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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/08/2015

| 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 12/08/2015 | Any day expiry | 12.74930 | 12.74930 | | 12.80680 | 12.80680 | | 13.53 | 0.00 | 0.00 | 0 | 750.00 | |
| \$ / R | On 13/08/2015 | Any day expiry | 12.75150 | 12.75150 | | 12.80790 | 12.80790 | | 13.63 | 0.00 | 0.00 | 0 | 2,491.00 | |
| \$ / R | On 25/08/2015 | Any day expiry | 12.77810 | 12.77810 | | 12.83290 | 12.83290 | | 13.47 | 0.00 | 0.00 | 0 | 98.00 | |
| \$ / R | On 26/08/2015 | Any day expiry | 12.78040 | 12.78040 | | 12.83540 | 12.83540 | | 13.52 | 0.00 | 0.00 | 0 | 0.00 | |
| \$ / R | On 26/08/2015 | Any day expiry | 13.11 | Call | 61.98000 | 0.06198 | 83.15780 | 0.08316 | 61.980 | 14.98 | 0.24 | 0.00 | 0 | 3,600.00 |
| \$ / R | On 26/08/2015 | Any day expiry | 13.11 | Put | 391.58000 | 0.39158 | 357.75780 | 0.35776 | 391.580 | 14.98 | 0.76 | 0.00 | 0 | 3,600.00 |
| \$ / R | On 27/08/2015 | Any day expiry | 12.78260 | 12.78260 | | 12.83800 | 12.83800 | | 13.56 | 0.00 | 0.00 | 0 | 12,250.00 | |
| \$ / R | On 27/08/2015 | Any day expiry | 10.80 | Put | 0.07030 | 0.00007 | 0.06170 | 0.00006 | 0.070 | 21.17 | 0.00 | 0.00 | 0 | 300.00 |
| \$ / R | On 27/08/2015 | Any day expiry | 11.15 | Put | 0.27580 | 0.00028 | 0.26020 | 0.00026 | 0.276 | 19.47 | 0.00 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/08/2015 | Any day expiry | 12.62 | Call | 255.72050 | 0.25572 | 302.92940 | 0.30293 | 255.720 | 13.29 | 0.66 | 0.00 | 0 | 12,000.00 |
| \$ / R | On 27/08/2015 | Any day expiry | 12.97 | Call | 98.51870 | 0.09852 | 126.68850 | 0.12669 | 98.519 | 14.34 | 0.34 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/08/2015 | Any day expiry | 16.50 | Call | 0.45850 | 0.00046 | 0.61390 | 0.00061 | 0.459 | 35.39 | 0.00 | 0.00 | 0 | 300.00 |
| \$ / R | On 31/08/2015 | Any day expiry | 12.79150 | 12.79150 | | 12.84820 | 12.84820 | | 13.32 | 0.00 | 0.00 | 0 | 600.00 | |
| \$ / R | On 10/09/2015 | Any day expiry | 12.81390 | 12.81390 | | 12.87310 | 12.87310 | | 13.41 | 0.00 | 0.00 | 0 | 285.00 | |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.82280 | 12.82280 | | 12.88220 | 12.88220 | | 13.44 | 0.00 | 221,757,503.20 | 17,294 | 538,038.00 | |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 10.56 | Put | 0.09540 | 0.00010 | 0.13210 | 0.00013 | 0.095 | 18.12 | 0.00 | 0.00 | 0 | 18,946.00 |

| 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 14/09/2015 | Foreign Exchange Future | 10.60 | Call | 2,222.91000 | | 2.22291 | 2,282.34850 | 2.28235 | 2,222.910 | 17.99 | 1.00 | 0.00 | 0 | 13,700.00 | |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 10.98 | Put | 0.42290 | | 0.00042 | 0.45590 | 0.00046 | 0.423 | 16.68 | 0.00 | 0.00 | 0 | 24,142.00 | |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.00 | Put | 0.45380 | | 0.00045 | 0.48390 | 0.00048 | 0.454 | 16.62 | 0.00 | 0.00 | 0 | 59,545.00 | |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.00 | Call | 1,823.25380 | | 1.82325 | 1,882.68390 | 1.88268 | 1,823.254 | 16.62 | 1.00 | 0.00 | 0 | 33,750.00 | |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.17 | Call | 1,653.62560 | | 1.65363 | 1,713.00660 | 1.71301 | 1,653.626 | 16.03 | 1.00 | 0.00 | 0 | 10,000.00 | |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.20 | Put | 0.91720 | | 0.00092 | 0.88330 | 0.00088 | 0.917 | 15.93 | 0.00 | 0.00 | 0 | 8,775.00 | |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.24 | Put | 1.05540 | | 0.00106 | 0.99720 | 0.00100 | 1.055 | 15.79 | 0.01 | 0.00 | 0 | 48,000.00 | |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.29 | Put | 1.25740 | | 0.00126 | 1.16110 | 0.00116 | 1.257 | 15.62 | 0.01 | 0.00 | 0 | 50,000.00 | |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.50 | Put | 2.61370 | | 0.00261 | 2.21200 | 0.00221 | 2.614 | 14.90 | 0.01 | 0.00 | 0 | 27,540.00 | |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.54 | Put | 2.99090 | | 0.00299 | 2.50340 | 0.00250 | 2.991 | 14.76 | 0.01 | 0.00 | 0 | 50,000.00 | |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.60 | Put | 3.66020 | | 0.00366 | 3.01690 | 0.00302 | 3.660 | 14.54 | 0.02 | 0.00 | 0 | 540.00 | |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.60 | Call | 1,226.46020 | | 1.22646 | 1,285.21690 | 1.28522 | 1,226.460 | 14.54 | 0.98 | 0.00 | 0 | 500.00 | |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.62 | Put | 3.91480 | | 0.00391 | 3.27180 | 0.00327 | 3.915 | 14.47 | 0.02 | 0.00 | 0 | 10,000.00 | |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.75 | Put | 6.05400 | | 0.00605 | 5.48620 | 0.00549 | 6.054 | 14.00 | 0.03 | 0.00 | 0 | 2,310.00 | |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.00 | Call | 836.67790 | | 0.83668 | 896.25130 | 0.89625 | 836.678 | 13.09 | 0.94 | 0.00 | 0 | 13,700.00 | |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.00 | Put | 13.87790 | | 0.01388 | 14.05130 | 0.01405 | 13.878 | 13.09 | 0.06 | 0.00 | 0 | 39,000.00 | |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.04 | Call | 798.62380 | | 0.79862 | 858.42060 | 0.85842 | 798.624 | 12.95 | 0.93 | 0.00 | 0 | 1,139.00 | |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.08 | Call | 760.83210 | | 0.76083 | 820.88810 | 0.82089 | 760.832 | 12.80 | 0.93 | 0.00 | 0 | 12,000.00 | |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.10 | Call | 742.04490 | | 0.74204 | 802.24390 | 0.80224 | 742.045 | 12.73 | 0.92 | 0.00 | 0 | 40.00 | |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.10 | Put | 19.24490 | | 0.01924 | 20.04390 | 0.02004 | 19.245 | 12.73 | 0.08 | 0.00 | 0 | 13,000.00 | |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.13 | Call | 714.01250 | | 0.71401 | 774.44250 | 0.77444 | 714.013 | 12.62 | 0.91 | 0.00 | 0 | 1,237.00 | |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.20 | Call | 651.32710 | | 0.65133 | 710.43090 | 0.71043 | 651.327 | 12.62 | 0.89 | 0.00 | 0 | 40.00 | |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.20 | Put | 28.52710 | | 0.02853 | 28.23090 | 0.02823 | 28.527 | 12.62 | 0.11 | 0.00 | 0 | 50,000.00 | |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.23 | Call | 625.38860 | | 0.62539 | 683.40540 | 0.68341 | 625.389 | 12.66 | 0.88 | 0.00 | 0 | 5,000.00 | |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.27 | Put | 38.67270 | | 0.03867 | 36.25900 | 0.03626 | 38.673 | 12.72 | 0.14 | 0.00 | 0 | 201.00 | |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.39 | Put | 62.05700 | | 0.06206 | 57.92860 | 0.05793 | 62.057 | 12.88 | 0.20 | 0.00 | 0 | 201.00 | |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.44 | Call | 457.11820 | | 0.45712 | 511.47820 | 0.51148 | 457.118 | 12.95 | 0.77 | 0.00 | 0 | 10,000.00 | |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.48 | Put | 85.28310 | | 0.08528 | 79.42760 | 0.07943 | 85.283 | 13.00 | 0.26 | 0.00 | 0 | 8,500.00 | |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.50 | Call | 413.96370 | | 0.41396 | 467.07120 | 0.46707 | 413.964 | 13.03 | 0.73 | 0.00 | 0 | 33,750.00 | |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.51 | Call | 407.00710 | | 0.40701 | 459.88730 | 0.45989 | 407.007 | 13.04 | 0.73 | 0.00 | 0 | 3,000.00 | |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.55 | Call | 379.86450 | | 0.37986 | 431.79260 | 0.43179 | 379.864 | 13.10 | 0.70 | 0.00 | 0 | 3,000.00 | |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.60 | Call | 347.51450 | | 0.34751 | 398.14450 | 0.39814 | 347.514 | 13.17 | 0.67 | 0.00 | 0 | 10,000.00 | |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.62 | Call | 335.07480 | | 0.33507 | 385.15270 | 0.38515 | 335.075 | 13.20 | 0.65 | 0.00 | 0 | 8,000.00 | |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.67 | Call | 305.23680 | | 0.30524 | 353.85620 | 0.35386 | 305.237 | 13.26 | 0.62 | 0.00 | 0 | 10,000.00 | |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.70 | Call | 288.20610 | | 0.28821 | 335.89870 | 0.33590 | 288.206 | 13.31 | 0.60 | 0.00 | 0 | 4,810.00 | |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.75 | Call | 261.27690 | | 0.26128 | 307.34350 | 0.30734 | 261.277 | 13.37 | 0.56 | 0.00 | 0 | 950.00 | |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.80 | Call | 236.15560 | | 0.23616 | 280.50710 | 0.28051 | 236.156 | 13.44 | 0.52 | 0.00 | 0 | 200.00 | |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.86 | Call | 210.76810 | | 0.21077 | 250.55530 | 0.25056 | 210.768 | 13.67 | 0.48 | 0.00 | 0 | 10,000.00 | |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.90 | Call | 195.21780 | | 0.19522 | 231.93200 | 0.23193 | 195.218 | 13.82 | 0.46 | 0.00 | 0 | 3,000.00 | |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 13.00 | Put | 338.00380 | | 0.33800 | 311.24760 | 0.31125 | 338.004 | 14.20 | 0.61 | 0.00 | 0 | 501.00 | |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 13.00 | Call | 160.80380 | | 0.16080 | 193.44760 | 0.19345 | 160.804 | 14.20 | 0.39 | 0.00 | 0 | 53,650.00 | |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 13.06 | Call | 142.96480 | | 0.14296 | 173.24650 | 0.17325 | 142.965 | 14.42 | 0.36 | 0.00 | 0 | 18,946.00 | |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 13.07 | Call | 140.18190 | | 0.14018 | 170.07510 | 0.17008 | 140.182 | 14.46 | 0.35 | 0.00 | 0 | 20,000.00 | |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 13.10 | Call | 132.13850 | | 0.13214 | 160.88910 | 0.16089 | 132.139 | 14.58 | 0.34 | 0.00 | 0 | 20,000.00 | |

| 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 14/09/2015 | Foreign Exchange Future | 13.15 | Call | 119.71520 | 0.11972 | 146.61120 | 0.14661 | 119.715 | 14.76 | 0.31 | 0.00 | 0 | 2,310.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 13.25 | Call | 98.21160 | 0.09821 | 121.62420 | 0.12162 | 98.212 | 15.14 | 0.26 | 0.00 | 0 | 402.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 13.25 | Put | 525.41160 | 0.52541 | 489.42420 | 0.48942 | 525.412 | 15.14 | 0.74 | 0.00 | 0 | 501.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 13.28 | Call | 92.54500 | 0.09255 | 114.97710 | 0.11498 | 92.545 | 15.25 | 0.25 | 0.00 | 0 | 17,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 13.40 | Call | 73.00100 | 0.07300 | 91.80900 | 0.09181 | 73.001 | 15.71 | 0.20 | 0.00 | 0 | 8,775.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 14.00 | Call | 24.97860 | 0.02498 | 32.20300 | 0.03220 | 24.979 | 18.26 | 0.07 | 0.00 | 0 | 92,500.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 14.30 | Call | 14.84220 | 0.01484 | 19.81520 | 0.01982 | 14.842 | 19.37 | 0.05 | 0.00 | 0 | 50,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 14.45 | Call | 11.44600 | 0.01145 | 15.44870 | 0.01545 | 11.446 | 19.88 | 0.04 | 0.00 | 0 | 48,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 14.58 | Call | 9.19710 | 0.00920 | 12.52420 | 0.01252 | 9.197 | 20.32 | 0.03 | 0.00 | 0 | 22,320.00 |
| \$ / R | On 28/09/2015 | Any day expiry | | | 12.85420 | 12.85420 | 12.91380 | 12.91380 | | 13.86 | 0.00 | 0.00 | 0 | 1,950.00 |
| \$ / R | On 28/09/2015 | Any day expiry | 10.80 | Put | 0.74250 | 0.00074 | 0.85020 | 0.00085 | 0.743 | 16.79 | 0.00 | 0.00 | 0 | 300.00 |
| \$ / R | On 28/09/2015 | Any day expiry | 11.15 | Put | 1.57780 | 0.00158 | 1.81120 | 0.00181 | 1.578 | 15.18 | 0.01 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/09/2015 | Any day expiry | 11.40 | Put | 2.78670 | 0.00279 | 3.18390 | 0.00318 | 2.787 | 14.04 | 0.01 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 28/09/2015 | Any day expiry | 13.27 | Call | 139.29800 | 0.13930 | 164.28460 | 0.16428 | 139.298 | 15.26 | 0.30 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/09/2015 | Any day expiry | 14.00 | Call | 46.14320 | 0.04614 | 55.94080 | 0.05594 | 46.143 | 17.91 | 0.11 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 28/09/2015 | Any day expiry | 16.80 | Call | 2.57320 | 0.00257 | 4.76420 | 0.00476 | 2.573 | 27.47 | 0.01 | 0.00 | 0 | 300.00 |
