243.75810 | 0.24376 | 226.414 | 20.28 | 0.20 | 0.00 | 0 | 545.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 18.17 | Call | 135.83680 | 0.13584 | 146.31630 | 0.14632 | 135.837 | 22.05 | 0.12 | 0.00 | 0 | 6,600.00 |
| \$ / R | On 28/06/2016 | Any day expiry | | | 14.92300 | 14.92300 | 14.98830 | 14.98830 | | 16.72 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/06/2016 | Any day expiry | 11.80 | Put | 10.19000 | 0.01019 | 8.50020 | 0.00850 | 10.190 | 14.91 | 0.02 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/06/2016 | Any day expiry | 13.50 | Put | 172.01600 | 0.17202 | 160.03150 | 0.16003 | 172.016 | 15.18 | 0.18 | 0.00 | 0 | 150.00 |
| \$ / R | On 28/06/2016 | Any day expiry | 16.62 | Call | 320.44800 | 0.32045 | 342.69750 | 0.34270 | 320.448 | 19.65 | 0.26 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/06/2016 | Any day expiry | 17.04 | Call | 260.24260 | 0.26024 | 279.00240 | 0.27900 | 260.243 | 20.24 | 0.21 | 0.00 | 0 | 150.00 |
| \$ / R | On 27/07/2016 | Any day expiry | | | 15.00040 | 15.00040 | 15.06610 | 15.06610 | | 16.96 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/07/2016 | Any day expiry | 11.80 | Put | 10.50360 | 0.01050 | 8.94250 | 0.00894 | 10.504 | 14.29 | 0.02 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/07/2016 | Any day expiry | 13.50 | Put | 191.33270 | 0.19133 | 175.61230 | 0.17561 | 191.333 | 15.28 | 0.18 | 0.00 | 0 | 150.00 |
| \$ / R | On 27/07/2016 | Any day expiry | 17.13 | Call | 310.95000 | 0.31095 | 330.32860 | 0.33033 | 310.950 | 20.33 | 0.23 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/07/2016 | Any day expiry | 17.45 | Call | 270.91720 | 0.27092 | 288.42870 | 0.28843 | 270.917 | 20.77 | 0.21 | 0.00 | 0 | 150.00 |
| \$ / R | On 11/08/2016 | Any day expiry | | | 15.04050 | 15.04050 | 15.10630 | 15.10630 | | 17.05 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 11/08/2016 | Any day expiry | 12.70 | Put | 55.86430 | 0.05586 | 47.39060 | 0.04739 | 55.864 | 14.20 | 0.07 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 11/08/2016 | Any day expiry | 15.52 | Call | 682.90970 | 0.68291 | 713.77370 | 0.71377 | 682.910 | 17.80 | 0.45 | 0.00 | 0 | 2,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|--------|------------|---------------|-------------------------|------------|-----------|--------------|----------------|-------------------|------------|------------|--------------|------------------|---------------|
| \$ / R | | | On 26/08/2016 | Any day expiry | | | 15.08060 | 15.08060 | | | | | | |
| \$ / R | 11.80 | Put | On 26/08/2016 | Any day expiry | 10.87620 | 0.01088 | | 15.14660 | 15.14660 | 17.12 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | 13.50 | Put | On 26/08/2016 | Any day expiry | 204.71310 | 0.20471 | | 9.40970 | 0.00941 | 13.79 | 0.02 | 0.00 | 0 | 250.00 |
| \$ / R | 17.70 | Call | On 26/08/2016 | Any day expiry | 301.49370 | 0.30149 | | 187.01900 | 0.18702 | 204.713 | 0.18 | 0.00 | 0 | 150.00 |
| \$ / R | 17.93 | Call | On 26/08/2016 | Any day expiry | 276.78880 | 0.27679 | | 319.79580 | 0.31980 | 301.494 | 0.21 | 0.00 | 0 | 250.00 |
| \$ / R | | | On 06/09/2016 | Any day expiry | 15.10990 | 15.10990 | | 293.96760 | 0.29397 | 276.789 | 0.20 | 0.00 | 0 | 150.00 |
| \$ / R | 13.50 | Put | On 06/09/2016 | Any day expiry | 209.11000 | 0.20911 | | 15.17610 | 15.17610 | 17.12 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | 17.74 | Call | On 06/09/2016 | Any day expiry | 319.02530 | 0.31903 | | 190.55010 | 0.19055 | 209.110 | 0.18 | 0.00 | 0 | 10,000.00 |
| \$ / R | 17.80 | Call | On 06/09/2016 | Any day expiry | 312.21930 | 0.31222 | | 337.37310 | 0.33737 | 319.025 | 0.22 | 0.00 | 0 | 10,000.00 |
| \$ / R | | | On 08/09/2016 | Any day expiry | 15.11540 | 15.11540 | | 330.27050 | 0.33027 | 312.219 | 0.21 | 0.00 | 0 | 10,000.00 |
| \$ / R | 13.78 | Put | On 08/09/2016 | Any day expiry | 290.05530 | 0.29006 | | 15.18160 | 15.18160 | 17.13 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | 17.30 | Call | On 08/09/2016 | Any day expiry | 379.91630 | 0.37992 | | 269.76100 | 0.26976 | 290.055 | 0.23 | 0.00 | 0 | 48,990.00 |
| \$ / R | | | On 15/09/2016 | Any day expiry | 15.13470 | 15.13470 | | 400.61840 | 0.40062 | 379.916 | 0.25 | 0.00 | 0 | 48,990.00 |
| \$ / R | | | On 19/09/2016 | Foreign Exchange Future | 15.14570 | 15.14570 | | 15.20100 | 15.20100 | 17.21 | 0.00 | 0.00 | 0 | 259.00 |
| \$ / R | 13.24 | Put | On 19/09/2016 | Foreign Exchange Future | 146.83450 | 0.14683 | | 15.21210 | 15.21210 | 17.20 | 0.00 | 5,619,054.70 | 371 | 13,449.00 |
| \$ / R | 17.50 | Call | On 19/09/2016 | Foreign Exchange Future | 376.53210 | 0.37653 | | 130.53580 | 0.13054 | 146.835 | 0.14 | 0.00 | 0 | 405.00 |
| \$ / R | 17.70 | Call | On 19/09/2016 | Foreign Exchange Future | 350.90400 | 0.35090 | | 395.96440 | 0.39596 | 376.532 | 0.25 | 0.00 | 0 | 405.00 |
| \$ / R | | | On 28/09/2016 | Any day expiry | 15.17040 | 15.17040 | | 369.33040 | 0.36933 | 350.904 | 0.23 | 0.00 | 0 | 10,000.00 |
| \$ / R | 11.80 | Put | On 28/09/2016 | Any day expiry | 11.32700 | 0.01133 | | 15.23700 | 15.23700 | 17.22 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | 13.50 | Put | On 28/09/2016 | Any day expiry | 215.51620 | 0.21552 | | 9.67590 | 0.00968 | 11.327 | 0.02 | 0.00 | 0 | 250.00 |
| \$ / R | 18.25 | Call | On 28/09/2016 | Any day expiry | 310.91510 | 0.31092 | | 195.38020 | 0.19538 | 215.516 | 0.18 | 0.00 | 0 | 150.00 |
| \$ / R | 18.41 | Call | On 28/09/2016 | Any day expiry | 299.43690 | 0.29944 | | 325.49820 | 0.32550 | 310.915 | 0.20 | 0.00 | 0 | 250.00 |
| \$ / R | | | On 26/10/2016 | Any day expiry | 15.24740 | 15.24740 | | 313.65780 | 0.31366 | 299.437 | 0.19 | 0.00 | 0 | 150.00 |
| \$ / R | 11.80 | Put | On 26/10/2016 | Any day expiry | 11.67070 | 0.01167 | | 15.31450 | 15.31450 | 17.37 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | 13.50 | Put | On 26/10/2016 | Any day expiry | 216.97730 | 0.21698 | | 9.95670 | 0.00996 | 11.671 | 0.02 | 0.00 | 0 | 250.00 |
| \$ / R | 18.77 | Call | On 26/10/2016 | Any day expiry | 327.41860 | 0.32742 | | 197.61010 | 0.19761 | 216.977 | 0.18 | 0.00 | 0 | 150.00 |
| \$ / R | 18.85 | Call | On 26/10/2016 | Any day expiry | 322.37860 | 0.32238 | | 339.91080 | 0.33991 | 327.419 | 0.20 | 0.00 | 0 | 250.00 |
| \$ / R | | | On 28/11/2016 | Any day expiry | 15.33820 | 15.33820 | | 334.70060 | 0.33470 | 322.379 | 0.22 | 0.00 | 0 | 150.00 |
| \$ / R | 11.80 | Put | On 28/11/2016 | Any day expiry | 12.11360 | 0.01211 | | 15.40580 | 15.40580 | 17.50 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | 13.50 | Put | On 28/11/2016 | Any day expiry | 216.78500 | 0.21678 | | 10.52490 | 0.01052 | 12.114 | 0.02 | 0.00 | 0 | 250.00 |
| \$ / R | 19.40 | Call | On 28/11/2016 | Any day expiry | 352.10600 | 0.35211 | | 196.90040 | 0.19690 | 216.785 | 0.17 | 0.00 | 0 | 150.00 |
| \$ / R | | | On 14/12/2016 | Any day expiry | 15.38280 | 15.38280 | | 359.55670 | 0.35956 | 352.106 | 0.19 | 0.00 | 0 | 400.00 |
| \$ / R | 11.80 | Put | On 19/12/2016 | Foreign Exchange Future | 13.15420 | 0.01315 | | 15.45030 | 15.45030 | 17.60 | 0.00 | 0.00 | 0 | 251.00 |
| \$ / R | 13.50 | Put | On 19/12/2016 | Foreign Exchange Future | 238.46090 | 0.23846 | | 15.46430 | 15.46430 | 17.62 | 0.00 | 0.00 | 0 | 1,085.00 |
| \$ / R | 19.75 | Call | On 19/12/2016 | Foreign Exchange Future | 381.57340 | 0.38157 | | 11.48490 | 0.01148 | 13.154 | 0.02 | 0.00 | 0 | 250.00 |
| \$ / R | 19.81 | Call | On 19/12/2016 | Foreign Exchange Future | 373.60110 | 0.37360 | | 216.94560 | 0.21695 | 238.461 | 0.17 | 0.00 | 0 | 150.00 |
| \$ / R | | | On 13/03/2017 | Foreign Exchange Future | 15.63300 | 15.63300 | | 395.48490 | 0.39548 | 381.573 | 0.20 | 0.00 | 0 | 150.00 |
| \$ / R | | | On 19/06/2017 | Foreign Exchange Future | 15.90860 | 15.90860 | | 387.28400 | 0.38728 | 373.601 | 0.19 | 0.00 | 0 | 250.00 |
| \$ / R MAXI | | | On 11/12/2015 | Foreign Exchange Future | 14.40230 | 14.40230 | | 15.69860 | 15.69860 | 18.02 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | | | On 14/03/2016 | Foreign Exchange Future | 14.64660 | 14.64660 | | 15.97210 | 15.97210 | 18.41 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | | | On 13/06/2016 | Foreign Exchange Future | 14.88300 | 14.88300 | | 14.46500 | 14.46500 | 16.93 | 0.00 | 1,929,908.20 | 134 | 1,243.00 |
| \$ / R MAXI | | | On 19/09/2016 | Foreign Exchange Future | 15.14570 | 15.14570 | | 14.71070 | 14.71070 | 16.04 | 0.00 | 1,450,013.40 | 99 | 545.00 |
| | | | | | | | 14.94800 | 14.94800 | 16.66 | 0.00 | 714,384.00 | 48 | 120.00 | |
| | | | | | | | 15.21210 | 15.21210 | 17.20 | 0.00 | 0.00 | 0 | 55.00 | |

| 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 MAXI | On 19/12/2016 | Foreign Exchange Future | | 15.39680 | 15.39680 | | 15.46430 | 15.46430 | | 17.62 | 0.00 | 0.00 | 0 | 0.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | | 21.55780 | 21.55780 | | 21.79910 | 21.79910 | | 14.13 | 0.00 | 16,815,084.00 | 780 | 37,001.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 17.87 | Put | 0.03350 | 0.00003 | 0.03150 | 0.00003 | 0.034 | 32.82 | 0.00 | 0.00 | 0 | 830.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 19.40 | Call | 2,157.90360 | 2.15790 | 2,399.28480 | 2.39928 | 2,157.904 | 20.69 | 1.00 | 0.00 | 0 | 700.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 20.00 | Call | 1,558.99060 | 1.55899 | 1,799.98790 | 1.79999 | 1,558.991 | 19.00 | 0.99 | 0.00 | 0 | 500.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 20.12 | Put | 1.90060 | 0.00190 | 1.30530 | 0.00131 | 1.901 | 18.67 | 0.01 | 0.00 | 0 | 12,000.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 20.23 | Put | 2.89650 | 0.00290 | 1.85790 | 0.00186 | 2.896 | 18.36 | 0.01 | 0.00 | 0 | 20,000.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 20.33 | Call | 1,232.01950 | 1.23202 | 1,471.65950 | 1.47166 | 1,232.019 | 18.08 | 0.98 | 0.00 | 0 | 8,250.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 20.75 | Put | 18.19130 | 0.01819 | 9.85960 | 0.00986 | 18.191 | 16.75 | 0.07 | 0.00 | 0 | 6,000.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 20.77 | Call | 807.22880 | 0.80723 | 1,039.66240 | 1.03966 | 807.229 | 16.69 | 0.92 | 0.00 | 0 | 18,900.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 20.81 | Put | 22.14290 | 0.02214 | 12.10880 | 0.01211 | 22.143 | 16.56 | 0.09 | 0.00 | 0 | 4,500.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 21.20 | Put | 73.58590 | 0.07359 | 42.41950 | 0.04242 | 73.586 | 15.28 | 0.24 | 0.00 | 0 | 3,000.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 21.35 | Call | 319.68110 | 0.31968 | 514.93580 | 0.51494 | 319.681 | 14.79 | 0.67 | 0.00 | 0 | 4,500.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 21.50 | Call | 223.07770 | 0.22308 | 398.57700 | 0.39858 | 223.078 | 14.30 | 0.55 | 0.00 | 0 | 500.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 21.50 | Put | 165.27770 | 0.16528 | 99.47700 | 0.09948 | 165.278 | 14.30 | 0.45 | 0.00 | 0 | 500.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 21.82 | Call | 98.29780 | 0.09830 | 198.11320 | 0.19811 | 98.298 | 14.94 | 0.31 | 0.00 | 0 | 10,000.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 23.20 | Call | 2.56100 | 0.00256 | 5.61180 | 0.00561 | 2.561 | 20.27 | 0.01 | 0.00 | 0 | 10,000.00 |