| \$ / R | On 30/09/2015 | Any day expiry | | | 12.85870 | 12.85870 | 12.91830 | 12.91830 | | 13.94 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/10/2015 | Any day expiry | | | 12.92180 | 12.92180 | 12.98180 | 12.98180 | | 14.21 | 0.00 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/10/2015 | Any day expiry | 10.80 | Put | 2.72080 | 0.00272 | 2.83860 | 0.00284 | 2.721 | 15.92 | 0.01 | 0.00 | 0 | 300.00 |
| \$ / R | On 28/10/2015 | Any day expiry | 11.15 | Put | 5.78160 | 0.00578 | 5.90440 | 0.00590 | 5.782 | 14.86 | 0.02 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/10/2015 | Any day expiry | 13.56 | Call | 164.19910 | 0.16420 | 184.93450 | 0.18493 | 164.199 | 16.12 | 0.28 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/10/2015 | Any day expiry | 16.98 | Call | 15.89460 | 0.01589 | 20.41920 | 0.02042 | 15.895 | 28.30 | 0.03 | 0.00 | 0 | 300.00 |
| \$ / R | On 25/11/2015 | Any day expiry | | | 12.98620 | 12.98620 | 13.04690 | 13.04690 | | 14.49 | 0.00 | 0.00 | 0 | 250.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 10.80 | Put | 5.87970 | 0.00588 | 5.97940 | 0.00598 | 5.880 | 15.61 | 0.01 | 0.00 | 0 | 300.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 11.15 | Put | 11.67060 | 0.01167 | 11.50380 | 0.01150 | 11.671 | 14.77 | 0.03 | 0.00 | 0 | 250.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 13.85 | Call | 180.35880 | 0.18036 | 198.87740 | 0.19888 | 180.359 | 16.86 | 0.26 | 0.00 | 0 | 250.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 17.45 | Call | 24.75720 | 0.02476 | 28.44680 | 0.02845 | 24.757 | 28.00 | 0.03 | 0.00 | 0 | 300.00 |
| \$ / R | On 08/12/2015 | Any day expiry | | | 13.01680 | 13.01680 | 13.07770 | 13.07770 | | 14.48 | 0.00 | 0.00 | 0 | 276.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | | | 13.02380 | 13.02380 | 13.08480 | 13.08480 | | 14.51 | 0.00 | 152,482,650.40 | 11,708 | 156,773.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 10.95 | Call | 2,084.65390 | 2.08465 | 2,144.98400 | 2.14498 | 2,084.654 | 15.21 | 0.98 | 0.00 | 0 | 4,331.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 10.95 | Put | 10.85390 | 0.01085 | 10.18400 | 0.01018 | 10.854 | 15.21 | 0.02 | 0.00 | 0 | 8,917.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.00 | Call | 2,035.68070 | 2.03568 | 2,095.97610 | 2.09598 | 2,035.681 | 15.10 | 0.97 | 0.00 | 0 | 1,177.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.20 | Call | 1,840.79870 | 1.84080 | 1,900.93710 | 1.90094 | 1,840.799 | 14.64 | 0.96 | 0.00 | 0 | 39,222.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.40 | Call | 1,647.98840 | 1.64799 | 1,707.93200 | 1.70793 | 1,647.988 | 14.19 | 0.95 | 0.00 | 0 | 1,197.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.60 | Put | 34.22150 | 0.03422 | 32.91100 | 0.03291 | 34.222 | 13.73 | 0.07 | 0.00 | 0 | 800.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.61 | Put | 34.81490 | 0.03481 | 33.48910 | 0.03349 | 34.815 | 13.71 | 0.07 | 0.00 | 0 | 580.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.75 | Put | 45.45410 | 0.04545 | 42.65260 | 0.04265 | 45.454 | 13.49 | 0.09 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.80 | Put | 50.75670 | 0.05076 | 46.45590 | 0.04646 | 50.757 | 13.48 | 0.10 | 0.00 | 0 | 1,100.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.90 | Put | 62.86360 | 0.06286 | 57.88350 | 0.05788 | 62.864 | 13.45 | 0.12 | 0.00 | 0 | 8,210.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.00 | Put | 77.17230 | 0.07717 | 71.45610 | 0.07146 | 77.172 | 13.42 | 0.14 | 0.00 | 0 | 121,600.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.10 | Call | 1,017.73110 | 1.01773 | 1,072.20280 | 1.07220 | 1,017.731 | 13.39 | 0.83 | 0.00 | 0 | 537.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.15 | Call | 977.10400 | 0.97710 | 1,031.14110 | 1.03114 | 977.104 | 13.38 | 0.82 | 0.00 | 0 | 1,650.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.16 | Call | 969.06230 | 0.96906 | 1,023.00930 | 1.02301 | 969.062 | 13.37 | 0.82 | 0.00 | 0 | 750.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.18 | Put | 109.26430 | 0.10926 | 102.03050 | 0.10203 | 109.264 | 13.37 | 0.19 | 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 | 937.17950 | 0.93718 | 990.76160 | 0.99076 | 937.179 | 13.36 | 0.81 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.56 | Put | 221.24300 | 0.22124 | 203.94310 | 0.20394 | 221.243 | 13.70 | 0.31 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.57 | Call | 678.97670 | 0.67898 | 722.50580 | 0.72251 | 678.977 | 13.72 | 0.68 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.58 | Call | 672.95150 | 0.67295 | 716.30950 | 0.71631 | 672.951 | 13.74 | 0.68 | 0.00 | 0 | 150.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.60 | Call | 661.02410 | 0.66102 | 704.04280 | 0.70404 | 661.024 | 13.78 | 0.67 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.90 | Call | 501.47490 | 0.50147 | 539.43970 | 0.53944 | 501.475 | 14.32 | 0.56 | 0.00 | 0 | 15,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.00 | Call | 456.07280 | 0.45607 | 492.40330 | 0.49240 | 456.073 | 14.51 | 0.53 | 0.00 | 0 | 1,197.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.10 | Call | 416.76320 | 0.41676 | 449.04800 | 0.44905 | 416.763 | 14.77 | 0.49 | 0.00 | 0 | 13,241.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.20 | Call | 380.89810 | 0.38090 | 411.28970 | 0.41129 | 380.898 | 15.03 | 0.46 | 0.00 | 0 | 677.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.28 | Call | 354.52200 | 0.35452 | 383.46140 | 0.38346 | 354.522 | 15.24 | 0.43 | 0.00 | 0 | 150.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.40 | Call | 318.52660 | 0.31853 | 345.39470 | 0.34539 | 318.527 | 15.56 | 0.40 | 0.00 | 0 | 1,300.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.44 | Call | 307.41840 | 0.30742 | 333.62760 | 0.33363 | 307.418 | 15.66 | 0.38 | 0.00 | 0 | 39,222.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.50 | Call | 291.54210 | 0.29154 | 316.78950 | 0.31679 | 291.542 | 15.82 | 0.37 | 0.00 | 0 | 13,737.