| £ / R | On 12/01/2016 | Any day expiry | | 21.69120 | 21.69120 | | 21.93410 | 21.93410 | | 13.66 | 0.00 | 0.00 | 0 | 15.00 |
| £ / R | On 26/02/2016 | Any day expiry | | 21.86240 | 21.86240 | | 22.10810 | 22.10810 | | 14.19 | 0.00 | 0.00 | 0 | 163.00 |
| £ / R | On 29/02/2016 | Any day expiry | | 21.87390 | 21.87390 | | 22.11970 | 22.11970 | | 14.16 | 0.00 | 0.00 | 0 | 47.00 |
| £ / R | On 07/03/2016 | Any day expiry | | 21.90080 | 21.90080 | | 22.14700 | 22.14700 | | 14.28 | 0.00 | 0.00 | 0 | 50.00 |
| £ / R | On 14/03/2016 | Foreign Exchange Future | | 21.92810 | 21.92810 | | 22.17460 | 22.17460 | | 14.37 | 0.00 | 33,549,993.00 | 1,530 | 9,229.00 |
| £ / R | On 13/06/2016 | Foreign Exchange Future | | 22.28630 | 22.28630 | | 22.53630 | 22.53630 | | 15.11 | 0.00 | 0.00 | 0 | 425.00 |
| £ / R | On 08/09/2016 | Any day expiry | | 22.64480 | 22.64480 | | 22.89730 | 22.89730 | | 15.87 | 0.00 | 0.00 | 0 | 0.00 |
| £ / R | On 08/09/2016 | Any day expiry | 21.20 | Put | 580.66530 | 0.58067 | 519.24450 | 0.51924 | 580.665 | 15.17 | 0.29 | 0.00 | 0 | 12,264.00 |
| £ / R | On 08/09/2016 | Any day expiry | 25.85 | Call | 475.25320 | 0.47525 | 530.56670 | 0.53057 | 475.253 | 18.78 | 0.24 | 0.00 | 0 | 12,264.00 |
| £ / R | On 19/09/2016 | Foreign Exchange Future | | 22.69200 | 22.69200 | | 22.94450 | 22.94450 | | 15.93 | 0.00 | 0.00 | 0 | 200.00 |
| £ / R | On 19/12/2016 | Foreign Exchange Future | | 23.08570 | 23.08570 | | 23.33900 | 23.33900 | | 16.37 | 0.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On 11/12/2015 | Foreign Exchange Future | | 0.11672 | 0.11672 | | 0.11750 | 0.11750 | | 25.46 | 0.00 | 0.00 | 0 | 7,740.00 |
| ¥ / R | On 14/03/2016 | Foreign Exchange Future | | 0.11904 | 0.11904 | | 0.11986 | 0.11986 | | 16.07 | 0.00 | 0.00 | 0 | 1,651.00 |
| ¥ / R | On 13/06/2016 | Foreign Exchange Future | | 0.12132 | 0.12132 | | 0.12216 | 0.12216 | | 15.24 | 0.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On 19/09/2016 | Foreign Exchange Future | | 0.12395 | 0.12395 | | 0.12479 | 0.12479 | | 16.51 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 11/12/2015 | Foreign Exchange Future | | 15.23060 | 15.23060 | | 15.35330 | 15.35330 | | 17.92 | 0.00 | 35,944,216.00 | 2,360 | 74,372.00 |
| € / R | On 11/12/2015 | Foreign Exchange Future | 13.05 | Put | 0.10640 | 0.00011 | 0.08920 | 0.00009 | 0.106 | 30.36 | 0.00 | 0.00 | 0 | 6,877.00 |
| € / R | On 11/12/2015 | Foreign Exchange Future | 13.85 | Put | 1.04910 | 0.00105 | 0.95440 | 0.00095 | 1.049 | 24.06 | 0.01 | 0.00 | 0 | 12,000.00 |
| € / R | On 11/12/2015 | Foreign Exchange Future | 13.90 | Put | 1.19050 | 0.00119 | 1.07070 | 0.00107 | 1.190 | 23.59 | 0.01 | 0.00 | 0 | 6,076.00 |
| € / R | On 11/12/2015 | Foreign Exchange Future | 14.03 | Put | 1.67350 | 0.00167 | 1.45910 | 0.00146 | 1.673 | 22.35 | 0.01 | 0.00 | 0 | 12,000.00 |
| € / R | On 11/12/2015 | Foreign Exchange Future | 14.30 | Put | 3.60700 | 0.00361 | 2.92860 | 0.00293 | 3.607 | 19.79 | 0.02 | 0.00 | 0 | 100.00 |
| € / R | On 11/12/2015 | Foreign Exchange Future | 14.80 | Put | 33.86380 | 0.03386 | 21.59580 | 0.02160 | 33.864 | 17.91 | 0.15 | 0.00 | 0 | 65,000.00 |
| € / R | On 11/12/2015 | Foreign Exchange Future | 15.78 | Call | 24.30670 | 0.02431 | 48.41910 | 0.04842 | 24.307 | 18.51 | 0.11 | 0.00 | 0 | 6,000.00 |
| € / R | On 11/12/2015 | Foreign Exchange Future | 16.31 | Call | 3.61240 | 0.00361 | 7.42360 | 0.00742 | 3.612 | 21.02 | 0.02 | 0.00 | 0 | 25,000.00 |

| 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 11/12/2015 | Foreign Exchange Future | 16.50 | Call | 2.19890 | 0.00220 | 4.35980 | 0.00436 | 2.199 | 22.41 | 0.01 | 0.00 | 0 | 6,675.00 |
| € / R | On 29/12/2015 | Any day expiry | | | 15.28600 | 15.28600 | 15.40990 | 15.40990 | | 15.39 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 29/12/2015 | Any day expiry | 15.30 | Put | 262.35110 | 0.26235 | 214.09070 | 0.21409 | 262.351 | 15.39 | 0.50 | 0.00 | 0 | 100.00 |
| € / R | On 29/12/2015 | Any day expiry | 15.70 | Call | 112.02280 | 0.11202 | 156.81320 | 0.15681 | 112.023 | 16.07 | 0.28 | 0.00 | 0 | 100.00 |
| € / R | On 25/01/2016 | Any day expiry | | | 15.37940 | 15.37940 | 15.50360 | 15.50360 | | 15.22 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 25/01/2016 | Any day expiry | 14.85 | Call | 675.13390 | 0.67513 | 773.33700 | 0.77334 | 675.134 | 15.02 | 0.74 | 0.00 | 0 | 1,000.00 |
| € / R | On 25/01/2016 | Any day expiry | 14.92 | Call | 626.40050 | 0.62640 | 721.80060 | 0.72180 | 626.401 | 15.05 | 0.71 | 0.00 | 0 | 1,000.00 |
| € / R | On 29/01/2016 | Any day expiry | | | 15.39200 | 15.39200 | 15.51620 | 15.51620 | | 15.34 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 29/01/2016 | Any day expiry | 15.15 | Put | 261.16870 | 0.26117 | 221.93230 | 0.22193 | 261.169 | 15.22 | 0.39 | 0.00 | 0 | 100.00 |
| € / R | On 29/01/2016 | Any day expiry | 15.52 | Call | 320.65680 | 0.32066 | 385.30550 | 0.38531 | 320.657 | 15.51 | 0.46 | 0.00 | 0 | 100.00 |
| € / R | On 19/02/2016 | Any day expiry | | | 15.45820 | 15.45820 | 15.58290 | 15.58290 | | 15.31 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 19/02/2016 | Any day expiry | 15.40 | Put | 409.17880 | 0.40918 | 361.16090 | 0.36116 | 409.179 | 15.29 | 0.46 | 0.00 | 0 | 100.00 |
| € / R | On 19/02/2016 | Any day expiry | 16.06 | Call | 231.87480 | 0.23187 | 278.96820 | 0.27897 | 231.875 | 16.18 | 0.32 | 0.00 | 0 | 100.00 |
| € / R | On 26/02/2016 | Any day expiry | | | 15.48040 | 15.48040 | 15.60520 | 15.60520 | | 15.35 | 0.00 | 0.00 | 0 | 34.00 |
| € / R | On 07/03/2016 | Any day expiry | | | 15.51230 | 15.51230 | 15.63720 | 15.63720 | | 15.33 | 0.00 | 0.00 | 0 | 5.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | | | 15.53490 | 15.53490 | 15.66000 | 15.66000 | | 15.43 | 0.00 | 38,775,110.40 | 2,496 | 39,879.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 13.05 | Put | 15.22550 | 0.01523 | 13.98100 | 0.01398 | 15.225 | 17.43 | 0.03 | 0.00 | 0 | 18,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 13.20 | Put | 18.48360 | 0.01848 | 16.92040 | 0.01692 | 18.484 | 17.03 | 0.03 | 0.00 | 0 | 18,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 13.85 | Put | 42.79430 | 0.04279 | 38.63100 | 0.03863 | 42.794 | 15.33 | 0.07 | 0.00 | 0 | 12,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 14.03 | Put | 55.05550 | 0.05506 | 48.53870 | 0.04854 | 55.056 | 14.93 | 0.09 | 0.00 | 0 | 17,534.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 14.60 | Put | 147.56900 | 0.14757 | 127.57410 | 0.12757 | 147.569 | 14.91 | 0.21 | 0.00 | 0 | 15,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 14.90 | Call | 866.01270 | 0.86601 | 960.85690 | 0.96086 | 866.013 | 15.01 | 0.71 | 0.00 | 0 | 24,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 14.96 | Put | 251.64550 | 0.25165 | 219.45620 | 0.21946 | 251.645 | 15.04 | 0.30 | 0.00 | 0 | 15,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 15.37 | Call | 588.06090 | 0.58806 | 666.82280 | 0.66682 | 588.061 | 15.31 | 0.57 | 0.00 | 0 | 25,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 15.37 | Put | 423.16090 | 0.42316 | 376.82280 | 0.37682 | 423.161 | 15.31 | 0.43 | 0.00 | 0 | 25,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 15.95 | Call | 351.76180 | 0.35176 | 407.17480 | 0.40717 | 351.762 | 16.01 | 0.39 | 0.00 | 0 | 26,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 16.00 | Call | 336.26350 | 0.33626 | 389.99440 | 0.38999 | 336.263 | 16.08 | 0.38 | 0.00 | 0 | 650.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 16.15 | Call | 293.45900 | 0.29346 | 342.33100 | 0.34233 | 293.459 | 16.30 | 0.34 | 0.00 | 0 | 24,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 16.30 | Call | 255.79070 | 0.25579 | 300.11050 | 0.30011 | 255.791 | 16.51 | 0.31 | 0.00 | 0 | 36,640.00 |
| € / R | On 13/06/2016 | Foreign Exchange Future | | | 15.83420 | 15.83420 | 15.96070 | 15.96070 | | 15.90 | 0.00 | 0.00 | 0 | 4,430.00 |
| € / R | On 13/06/2016 | Foreign Exchange Future | 14.20 | Put | 130.20900 | 0.13021 | 117.85150 | 0.11785 | 130.209 | 14.72 | 0.14 | 0.00 | 0 | 6,000.00 |
| € / R | On 13/06/2016 | Foreign Exchange Future | 15.96 | Call | 680.20430 | 0.68020 | 742.62560 | 0.74263 | 680.204 | 16.04 | 0.50 | 0.00 | 0 | 6,000.00 |
| € / R | On 19/09/2016 | Foreign Exchange Future | | | 16.17620 | 16.17620 | 16.30440 | 16.30440 | | 16.26 | 0.00 | 0.00 | 0 | 700.00 |
| € / R | On 19/12/2016 | Foreign Exchange Future | | | 16.50700 | 16.50700 | 16.63660 | 16.63660 | | 15.29 | 0.00 | 0.00 | 0 | 4,500.00 |
| 10Y STND | On 17/12/2025 | Interest Rate Swap | | | 101.52484 | 101.52484 | 101.71907 | 101.71907 | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 19/12/2016 | Interest Rate Swap | | | 99.90379 | 99.90379 | 99.90711 | 99.90711 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 18/12/2017 | Interest Rate Swap | | | 100.06702 | 100.06702 | 100.06612 | 100.06612 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 17/12/2020 | Interest Rate Swap | | | 99.76735 | 99.76735 | 99.87831 | 99.87831 | | | 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 |

| 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 |
|------------------|---------------|-------------------------|--------|------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| AL37 | On 04/02/2016 | Index Future | | | 459.24500 | | 459.24500 | | 470.75100 | 470.75100 | | | 0.00 | 0.00 | 0 | 2.00 |
| AL37 | On 05/05/2016 | Index Future | | | 467.20000 | | 467.20000 | | 478.91300 | 478.91300 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 04/02/2016 | Index Future | | | 550.18500 | | 550.18500 | | 548.83100 | 548.83100 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 05/05/2016 | Index Future | | | 559.71600 | | 559.71600 | | 558.34700 | 558.34700 | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 04/02/2016 | Index Future | | | 498.08700 | | 498.08700 | | 499.31800 | 499.31800 | | | 0.00 | 0.00 | 0 | 611.00 |
| ALBI | On 05/05/2016 | Index Future | | | 506.71500 | | 506.71500 | | 507.97500 | 507.97500 | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 04/08/2016 | Index Future | | | 516.01500 | | 516.01500 | | 517.29900 | 517.29900 | | | 0.00 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 11/12/2015 | Foreign Exchange Future | | | 10.53130 | | 10.53130 | | 10.55490 | 10.55490 | | 11.82 | 0.00 | 5,265,650.00 | 500 | 11,214.00 |
| AU\$ / R | On 11/12/2015 | Foreign Exchange Future | 9.30 | Put | 0.00080 | | 0.00000 | | 0.03850 | 0.00004 | 0.001 | 18.83 | 0.00 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 11/12/2015 | Foreign Exchange Future | 9.60 | Call | 931.35630 | | 0.93136 | | 955.02040 | 0.95502 | 931.356 | 18.49 | 1.00 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 11/12/2015 | Foreign Exchange Future | 10.20 | Call | 339.95920 | | 0.33996 | | 364.12940 | 0.36413 | 339.959 | 14.53 | 0.92 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 15/01/2016 | Any day expiry | | | 10.58050 | | 10.58050 | | 10.60420 | 10.60420 | | 12.89 | 0.00 | 0.00 | 0 | 3.00 |
| AU\$ / R | On 14/03/2016 | Foreign Exchange Future | | | 10.65980 | | 10.65980 | | 10.68370 | 10.68370 | | 11.92 | 0.00 | 1,065,980.00 | 100 | 8,011.00 |
| AU\$ / R | On 14/03/2016 | Foreign Exchange Future | 9.80 | Put | 33.99240 | | 0.03399 | | 31.33730 | 0.03134 | 33.992 | 12.59 | 0.10 | 0.00 | 0 | 200.00 |