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.66 | Call | 253.51010 | 0.25351 | 276.31490 | 0.27631 | 253.510 | 16.24 | 0.33 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.00 | Call | 191.16160 | 0.19116 | 209.10670 | 0.20911 | 191.162 | 17.19 | 0.25 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.37 | Call | 143.16620 | 0.14317 | 157.34440 | 0.15734 | 143.166 | 18.21 | 0.19 | 0.00 | 0 | 580.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.84 | Call | 101.91270 | 0.10191 | 112.36890 | 0.11237 | 101.913 | 19.48 | 0.14 | 0.00 | 0 | 8,200.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.97 | Call | 93.34850 | 0.09335 | 102.98420 | 0.10298 | 93.349 | 19.83 | 0.13 | 0.00 | 0 | 8,210.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 15.00 | Call | 91.51290 | 0.09151 | 100.96900 | 0.10097 | 91.513 | 19.91 | 0.13 | 0.00 | 0 | 61,100.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 15.80 | Call | 61.19650 | 0.06120 | 65.02580 | 0.06503 | 61.196 | 22.47 | 0.08 | 0.00 | 0 | 53,000.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 13.04730 | | 13.04730 | 13.04730 | 13.10840 | 13.10840 | 14.58 | 0.00 | 0.00 | 0.00 | 0 | 250.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 10.80 | Put | 8.64090 | 0.00864 | 8.28220 | 0.00828 | 8.641 | 15.20 | 0.02 | 0.00 | 0 | 300.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 11.15 | Put | 16.77910 | 0.01678 | 16.03810 | 0.01604 | 16.779 | 14.54 | 0.04 | 0.00 | 0 | 250.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 14.15 | Call | 188.74400 | 0.18874 | 205.66880 | 0.20567 | 188.744 | 17.50 | 0.24 | 0.00 | 0 | 250.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 17.87 | Call | 30.23360 | 0.03023 | 35.67740 | 0.03568 | 30.234 | 27.40 | 0.04 | 0.00 | 0 | 300.00 |
| \$ / R | On 13/01/2016 | Any day expiry | 13.10130 | | 13.10130 | 13.10130 | 13.16290 | 13.16290 | 14.70 | 0.00 | 0.00 | 0.00 | 0 | 1,150.00 |
| \$ / R | On 27/01/2016 | Any day expiry | 13.13420 | | 13.13420 | 13.13420 | 13.19600 | 13.19600 | 14.79 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/01/2016 | Any day expiry | 11.80 | Put | 71.37800 | 0.07138 | 68.73860 | 0.06874 | 71.378 | 13.46 | 0.12 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/01/2016 | Any day expiry | 12.97 | Call | 603.76950 | 0.60377 | 641.61920 | 0.64162 | 603.769 | 14.40 | 0.57 | 0.00 | 0 | 4,600.00 |
| \$ / R | On 27/01/2016 | Any day expiry | 13.11 | Call | 543.31720 | 0.54332 | 578.59190 | 0.57859 | 543.317 | 14.70 | 0.53 | 0.00 | 0 | 3,600.00 |
| \$ / R | On 27/01/2016 | Any day expiry | 14.48 | Call | 214.78110 | 0.21478 | 230.91550 | 0.23092 | 214.781 | 18.12 | 0.24 | 0.00 | 0 | 250.00 |
| \$ / R | On 12/02/2016 | Any day expiry | 13.17180 | | 13.17180 | 13.17180 | 13.23390 | 13.23390 | 14.77 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/02/2016 | Any day expiry | 11.60 | Put | 59.40170 | 0.05940 | 58.39820 | 0.05840 | 59.402 | 13.83 | 0.09 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 12/02/2016 | Any day expiry | 15.40 | Call | 149.90580 | 0.14991 | 160.92020 | 0.16092 | 149.906 | 20.19 | 0.16 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 25/02/2016 | Any day expiry | 13.20250 | | 13.20250 | 13.20250 | 13.26470 | 13.26470 | 14.89 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/02/2016 | Any day expiry | 11.80 | Put | 83.78970 | 0.08379 | 81.77260 | 0.08177 | 83.790 | 13.51 | 0.12 | 0.00 | 0 | 250.00 |
| \$ / R | On 25/02/2016 | Any day expiry | 14.84 | Call | 222.11480 | 0.22211 | 238.14780 | 0.23815 | 222.115 | 18.81 | 0.22 | 0.00 | 0 | 250.00 |
| \$ / R | On 11/03/2016 | Any day expiry | 13.23800 | | 13.23800 | 13.23800 | 13.30020 | 13.30020 | 15.02 | 0.00 | 0.00 | 0.00 | 0 | 272.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 13.24510 | | 13.24510 | 13.24510 | 13.30730 | 13.30730 | 15.01 | 0.00 | 0.00 | 6,622,550.00 | 500 | 16,253.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 11.05 | Put | 33.77330 | 0.03377 | 33.13210 | 0.03313 | 33.773 | 14.74 | 0.05 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 11.55 | Put | 66.07940 | 0.06608 | 64.32630 | 0.06433 | 66.079 | 13.94 | 0.09 | 0.00 | 0 | 42,370.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 11.60 | Put | 70.50320 | 0.07050 | 68.58280 | 0.06858 | 70.503 | 13.86 | 0.10 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 11.80 | Put | 90.97710 | 0.09098 | 88.25100 | 0.08825 | 90.977 | 13.54 | 0.13 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 11.83 | Put | 94.46730 | 0.09447 | 91.60000 | 0.09160 | 94.467 | 13.49 | 0.13 | 0.00 | 0 | 1,204.00 |

| 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 | 11.91 | Put | 104.36480 | 0.10436 | 101.09040 | 0.10109 | 104.365 | 13.37 | 0.14 | 0.00 | 0 | 788.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 11.95 | Put | 109.65130 | 0.10965 | 106.15520 | 0.10616 | 109.651 | 13.30 | 0.15 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 12.00 | Put | 119.03840 | 0.11904 | 115.14600 | 0.11515 | 119.038 | 13.32 | 0.16 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 12.11 | Put | 141.74990 | 0.14175 | 136.88410 | 0.13688 | 141.750 | 13.37 | 0.18 | 0.00 | 0 | 786.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 12.26 | Put | 177.50340 | 0.17750 | 0.00000 | 0.00000 | 177.503 | 13.42 | 0.21 | 28,357,973.20 | 10,000 | 10,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 12.55 | Call | 958.60480 | 0.95860 | 1,010.75470 | 1.01075 | 958.605 | 13.54 | 0.71 | 0.00 | 0 | 12,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 12.74 | Put | 342.40390 | 0.34240 | 0.00000 | 0.00000 | 342.404 | 13.87 | 0.34 | 44,938,588.50 | 10,000 | 10,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 13.26 | Put | 625.45920 | 0.62546 | 0.00000 | 0.00000 | 625.459 | 15.03 | 0.48 | 63,639,822.50 | 10,000 | 10,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 13.55 | Call | 511.91520 | 0.51192 | 544.35540 | 0.54436 | 511.915 | 15.71 | 0.45 | 0.00 | 0 | 12,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 13.76 | Call | 452.22570 | 0.45223 | 0.00000 | 0.00000 | 452.226 | 16.21 | 0.41 | 53,693,203.00 | 10,000 | 10,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 13.94 | Call | 407.83310 | 0.40783 | 434.62460 | 0.43462 | 407.833 | 16.63 | 0.37 | 0.00 | 0 | 788.