| AU\$ / R | On 14/03/2016 | Foreign Exchange Future | 10.40 | Call | 418.12550 | | 0.41813 | | 433.75080 | 0.43375 | 418.126 | 12.03 | 0.66 | 0.00 | 0 | 200.00 |
| AU\$ / R | On 14/03/2016 | Foreign Exchange Future | 11.40 | Call | 74.91380 | | 0.07491 | | 78.90940 | 0.07891 | 74.914 | 13.54 | 0.18 | 0.00 | 0 | 200.00 |
| AU\$ / R | On 13/06/2016 | Foreign Exchange Future | | | 10.78770 | | 10.78770 | | 10.81160 | 10.81160 | | 13.00 | 0.00 | 0.00 | 0 | 250.00 |
| AU\$ / R | On 19/09/2016 | Foreign Exchange Future | | | 10.93460 | | 10.93460 | | 10.95890 | 10.95890 | | 13.91 | 0.00 | 0.00 | 0 | 500.00 |
| AU\$ / R | On 19/12/2016 | Foreign Exchange Future | | | 11.08030 | | 11.08030 | | 11.10450 | 11.10450 | | 14.50 | 0.00 | 0.00 | 0 | 0.00 |
| CAD/ R | On 11/12/2015 | Foreign Exchange Future | | | 10.74920 | | 10.74920 | | 10.82850 | 10.82850 | | 15.99 | 0.00 | 0.00 | 0 | 0.00 |
| CAD/ R | On 14/03/2016 | Foreign Exchange Future | | | 10.93220 | | 10.93220 | | 11.01290 | 11.01290 | | 12.46 | 0.00 | 0.00 | 0 | 2.00 |
| CAD/ R | On 13/06/2016 | Foreign Exchange Future | | | 11.10960 | | 11.10960 | | 11.19200 | 11.19200 | | 13.93 | 0.00 | 0.00 | 0 | 0.00 |
| CF CANDO CAGJ | On 22/12/2015 | Can-Do Future | | | 258.72930 | | 258.72930 | | 306.23040 | 306.23040 | | | 0.00 | 4,800,001.00 | 30,000 | 0.00 |
| CHF / R | On 11/12/2015 | Foreign Exchange Future | | | 14.00500 | | 14.00500 | | 14.06770 | 14.06770 | | 18.26 | 0.00 | 0.00 | 0 | 6,549.00 |
| CHF / R | On 14/03/2016 | Foreign Exchange Future | | | 14.32810 | | 14.32810 | | 14.39120 | 14.39120 | | 16.02 | 0.00 | 0.00 | 0 | 30.00 |
| CHF / R | On 13/06/2016 | Foreign Exchange Future | | | 14.63880 | | 14.63880 | | 14.70550 | 14.70550 | | 16.50 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 11/12/2015 | Foreign Exchange Future | | | 2.23240 | | 2.23240 | | 2.24170 | 2.24170 | | 16.51 | 0.00 | 0.00 | 0 | 25,268.00 |
| CNH / R | On 14/03/2016 | Foreign Exchange Future | | | 2.24620 | | 2.24620 | | 2.25490 | 2.25490 | | 15.52 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 13/06/2016 | Foreign Exchange Future | | | 2.26530 | | 2.26530 | | 2.27380 | 2.27380 | | 16.20 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 11/12/2015 | Foreign Exchange Future | | | 2.04610 | | 2.04610 | | 2.06260 | 2.06260 | | 20.06 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 14/03/2016 | Foreign Exchange Future | | | 2.08900 | | 2.08900 | | 2.10550 | 2.10550 | | 18.45 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 13/06/2016 | Foreign Exchange Future | | | 2.13140 | | 2.13140 | | 2.14770 | 2.14770 | | 18.99 | 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 |

| 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 |
|------------------|---------------|--------------------|-----------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| ES18 | On 20/04/2018 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES18A | On 20/04/2018 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES23 | On 25/01/2023 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES23A | On 25/01/2023 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES26 | On 25/01/2023 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES26A | On 02/04/2026 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 04/02/2016 | Bond Future | 10.18001 | 81.27579 | | 10.21404 | 81.04675 | | | | 0.00 | 812,757.90 | 10 | 8,579.00 |
| ES33 | On 05/05/2016 | Bond Future | 10.27030 | 78.89421 | | 10.30518 | 78.66298 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 04/08/2016 | Bond Future | 10.35169 | 80.35850 | | 10.38760 | 80.12378 | | | | 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 | 10.26506 | 86.51178 | | 10.29373 | 86.28881 | | | | 0.00 | 0.00 | 0 | 2,750.00 |
| ES42 | On 05/05/2016 | Bond Future | 10.35254 | 83.74835 | | 10.38190 | 83.52351 | | | | 0.00 | 0.00 | 0 | 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 | 495.29500 | 495.29500 | | 497.11500 | 497.11500 | | | | 0.00 | 0.00 | 0 | 452.00 |
| GOVI | On 05/05/2016 | GOVI | 503.87500 | 503.87500 | | 505.73300 | 505.73300 | | | | 0.00 | 0.00 | 0 | 146.00 |
| GOVI | On 04/08/2016 | GOVI | 513.12200 | 513.12200 | | 515.01600 | 515.01600 | | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 04/02/2016 | Bond Future | 124.04592 | 124.04592 | | 124.09630 | 124.09630 | | | | 0.00 | 0.00 | 0 | 950.00 |
| I2025 | On 05/05/2016 | Bond Future | 126.18261 | 126.18261 | | 126.23623 | 126.23623 | | | | 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 | 106.02692 | 106.02692 | | 106.06896 | 106.06896 | | | | 0.00 | 0.00 | 0 | 185.00 |
| I2033 | On 05/05/2016 | Bond Future | 106.87859 | 106.87859 | | 106.92341 | 106.92341 | | | | 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 | 130.86622 | 130.86622 | | 130.68711 | 130.68711 | | | | 0.00 | 0.00 | 0 | 16,637.00 |
| I2038 | On 05/05/2016 | Bond Future | 133.12029 | 133.12029 | | 132.94066 | 132.94066 | | | | 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 | 131.78301 | 131.78301 | | 131.83443 | 131.83443 | | | | 0.00 | 0.00 | 0 | 11,948.00 |
| I2046 | On 05/05/2016 | Bond Future | 132.62395 | 132.62395 | | 132.67855 | 132.67855 | | | | 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 |

| 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 |
|------------------|---------------|-------------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| I2050 | On 04/02/2016 | Bond Future | 138.57008 | | 138.57008 | | 138.62377 | 138.62377 | | | 0.00 | 0.00 | 0 | 11,023.00 |