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.21 | Call | 351.39100 | 0.35139 | 0.00000 | 0.00000 | 351.391 | 17.28 | 0.32 | 42,938,669.00 | 10,000 | 10,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.31 | Call | 333.12810 | 0.33313 | 355.52010 | 0.35552 | 333.128 | 17.51 | 0.31 | 0.00 | 0 | 43,156.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.59 | Call | 288.43870 | 0.28844 | 308.01160 | 0.30801 | 288.439 | 18.18 | 0.27 | 0.00 | 0 | 1,204.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 15.75 | Call | 168.46400 | 0.16846 | 180.15820 | 0.18016 | 168.464 | 20.75 | 0.16 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 16.50 | Call | 150.71510 | 0.15072 | 158.11410 | 0.15811 | 150.715 | 23.50 | 0.13 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 20.23 | Call | 24.80470 | 0.02480 | 27.36180 | 0.02736 | 24.805 | 26.52 | 0.03 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 29/03/2016 | Any day expiry | | | 13.28050 | 13.28050 | 13.34290 | 13.34290 | | 15.10 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/03/2016 | Any day expiry | 11.80 | Put | 95.63110 | 0.09563 | 93.97430 | 0.09397 | 95.631 | 13.52 | 0.13 | 0.00 | 0 | 250.00 |
| \$ / R | On 29/03/2016 | Any day expiry | 15.25 | Call | 232.73250 | 0.23273 | 248.49470 | 0.24849 | 232.733 | 19.55 | 0.21 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/04/2016 | Any day expiry | | | 13.34670 | 13.34670 | 13.40920 | 13.40920 | | 15.19 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/04/2016 | Any day expiry | 11.80 | Put | 105.25310 | 0.10525 | 104.08950 | 0.10409 | 105.253 | 13.54 | 0.13 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/04/2016 | Any day expiry | 15.66 | Call | 237.58720 | 0.23759 | 252.87280 | 0.25287 | 237.587 | 20.27 | 0.20 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/05/2016 | Any day expiry | | | 13.42080 | 13.42080 | 13.48360 | 13.48360 | | 15.36 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/05/2016 | Any day expiry | 11.80 | Put | 116.64810 | 0.11665 | 115.78070 | 0.11578 | 116.648 | 13.64 | 0.13 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/05/2016 | Any day expiry | 16.13 | Call | 248.86030 | 0.24886 | 261.13170 | 0.26113 | 248.860 | 21.20 | 0.19 | 0.00 | 0 | 250.00 |
| \$ / R | On 06/06/2016 | Any day expiry | | | 13.44500 | 13.44500 | 13.50780 | 13.50780 | | 15.48 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 06/06/2016 | Any day expiry | 12.20 | Put | 190.55130 | 0.19055 | 183.49100 | 0.18349 | 190.551 | 13.40 | 0.20 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 06/06/2016 | Any day expiry | 15.45 | Call | 328.50430 | 0.32850 | 346.55830 | 0.34656 | 328.504 | 19.74 | 0.25 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 09/06/2016 | Any day expiry | | | 13.45220 | 13.45220 | 13.51510 | 13.51510 | | 15.49 | 0.00 | 0.00 | 0 | 264.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | | | 13.46190 | 13.46190 | 13.52480 | 13.52480 | | 15.49 | 0.00 | 0.00 | 0 | 7,271.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 12.16 | Put | 182.65480 | 0.18265 | 175.58270 | 0.17558 | 182.655 | 13.38 | 0.19 | 0.00 | 0 | 330.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 14.93 | Call | 412.77370 | 0.41277 | 434.81120 | 0.43481 | 412.774 | 18.68 | 0.30 | 0.00 | 0 | 330.00 |
| \$ / R | On 28/06/2016 | Any day expiry | | | 13.49810 | 13.49810 | 13.56120 | 13.56120 | | 15.63 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/06/2016 | Any day expiry | 11.80 | Put | 128.03770 | 0.12804 | 124.80440 | 0.12480 | 128.038 | 13.74 | 0.14 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/06/2016 | Any day expiry | 16.62 | Call | 284.64920 | 0.28465 | 294.07260 | 0.29407 | 284.649 | 22.73 | 0.20 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/07/2016 | Any day expiry | | | 13.56820 | 13.56820 | 13.63140 | 13.63140 | | 15.77 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/07/2016 | Any day expiry | 11.80 | Put | 136.66840 | 0.13667 | 133.57060 | 0.13357 | 136.668 | 13.79 | 0.14 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/07/2016 | Any day expiry | 17.13 | Call | 322.83010 | 0.32283 | 323.52640 | 0.32353 | 322.830 | 24.37 | 0.20 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/08/2016 | Any day expiry | | | 13.63580 | 13.63580 | 13.69820 | 13.69820 | | 16.03 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/08/2016 | Any day expiry | 11.80 | Put | 147.34110 | 0.14734 | 143.35660 | 0.14336 | 147.341 | 13.89 | 0.14 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/08/2016 | Any day expiry | 17.70 | Call | 353.25160 | 0.35325 | 359.49720 | 0.35950 | 353.252 | 25.82 | 0.20 | 0.00 | 0 | 250.00 |
| \$ / R | On 15/09/2016 | Any day expiry | | | 13.67770 | 13.67770 | 13.08560 | 13.08560 | | 16.16 | 0.00 | 0.00 | 0 | 259.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | | | 13.68610 | 13.68610 | 13.74850 | 13.74850 | | 16.17 | 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 28/09/2016 | Any day expiry | | 13.70500 | 13.70500 | | 13.76730 | 13.76730 | | 16.19 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/09/2016 | Any day expiry | 11.80 | Put | 157.01630 | 0.15702 | 153.45850 | 0.15346 | 157.016 | 13.93 | 0.14 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/09/2016 | Any day expiry | 18.25 | Call | 334.27330 | 0.33427 | 353.10420 | 0.35310 | 334.273 | 25.71 | 0.18 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/10/2016 | Any day expiry | | 13.76360 | 13.76360 | | 13.82600 | 13.82600 | | 16.32 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/10/2016 | Any day expiry | 11.80 | Put | 164.34360 | 0.16434 | 160.42600 | 0.16043 | 164.344 | 13.95 | 0.14 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/10/2016 | Any day expiry | 18.77 | Call | 315.55670 | 0.31556 | 330.83850 | 0.33084 | 315.557 | 25.65 | 0.17 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/11/2016 | Any day expiry | | 13.83280 | 13.83280 | | 13.89510 | 13.89510 | | 16.51 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/11/2016 | Any day expiry | 11.80 | Put | 170.39870 | 0.17040 | 168.51610 | 0.16852 | 170.399 | 13.90 | 0.14 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/11/2016 | Any day expiry | 19.40 | Call | 290.82700 | 0.29083 | 300.11120 | 0.30011 | 290.827 | 25.48 | 0.16 | 0.00 | 0 | 250.00 |
| \$ / R | On 14/12/2016 | Any day expiry | | 13.86630 | 13.86630 | | 13.92860 | 13.92860 | | 16.51 | 0.00 | 0.00 | 0 | 251.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | | 13.87680 | 13.87680 | | 13.93910 | 13.93910 | | 16.61 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 11.80 | Put | 173.98180 | 0.17398 | 172.06750 | 0.17207 | 173.982 | 13.88 | 0.14 | 0.00 | 0 | 250.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 19.81 | Call | 260.75700 | 0.26076 | 278.02620 | 0.27803 | 260.757 | 24.96 | 0.14 | 0.00 | 0 | 250.00 |
| \$ / R MAXI | On 14/09/2015 | Foreign Exchange Future | | 12.82280 | 12.82280 | | 12.88220 | 12.88220 | | 13.44 | 0.00 | 2,179,876.00 | 170 | 1,229.00 |
| \$ / R MAXI | On 11/12/2015 | Foreign Exchange Future | | 13.02380 | 13.02380 | | 13.08480 | 13.08480 | | 14.51 | 0.00 | 677,237.60 | 52 | 257.00 |
| \$ / R MAXI | On 14/03/2016 | Foreign Exchange Future | | 13.24510 | 13.24510 | | 13.30730 | 13.30730 | | 15.01 | 0.00 | 66,225.50 | 5 | 155.00 |
| \$ / R MAXI | On 13/06/2016 | Foreign Exchange Future | | 13.46190 | 13.46190 | | 13.52480 | 13.52480 | | 15.49 | 0.00 | 0.00 | 0 | 7.00 |
| £ / R | On 14/09/2015 | Foreign Exchange Future | | 19.87440 | 19.87440 | | 20.11210 | 20.11210 | | 10.71 | 0.00 | 18,999,926.40 | 956 | 26,664.00 |
| £ / R | On 14/09/2015 | Foreign Exchange Future | 18.00 | Put | 6.28910 | 0.00629 | 5.98750 | 0.00599 | 6.289 | 14.62 | 0.02 | 0.00 | 0 | 16,500.00 |
| £ / R | On 14/09/2015 | Foreign Exchange Future | 18.16 | Put | 7.61350 | 0.00761 | 7.93360 | 0.00793 | 7.614 | 13.90 | 0.02 | 0.00 | 0 | 16,500.00 |
| £ / R | On 14/09/2015 | Foreign Exchange Future | 18.50 | Put | 11.87640 | 0.01188 | 11.62690 | 0.01163 | 11.876 | 12.37 | 0.04 | 0.00 | 0 | 18,900.00 |
| £ / R | On 14/09/2015 | Foreign Exchange Future | 20.50 | Call | 92.53510 | 0.09254 | 166.58000 | 0.16658 | 92.535 | 11.78 | 0.22 | 0.00 | 0 | 20,000.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | | 20.17560 | 20.17560 | | 20.41790 | 20.41790 | | 12.26 | 0.00 | 201,756.00 | 10 | 5,757.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 17.87 | Put | 33.01960 | 0.03302 | 31.13510 | 0.03114 | 33.020 | 12.82 | 0.05 | 0.00 | 0 | 830.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 19.40 | Call | 1,019.96330 | 1.01996 | 1,214.66590 | 1.21467 | 1,019.963 | 11.75 | 0.73 | 0.00 | 0 | 700.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 20.33 | Call | 519.79820 | 0.51980 | 647.89030 | 0.64789 | 519.798 | 12.46 | 0.47 | 0.00 | 0 | 8,250.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 20.77 | Call | 379.33340 | 0.37933 | 475.72600 | 0.47573 | 379.333 | 13.13 | 0.37 | 0.00 | 0 | 18,900.00 |
| £ / R | On 14/03/2016 | Foreign Exchange Future | | 20.51090 | 20.51090 | | 20.75680 | 20.75680 | | 12.79 | 0.00 | 0.00 | 0 | 1,040.00 |
| £ / R | On 13/06/2016 | Foreign Exchange Future | | 20.84050 | 20.84050 | | 21.08940 | 21.08940 | | 13.31 | 0.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On 14/09/2015 | Foreign Exchange Future | | 0.10282 | 0.10282 | | 0.10312 | 0.10312 | | 13.89 | 0.00 | 0.00 | 0 | 24.00 |
| ¥ / R | On 11/12/2015 | Foreign Exchange Future | | 0.10458 | 0.10458 | | 0.10491 | 0.10491 | | 13.63 | 0.00 | 0.00 | 0 | 4,298.00 |
| ¥ / R | On 14/03/2016 | Foreign Exchange Future | | 0.10662 | 0.10662 | | 0.10695 | 0.10695 | | 13.33 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 14/09/2015 | Foreign Exchange Future | | 13.99840 | 13.99840 | | 14.00500 | 14.00500 | | 12.85 | 0.00 | 13,998.40 | 1 | 34,451.00 |
| € / R | On 14/09/2015 | Foreign Exchange Future | 12.26 | Put | 0.80480 | 0.00080 | 1.16140 | 0.00116 | 0.805 | 15.28 | 0.00 | 0.00 | 0 | 26,000.00 |
| € / R | On 14/09/2015 | Foreign Exchange Future | 12.70 | Put | 3.71020 | 0.00371 | 4.76420 | 0.00476 | 3.710 | 14.03 | 0.02 | 0.00 | 0 | 7,900.00 |
| € / R | On 14/09/2015 | Foreign Exchange Future | 12.90 | Put | 7.39020 | 0.00739 | 9.15980 | 0.00916 | 7.390 | 13.49 | 0.03 | 0.00 | 0 | 7,500.00 |
| € / R | On 14/09/2015 | Foreign Exchange Future | 12.92 | Put | 7.90840 | 0.00791 | 9.76770 | 0.00977 | 7.908 | 13.44 | 0.03 | 0.00 | 0 | 9,000.00 |
| € / R | On 14/09/2015 | Foreign Exchange Future | 13.00 | Put | 10.34850 | 0.01035 | 12.60180 | 0.01260 | 10.348 | 13.22 | 0.04 | 0.00 | 0 | 10,700.00 |
| € / R | On 14/09/2015 | Foreign Exchange Future | 14.38 | Call | 109.38470 | 0.10938 | 120.28670 | 0.12029 | 109.385 | 13.85 | 0.28 | 0.00 | 0 | 6,000.00 |
| € / R | On 14/09/2015 | Foreign Exchange Future | 14.60 | Call | 68.70370 | 0.06870 | 77.12780 | 0.07713 | 68.704 | 14.43 | 0.19 | 0.00 | 0 | 26,000.00 |

| 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 14/09/2015 | Foreign Exchange Future | 14.90 | Call | 37.16080 | 0.03716 | 42.73340 | 0.04273 | 37.161 | 15.36 | 0.11 | 0.00 | 0 | 7,500.00 |
| € / R | On 21/09/2015 | Any day expiry | | | 14.01710 | 14.01710 | 14.02370 | 14.02370 | | 12.96 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 21/09/2015 | Any day expiry | 14.85 | Call | 55.77830 | 0.05578 | 62.12670 | 0.06213 | 55.778 | 15.12 | 0.15 | 0.00 | 0 | 1,000.00 |
| € / R | On 21/09/2015 | Any day expiry | 14.85 | Put | 888.67830 | 0.88868 | 888.42670 | 0.88843 | 888.678 | 15.12 | 0.85 | 0.00 | 0 | 1,000.00 |