| I2050 | On 05/05/2016 | Bond Future | 140.95686 | | 140.95686 | | 141.01394 | 141.01394 | | | 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 | 238.62400 | | 238.62400 | | 238.54600 | 238.54600 | | | 0.00 | 0.00 | 0 | 1,038.00 |
| IGOV | On 05/05/2016 | Index Future | 242.73400 | | 242.73400 | | 242.65800 | 242.65800 | | | 0.00 | 0.00 | 0 | 21.00 |
| IGOV | On 04/08/2016 | Index Future | 247.23300 | | 247.23300 | | 247.15500 | 247.15500 | | | 0.00 | 0.00 | 0 | 0.00 |
| ILBI | On 04/02/2016 | Index Future | 645.47300 | | 645.47300 | | 645.44300 | 645.44300 | | | 0.00 | 0.00 | 0 | 157.00 |
| ILBI | On 05/05/2016 | Index Future | 656.52200 | | 656.52200 | | 656.49300 | 656.49300 | | | 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 | | 7.22000 | 92.78000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/12/2016 | Jibar Tradeable Future | 7.42000 | | 92.58000 | | 7.42000 | 92.58000 | | | 0.00 | 0.00 | 0 | 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 | | 7.70000 | 92.30000 | | | 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 | 0.14090 | | 0.14090 | | 0.14150 | 0.14150 | | | 0.00 | 0.00 | 0 | 1,960.00 |
| KES / R | On 14/03/2016 | Foreign Exchange Future | 0.14080 | | 0.14080 | | 0.14080 | 0.14080 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 13/06/2016 | Foreign Exchange Future | 0.14030 | | 0.14030 | | 0.14070 | 0.14070 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 19/09/2016 | Foreign Exchange Future | 0.14050 | | 0.14050 | | 0.14040 | 0.14040 | | | 0.00 | 0.00 | 0 | 0.00 |
| NGN / R | On 11/12/2015 | Foreign Exchange Future | 0.07230 | | 0.07230 | | 0.07270 | 0.07270 | | | 0.00 | 0.00 | 0 | 28,268.00 |
| NGN / R | On 14/03/2016 | Foreign Exchange Future | 0.06940 | | 0.06940 | | 0.07020 | 0.07020 | | | 0.00 | 0.00 | 0 | 0.00 |
| NGN / R | On 13/06/2016 | Foreign Exchange Future | 0.06690 | | 0.06690 | | 0.06760 | 0.06760 | | | 0.00 | 0.00 | 0 | 0.00 |
| NGN / R | On 19/09/2016 | Foreign Exchange Future | 0.06490 | | 0.06490 | | 0.06520 | 0.06520 | | | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 11/12/2015 | Foreign Exchange Future | 9.56270 | | 9.56270 | | 9.61410 | 9.61410 | | 15.07 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 17/12/2015 | Any day expiry | 9.57110 | | 9.57110 | | 9.62260 | 9.62260 | | 12.91 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 17/12/2015 | Any day expiry | 9.34 | Put | 29.40780 | 0.02941 | 22.68700 | 0.02269 | 29.408 | 14.09 | 0.19 | 0.00 | 0 | 10,000.00 |
| NZ\$ / R | On 14/03/2016 | Foreign Exchange Future | 9.66520 | | 9.66520 | | 9.71720 | 9.71720 | | 11.11 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 13/06/2016 | Foreign Exchange Future | 9.76940 | | 9.76940 | | 9.82120 | 9.82120 | | 13.06 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 19/09/2016 | Foreign Exchange Future | 9.88940 | | 9.88940 | | 9.94130 | 9.94130 | | 13.72 | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 11/12/2015 | Foreign Exchange Future | 1.05750 | | 1.05750 | | 1.06140 | 1.06140 | | | 0.00 | 0.00 | 0 | 90.00 |
| QUANTO € / \$ | On 14/03/2016 | Foreign Exchange Future | 1.06070 | | 1.06070 | | 1.06450 | 1.06450 | | | 0.00 | 0.00 | 0 | 50.00 |
| QUANTO € / \$ | On 13/06/2016 | Foreign Exchange Future | 1.06390 | | 1.06390 | | 1.06780 | 1.06780 | | | 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 19/09/2016 | Foreign Exchange Future | | | 1.06800 | | 1.06800 | | 1.07180 | 1.07180 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 04/02/2016 | Bond Future | | | 8.63865 | | 114.36167 | | 8.68215 | 114.03333 | | 9.44 | 0.00 | 5,489,360.16 | 48 | 59,642.00 |
| R186 | On 04/02/2016 | Bond Future | 7.90 | Call | 210.58000 | | 0.21058 | | 184.59000 | 0.18459 | 210.580 | 9.15 | 0.10 | 0.00 | 0 | 680.00 |
| R186 | On 04/02/2016 | Bond Future | 8.02 | Call | 326.69000 | | 0.32669 | | 288.59000 | 0.28859 | 326.690 | 9.20 | 0.15 | 0.00 | 0 | 700.00 |
| R186 | On 04/02/2016 | Bond Future | 8.40 | Call | 1,027.51000 | | 1.02751 | | 929.57000 | 0.92957 | 1,027.510 | 9.32 | 0.35 | 0.00 | 0 | 680.00 |
| R186 | On 04/02/2016 | Bond Future | 8.45 | Call | 1,165.80000 | | 1.16580 | | 1,057.87000 | 1.05787 | 1,165.800 | 9.33 | 0.38 | 0.00 | 0 | 350.00 |
| R186 | On 04/02/2016 | Bond Future | 8.65 | Put | 1,753.23000 | | 1.75323 | | 1,931.03000 | 1.93103 | 1,753.230 | 9.40 | 0.48 | 0.00 | 0 | 340.00 |
| R186 | On 04/02/2016 | Bond Future | 8.70 | Put | 1,574.39000 | | 1.57439 | | 1,741.26000 | 1.74126 | 1,574.390 | 9.42 | 0.45 | 0.00 | 0 | 5,000.00 |
| R186 | On 04/02/2016 | Bond Future | 8.75 | Put | 1,408.79000 | | 1.40879 | | 1,564.75000 | 1.56475 | 1,408.790 | 9.44 | 0.42 | 0.00 | 0 | 11,695.00 |
| R186 | On 04/02/2016 | Bond Future | 8.80 | Put | 1,256.83000 | | 1.25683 | | 1,402.01000 | 1.40201 | 1,256.830 | 9.46 | 0.39 | 0.00 | 0 | 5,000.00 |
| R186 | On 04/02/2016 | Bond Future | 8.83 | Put | 1,171.64000 | | 1.17164 | | 1,310.44000 | 1.31044 | 1,171.640 | 9.48 | 0.37 | 0.00 | 0 | 33.00 |
| R186 | On 04/02/2016 | Bond Future | 9.20 | Put | 443.98000 | | 0.44398 | | 514.49000 | 0.51449 | 443.980 | 9.64 | 0.18 | 0.00 | 0 | 700.00 |
| R186 | On 05/05/2016 | Bond Future | | | 8.69911 | | 116.34296 | | 8.74395 | 116.01158 | | 9.18 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 05/05/2016 | Bond Future | 8.75 | Put | 2,587.76000 | | 2.58776 | | 2,754.42000 | 2.75442 | 2,587.760 | 9.18 | 0.47 | 0.00 | 0 | 1,900.00 |
| R186 | On 05/05/2016 | Bond Future | 8.85 | Put | 2,256.46000 | | 2.25646 | | 2,409.21000 | 2.40921 | 2,256.460 | 9.22 | 0.42 | 0.00 | 0 | 5,350.00 |
| R186 | On 04/08/2016 | Bond Future | | | 8.74717 | | 113.19921 | | 8.79362 | 112.86289 | | 9.32 | 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 | | | 293.81696 | | 293.81696 | | 293.93557 | 293.93557 | | | 0.00 | 0.00 | 0 | 714.00 |