| € / R | On 26/10/2015 | Any day expiry | | | 14.11100 | 14.11100 | 14.11780 | 14.11780 | | 13.30 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 26/10/2015 | Any day expiry | 14.92 | Call | 127.84080 | 0.12784 | 136.26900 | 0.13627 | 127.841 | 15.11 | 0.23 | 0.00 | 0 | 1,000.00 |
| € / R | On 26/10/2015 | Any day expiry | 14.92 | Put | 936.84080 | 0.93684 | 938.46900 | 0.93847 | 936.841 | 15.11 | 0.77 | 0.00 | 0 | 1,000.00 |
| € / R | On 11/12/2015 | Foreign Exchange Future | | | 14.23880 | 14.23880 | 14.24670 | 14.24670 | | 13.64 | 0.00 | 1,025,193.60 | 72 | 37,797.00 |
| € / R | On 11/12/2015 | Foreign Exchange Future | 13.05 | Put | 66.69140 | 0.06669 | 71.50750 | 0.07151 | 66.691 | 13.00 | 0.12 | 0.00 | 0 | 6,682.00 |
| € / R | On 11/12/2015 | Foreign Exchange Future | 13.90 | Put | 288.51530 | 0.28852 | 295.32830 | 0.29533 | 288.515 | 13.21 | 0.36 | 0.00 | 0 | 6,076.00 |
| € / R | On 11/12/2015 | Foreign Exchange Future | 16.50 | Call | 69.05960 | 0.06906 | 74.56700 | 0.07457 | 69.060 | 18.56 | 0.10 | 0.00 | 0 | 6,682.00 |
| € / R | On 25/01/2016 | Any day expiry | | | 14.36830 | 14.36830 | 14.37680 | 14.37680 | | 13.72 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 25/01/2016 | Any day expiry | 14.85 | Call | 377.91900 | 0.37792 | 391.52240 | 0.39152 | 377.919 | 14.70 | 0.39 | 0.00 | 0 | 1,000.00 |
| € / R | On 25/01/2016 | Any day expiry | 14.92 | Call | 358.90110 | 0.35890 | 372.26330 | 0.37226 | 358.901 | 14.83 | 0.37 | 0.00 | 0 | 1,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | | | 14.51130 | 14.51130 | 14.52010 | 14.52010 | | 13.96 | 0.00 | 0.00 | 0 | 3,200.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 13.05 | Put | 99.26790 | 0.09927 | 105.63290 | 0.10563 | 99.268 | 12.75 | 0.13 | 0.00 | 0 | 18,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 13.20 | Put | 124.69260 | 0.12469 | 131.49940 | 0.13150 | 124.693 | 12.76 | 0.16 | 0.00 | 0 | 18,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 13.85 | Put | 296.07300 | 0.29607 | 303.49220 | 0.30349 | 296.073 | 12.87 | 0.30 | 0.00 | 0 | 12,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 14.03 | Put | 373.97240 | 0.37397 | 381.37480 | 0.38137 | 373.972 | 13.17 | 0.35 | 0.00 | 0 | 12,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 14.90 | Call | 495.45700 | 0.49546 | 509.87080 | 0.50987 | 495.457 | 14.73 | 0.43 | 0.00 | 0 | 24,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 15.05 | Call | 452.53910 | 0.45254 | 466.52950 | 0.46653 | 452.539 | 15.02 | 0.40 | 0.00 | 0 | 24,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 16.15 | Call | 245.18780 | 0.24519 | 256.18140 | 0.25618 | 245.188 | 17.17 | 0.23 | 0.00 | 0 | 24,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 16.30 | Call | 226.96820 | 0.22697 | 237.57160 | 0.23757 | 226.968 | 17.45 | 0.22 | 0.00 | 0 | 24,000.00 |
| € / R | On 13/06/2016 | Foreign Exchange Future | | | 14.78550 | 14.78550 | 14.79560 | 14.79560 | | 14.43 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 13/06/2016 | Foreign Exchange Future | 14.20 | Put | 456.12010 | 0.45612 | 462.88610 | 0.46289 | 456.120 | 13.31 | 0.35 | 0.00 | 0 | 6,000.00 |
| € / R | On 13/06/2016 | Foreign Exchange Future | 15.96 | Call | 465.65620 | 0.46566 | 478.19030 | 0.47819 | 465.656 | 16.57 | 0.34 | 0.00 | 0 | 6,000.00 |
| € / R | On 19/09/2016 | Foreign Exchange Future | | | 15.07040 | 15.07040 | 15.08000 | 15.08000 | | 15.03 | 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 06/08/2015 | Index Future | | | 458.03100 | 458.03100 | 457.47300 | 457.47300 | | | 0.00 | 119,088,060.00 | 26 | 0.00 |
| AL37 | On 05/11/2015 | Index Future | | | 465.86100 | 465.86100 | 464.89900 | 464.89900 | | | 0.00 | 0.00 | 0 | 3.00 |
| AL37 | On 04/02/2016 | Index Future | | | 473.85800 | 473.85800 | 472.88600 | 472.88600 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 06/08/2015 | Index Future | | | 541.27400 | 541.27400 | 540.15700 | 540.15700 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 05/11/2015 | Index Future | | | 550.80700 | 550.80700 | 548.92500 | 548.92500 | | | 0.00 | 0.00 | 0 | 1.00 |
| AL7T | On 04/02/2016 | Index Future | | | 560.26200 | 560.26200 | 558.35600 | 558.35600 | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 06/08/2015 | Index Future | | | 494.86000 | 494.86000 | 493.73200 | 493.73200 | | | 0.00 | 19,794,400.00 | 4 | 0.00 |
| ALBI | On 05/11/2015 | Index Future | | | 503.60100 | 503.60100 | 501.74500 | 501.74500 | | | 0.00 | 0.00 | 0 | 458.00 |
| ALBI | On 04/02/2016 | Index Future | | | 512.24500 | 512.24500 | 510.36600 | 510.36600 | | | 0.00 | 0.00 | 0 | 152.00 |
| ALBI | On 05/05/2016 | Index Future | | | 521.41500 | 521.41500 | 519.50000 | 519.50000 | | | 0.00 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/09/2015 | Foreign Exchange Future | | | 9.39930 | 9.39930 | 9.44900 | 9.44900 | | 12.64 | 0.00 | 0.00 | 0 | 2,444.00 |

| 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 |
|------------------|---------------|-------------------------|-----|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| AU\$ / R | On 11/12/2015 | Foreign Exchange Future | | 9.50360 | 9.50360 | | 9.55440 | 9.55440 | | 12.63 | 0.00 | 0.00 | 0 | 8,541.00 |
| AU\$ / R | On 14/03/2016 | Foreign Exchange Future | | 9.62250 | 9.62250 | | 9.67440 | 9.67440 | | 12.57 | 0.00 | 0.00 | 0 | 1,875.00 |
| AU\$ / R | On 13/06/2016 | Foreign Exchange Future | | 9.74350 | 9.74350 | | 9.79600 | 9.79600 | | 13.18 | 0.00 | 0.00 | 0 | 0.00 |
| CAD/ R | On 14/09/2015 | Foreign Exchange Future | | 9.73600 | 9.73600 | | 9.78330 | 9.78330 | | 12.34 | 0.00 | 0.00 | 0 | 0.00 |
| CAD/ R | On 11/12/2015 | Foreign Exchange Future | | 9.88560 | 9.88560 | | 9.93390 | 9.93390 | | 12.62 | 0.00 | 0.00 | 0 | 0.00 |
| CF CANDO CAGH | On 14/09/2015 | Can-Do Future | | 286.26560 | 286.26560 | | 301.05610 | 301.05610 | | | 0.00 | 0.00 | 0 | 24,000.00 |
| CF CANDO CAGI | On 06/08/2015 | Can-Do Future | | 0.00000 | 0.00000 | | 0.00030 | 0.00030 | | | 0.00 | 0.00 | 10,000 | 0.00 |
| CHF / R | On 14/09/2015 | Foreign Exchange Future | | 13.07650 | 13.07650 | | 13.13270 | 13.13270 | | 13.11 | 0.00 | 0.00 | 0 | 1,551.00 |