| R197 | On 05/05/2016 | Bond Future | | | 298.87761 | | 298.87761 | | 299.00354 | 299.00354 | | | 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 | | | 242.82599 | | 242.82599 | | 242.58243 | 242.58243 | | | 0.00 | 69,691,059.13 | 287 | 42,536.00 |
| R202 | On 05/05/2016 | Bond Future | | | 247.00858 | | 247.00858 | | 246.76489 | 246.76489 | | | 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 | | | 8.44872 | | 99.80431 | | 8.48773 | 99.60510 | | 7.14 | 0.00 | 130,743,646.10 | 1,310 | 15,449.00 |
| R2023 | On 05/05/2016 | Bond Future | | | 8.51351 | | 97.60575 | | 8.55394 | 97.40532 | | 7.17 | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 04/08/2016 | Bond Future | | | 8.56193 | | 99.41676 | | 8.60417 | 99.21361 | | 6.88 | 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 | | | 7.43192 | | 104.53025 | | 7.48642 | 104.44893 | | 1.68 | 0.00 | 836,242.00 | 8 | 16,624.00 |
| R203 | On 05/05/2016 | Bond Future | | | 7.50912 | | 102.17254 | | 7.57244 | 102.09218 | | 1.47 | 0.00 | 0.00 | 0 | 0.00 |
| R203 | On 04/08/2016 | Bond Future | | | 7.51328 | | 104.06860 | | 7.59088 | 103.98774 | | 1.19 | 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 | | | 9.07992 | | 91.73857 | | 9.11812 | 91.45809 | | | 0.00 | 70,822,176.04 | 772 | 16,298.00 |
| R2030 | On 05/05/2016 | Bond Future | | | 9.14446 | | 93.32851 | | 9.18363 | 93.04527 | | | 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 |

| 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 04/02/2016 | Bond Future | | | 9.17950 | | 95.20966 | | 9.21765 | 94.91052 | | 12.53 | 0.00 | 0.00 | 0 | 8,417.00 |
| R2032 | On 04/02/2016 | Bond Future | 9.20 | Put | 1,908.07000 | | 1.90807 | 2,069.68000 | 2.06968 | 1,908.070 | | 12.51 | 0.48 | 0.00 | 0 | 22.00 |
| R2032 | On 04/02/2016 | Bond Future | 9.30 | Put | 1,552.51000 | | 1.55251 | 1,695.43000 | 1.69543 | 1,552.510 | | 12.56 | 0.41 | 0.00 | 0 | 22.00 |
| R2032 | On 05/05/2016 | Bond Future | | | 9.24243 | | 92.70291 | | 9.28151 | 92.40078 | | 12.81 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 04/08/2016 | Bond Future | | | 9.29569 | | 94.42366 | | 9.33591 | 94.11672 | | 12.52 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 31/03/2032 | Price Contribution | | | 100.00000 | | 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 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 04/02/2016 | Bond Future | | | 9.32280 | | 92.68522 | | 9.35573 | 92.40285 | | 14.28 | 0.00 | 0.00 | 0 | 52,037.00 |
| R2037 | On 04/02/2016 | Bond Future | 9.30 | Put | 2,297.71000 | | 2.29771 | 2,459.45000 | 2.45945 | 2,297.710 | | 14.18 | 0.50 | 0.00 | 0 | 16.00 |
| R2037 | On 04/02/2016 | Bond Future | 9.43 | Put | 1,767.65000 | | 1.76765 | 1,906.67000 | 1.90667 | 1,767.650 | | 14.25 | 0.42 | 0.00 | 0 | 16.00 |
| R2037 | On 05/05/2016 | Bond Future | | | 9.38486 | | 94.29156 | | 9.41852 | 94.00648 | | 14.00 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 04/08/2016 | Bond Future | | | 9.43911 | | 91.78253 | | 9.47369 | 91.49308 | | 14.34 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 31/01/2037 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R204 | On 04/02/2016 | Bond Future | | | 7.79512 | | 101.59461 | | 7.84677 | 101.46390 | | 3.14 | 0.00 | 31,494,329.10 | 310 | 38,534.00 |
| R204 | On 05/05/2016 | Bond Future | | | 7.87667 | | 103.35465 | | 7.93281 | 103.22406 | | 2.85 | 0.00 | 0.00 | 0 | 0.00 |
| R204 | On 04/08/2016 | Bond Future | | | 7.92692 | | 101.23224 | | 7.98920 | 101.10023 | | 2.66 | 0.00 | 0.00 | 0 | 0.00 |
| R204 | On 21/12/2018 | Price Contribution | | | 100.00000 | | 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 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 06/10/2015 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 04/02/2016 | Bond Future | | | 9.39290 | | 96.49793 | | 9.42583 | 96.19647 | | 14.77 | 0.00 | 0.00 | 0 | 1,820.00 |
| R2040 | On 05/05/2016 | Bond Future | | | 9.45519 | | 98.17038 | | 9.48885 | 97.86599 | | 14.49 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 04/08/2016 | Bond Future | | | 9.50993 | | 95.48281 | | 9.54450 | 95.17376 | | 14.85 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 31/01/2040 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 04/02/2016 | Bond Future | | | 9.40631 | | 93.76756 | | 9.43915 | 93.46377 | | 15.38 | 0.00 | 9,376,756.00 | 100 | 19,302.00 |
| R2044 | On 05/05/2016 | Bond Future | | | 9.46648 | | 95.39271 | | 9.50004 | 95.08586 | | 15.10 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 04/08/2016 | Bond Future | | | 9.51932 | | 92.77886 | | 9.55377 | 92.46727 | | 15.48 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 31/01/2044 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 04/02/2016 | Bond Future | | | 9.38721 | | 97.47692 | | 9.40988 | 97.26164 | | 15.17 | 0.00 | 14,621,538.00 | 150 | 57,833.00 |
| R2048 | On 04/02/2016 | Bond Future | 9.45 | Put | 2,172.44000 | | 2.17244 | 2,289.66000 | 2.28966 | 2,172.440 | | 15.14 | 0.45 | 0.00 | 0 | 75.00 |
| R2048 | On 04/02/2016 | Bond Future | 9.55 | Put | 1,767.45000 | | 1.76745 | 1,871.46000 | 1.87146 | 1,767.450 | | 15.20 | 0.39 | 0.00 | 0 | 75.00 |
| R2048 | On 05/05/2016 | Bond Future | | | 9.44287 | | 94.73127 | | 9.46595 | 94.51448 | | 15.58 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 04/08/2016 | Bond Future | | | 9.48993 | | 96.48919 | | 9.51357 | 96.26928 | | 15.27 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 28/02/2048 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R207 | On 04/02/2016 | Bond Future | | | 8.04581 | | 97.85225 | | 8.09633 | 97.68765 | | 4.37 | 0.00 | 8,806,702.50 | 90 | 48,100.00 |
| R207 | On 04/02/2016 | Bond Future | 7.27 | Call | 52.69000 | | 0.05269 | 43.73000 | 0.04373 | 52.690 | | 4.17 | 0.07 | 0.00 | 0 | 43.00 |

| 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 04/02/2016 | Bond Future | 7.50 | Call | 136.85000 | 0.13685 | 116.30000 | 0.11630 | 136.850 | 4.22 | 0.15 | 0.00 | 0 | 19.00 |
| R207 | On 05/05/2016 | Bond Future | | | 8.12802 | 99.54775 | 8.18175 | 99.38262 | | 4.09 | 0.00 | 0.00 | 0 | 0.00 |
| R207 | On 05/05/2016 | Bond Future | 7.56 | Call | 390.54000 | 0.39054 | 352.80000 | 0.35280 | 390.540 | 4.00 | 0.25 | 0.00 | 0 | 43.00 |
| R207 | On 04/08/2016 | Bond Future | | | 8.18686 | 97.75072 | 8.24480 | 97.58348 | | 3.92 | 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 |
| 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 | | | 8.19895 | 96.44194 | 8.24346 | 96.26517 | | 5.55 | 0.00 | 7,040,261.62 | 73 | 40,743.00 |
| R208 | On 05/05/2016 | Bond Future | | | 8.26997 | 94.71216 | 8.31662 | 94.53456 | | 5.46 | 0.00 | 0.00 | 0 | 0.00 |
| R208 | On 04/08/2016 | Bond Future | | | 8.32237 | 96.46982 | 8.37178 | 96.28980 | | 5.15 | 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 | | | 9.23400 | 75.17084 | 9.26670 | 74.93756 | | 14.52 | 0.00 | 81,184,507.20 | 1,080 | 41,471.00 |
| R209 | On 04/02/2016 | Bond Future | 9.52 | Put | 991.51000 | 0.99151 | 1,081.24000 | 1.08124 | 991.510 | 14.69 | 0.32 | 0.00 | 0 | 2,200.00 |
| R209 | On 05/05/2016 | Bond Future | | | 9.28983 | 73.32446 | 9.32321 | 73.08886 | | 14.86 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 05/05/2016 | Bond Future | 8.25 | Call | 493.99000 | 0.49399 | 465.42000 | 0.46542 | 493.990 | 14.36 | 0.15 | 0.00 | 0 | 6,700.00 |
| R209 | On 05/05/2016 | Bond Future | 9.00 | Call | 1,920.86000 | 1.92086 | 1,836.10000 | 1.83610 | 1,920.860 | 14.73 | 0.40 | 0.00 | 0 | 6,700.00 |
| R209 | On 04/08/2016 | Bond Future | | | 9.33702 | 74.68542 | 9.37123 | 74.44622 | | 14.57 | 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 | | | 184.28665 | 184.28665 | 184.36093 | 184.36093 | | | 0.00 | 0.00 | 0 | 3,296.00 |
| R210 | On 05/05/2016 | Bond Future | | | 185.29492 | 185.29492 | 185.37387 | 185.37387 | | | 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 | | | 135.46993 | 135.46993 | 135.52519 | 135.52519 | | | 0.00 | 0.00 | 0 | 1,010.00 |
| R211 | On 05/05/2016 | Bond Future | | | 137.80347 | 137.80347 | 137.86216 | 137.86216 | | | 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 | | | 141.79458 | 141.79458 | 141.85202 | 141.85202 | | | 0.00 | 0.00 | 0 | 1,569.00 |
| R212 | On 05/05/2016 | Bond Future | | | 144.23712 | 144.23712 | 144.29811 | 144.29811 | | | 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 | | | 9.13061 | 85.87653 | 9.16881 | 85.60657 | | 12.45 | 0.00 | 0.00 | 0 | 41,590.00 |

| 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 05/05/2016 | Bond Future | | 9.18961 | 83.81676 | | 9.22871 | 83.54405 | | 12.71 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 04/08/2016 | Bond Future | | 9.23846 | 85.37204 | | 9.27867 | 85.09504 | | 12.42 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 28/02/2031 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R213/R186 | On 28/02/2031 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 04/02/2016 | Bond Future | | 9.30539 | 75.84175 | | 9.33306 | 75.63533 | | 15.17 | 0.00 | 15,775,084.00 | 208 | 30,261.00 |
| R214 | On 04/02/2016 | Bond Future | 9.35 | Put | 1,764.43000 | 1.76443 | 1,876.07000 | 1.87607 | 1,764.430 | 15.24 | 0.46 | 0.00 | 0 | 25.00 |
| R214 | On 04/02/2016 | Bond Future | 9.45 | Put | 1,438.01000 | 1.43801 | 1,537.00000 | 1.53700 | 1,438.010 | 15.31 | 0.40 | 0.00 | 0 | 25.00 |
| R214 | On 05/05/2016 | Bond Future | | 9.35862 | 73.86151 | | 9.38682 | 73.65320 | | 15.56 | 0.00 | 0.00 | 0 | 4,680.00 |
| R214 | On 04/08/2016 | Bond Future | | 9.40320 | 75.23206 | | 9.43207 | 75.02065 | | 15.27 | 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 | | 24,646.37000 | 24,646.37000 | | 24,806.55000 | 24,806.55000 | | | 0.00 | 0.00 | 0 | 0.00 |
| RAIN | On 13/06/2016 | Foreign Exchange Future | | 25,416.41000 | 25,416.41000 | | 25,578.99000 | 25,578.99000 | | | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 11/12/2015 | Foreign Exchange Future | | 10.19790 | 10.19790 | | 10.26140 | 10.26140 | | 12.50 | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 14/03/2016 | Foreign Exchange Future | | 10.33920 | 10.33920 | | 10.40210 | 10.40210 | | 12.15 | 0.00 | 382,550.40 | 37 | 2,401.00 |
| SGD / R | On 13/06/2016 | Foreign Exchange Future | | 10.48400 | 10.48400 | | 10.54900 | 10.54900 | | 13.40 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 11/12/2015 | Foreign Exchange Future | | 4.97670 | 4.97670 | | 5.00580 | 5.00580 | | 13.58 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 14/03/2016 | Foreign Exchange Future | | 4.92860 | 4.92860 | | 4.95680 | 4.95680 | | 12.81 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 13/06/2016 | Foreign Exchange Future | | 4.88600 | 4.88600 | | 4.91180 | 4.91180 | | 15.08 | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 11/12/2015 | Foreign Exchange Future | | 1.37450 | 1.37450 | | 1.38750 | 1.38750 | | | 0.00 | 0.00 | 0 | 7,688.00 |
| ZMW / R | On 14/03/2016 | Foreign Exchange Future | | 1.31650 | 1.31650 | | 1.32910 | 1.32910 | | | 0.00 | 0.00 | 0 | 1.00 |
| ZMW / R | On 13/06/2016 | Foreign Exchange Future | | 1.27220 | 1.27220 | | 1.28440 | 1.28440 | | | 0.00 | 0.00 | 0 | 0.00 |

Total for Derivatives : **1,680,145,669.23** **123,580** **4 283 443.00**

Grand Total: **1,680,145,669.23** **123,580** **4 283 443.00**