| CHF / R | On 11/12/2015 | Foreign Exchange Future | | 13.32400 | 13.32400 | | 13.38260 | 13.38260 | | 14.15 | 0.00 | 0.00 | 0 | 7,229.00 |
| CNH / R | On 14/09/2015 | Foreign Exchange Future | | 2.05690 | 2.05690 | | 2.06560 | 2.06560 | | 12.50 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 11/12/2015 | Foreign Exchange Future | | 2.07490 | 2.07490 | | 2.08370 | 2.08370 | | 13.49 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 14/09/2015 | Foreign Exchange Future | | 1.87720 | 1.87720 | | 1.87750 | 1.87750 | | 15.46 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 11/12/2015 | Foreign Exchange Future | | 1.91100 | 1.91100 | | 1.91130 | 1.91130 | | 13.15 | 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 |
| EL28 | On 06/08/2015 | Bond Future | | 127.40695 | 127.40695 | | 127.42896 | 127.42896 | | | 0.00 | 0.00 | 0 | 0.00 |
| EL28 | On 05/11/2015 | Bond Future | | 127.92387 | 127.92387 | | 127.92893 | 127.92893 | | | 0.00 | 0.00 | 0 | 0.00 |
| EL28 | On 04/02/2016 | Bond Future | | 130.13002 | 130.13002 | | 130.13735 | 130.13735 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES18 | On 20/04/2018 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES18A | On 20/04/2018 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES23 | On 25/01/2023 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES23A | On 25/01/2023 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES26 | On 25/01/2023 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES26A | On 02/04/2026 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 06/08/2015 | Bond Future | | 9.71500 | 84.34153 | | 9.74602 | 84.11782 | | | 0.00 | 539,448,425.88 | 6,396 | 0.00 |
| ES33 | On 05/11/2015 | Bond Future | | 9.78133 | 82.05424 | | 9.83386 | 81.68065 | | | 0.00 | 0.00 | 0 | 6,441.00 |
| ES33 | On 04/02/2016 | Bond Future | | 9.86249 | 83.46291 | | 9.91653 | 83.08419 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 05/05/2016 | Bond Future | | 9.93561 | 81.16704 | | 9.99141 | 80.78120 | | | 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 |

| 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 |
|------------------|---------------|------------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| ES33A | On 15/09/2033 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 25/04/2042 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 06/08/2015 | GOVI | 491.08100 | | 491.08100 | | 490.04300 | 490.04300 | | | 0.00 | 186,610,780.00 | 38 | 0.00 |
| GOVI | On 05/11/2015 | GOVI | 499.69700 | | 499.69700 | | 497.99700 | 497.99700 | | | 0.00 | 0.00 | 0 | 441.00 |
| GOVI | On 04/02/2016 | GOVI | 508.27400 | | 508.27400 | | 506.55300 | 506.55300 | | | 0.00 | 0.00 | 0 | 26.00 |
| GOVI | On 05/05/2016 | GOVI | 517.37300 | | 517.37300 | | 515.61900 | 515.61900 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 06/08/2015 | Bond Future | 123.06934 | | 123.06934 | | 123.09057 | 123.09057 | | | 0.00 | 1,969,109.44 | 16 | 0.00 |
| I2025 | On 05/11/2015 | Bond Future | 125.06971 | | 125.06971 | | 125.07652 | 125.07652 | | | 0.00 | 0.00 | 0 | 38.00 |
| I2025 | On 04/02/2016 | Bond Future | 126.00423 | | 126.00423 | | 126.01332 | 126.01332 | | | 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 |
| I2038 | On 06/08/2015 | Bond Future | 128.05147 | | 128.05147 | | 128.07353 | 128.07353 | | | 0.00 | 326,275,145.56 | 2,548 | 0.00 |
| I2038 | On 05/11/2015 | Bond Future | 130.13365 | | 130.13365 | | 130.13982 | 130.13982 | | | 0.00 | 0.00 | 0 | 5,820.00 |
| I2038 | On 04/02/2016 | Bond Future | 131.00282 | | 131.00282 | | 131.01129 | 131.01129 | | | 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 06/08/2015 | Bond Future | 127.21880 | | 127.21880 | | 127.24065 | 127.24065 | | | 0.00 | 711,025,873.20 | 5,589 | 0.00 |
| I2046 | On 05/11/2015 | Bond Future | 127.87961 | | 127.87961 | | 127.88519 | 127.88519 | | | 0.00 | 0.00 | 0 | 6,062.00 |
| I2046 | On 04/02/2016 | Bond Future | 130.08471 | | 130.08471 | | 130.09255 | 130.09255 | | | 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 06/08/2015 | Bond Future | 136.18795 | | 136.18795 | | 136.21147 | 136.21147 | | | 0.00 | 167,783,554.40 | 1,232 | 0.00 |
| I2050 | On 05/11/2015 | Bond Future | 138.40288 | | 138.40288 | | 138.40886 | 138.40886 | | | 0.00 | 0.00 | 0 | 4,361.00 |
| I2050 | On 04/02/2016 | Bond Future | 139.25477 | | 139.25477 | | 139.26313 | 139.26313 | | | 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 06/08/2015 | Index Future | 232.27900 | | 232.27900 | | 232.28900 | 232.28900 | | | 0.00 | 485,463,110.00 | 209 | 0.00 |
| IGOV | On 05/11/2015 | Index Future | 236.06600 | | 236.06600 | | 236.07800 | 236.07800 | | | 0.00 | 0.00 | 0 | 973.00 |
| IGOV | On 04/02/2016 | Index Future | 240.13700 | | 240.13700 | | 240.15400 | 240.15400 | | | 0.00 | 0.00 | 0 | 82.00 |
| IGOV | On 05/05/2016 | Index Future | 244.45500 | | 244.45500 | | 244.47100 | 244.47100 | | | 0.00 | 0.00 | 0 | 0.00 |
| ILBI | On 06/08/2015 | Index Future | 629.41300 | | 629.41300 | | 629.44100 | 629.44100 | | | 0.00 | 12,588,260.00 | 2 | 0.00 |
| ILBI | On 05/11/2015 | Index Future | 639.78700 | | 639.78700 | | 639.81900 | 639.81900 | | | 0.00 | 0.00 | 0 | 0.00 |
| ILBI | On 04/02/2016 | Index Future | 650.77900 | | 650.77900 | | 650.81300 | 650.81300 | | | 0.00 | 6,507,790.00 | 1 | 160.00 |
| JIBAR FUTURE | On 19/08/2015 | Jibar Tradeable Future | 6.32000 | | 93.68000 | | 6.32000 | 93.68000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 16/09/2015 | Jibar Tradeable Future | 6.36000 | | 93.64000 | | 6.36000 | 93.64000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/10/2015 | Jibar Tradeable Future | 6.46000 | | 93.54000 | | 6.46000 | 93.54000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/11/2015 | Jibar Tradeable Future | 6.49000 | | 93.51000 | | 6.49000 | 93.51000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/12/2015 | Jibar Tradeable Future | 6.60000 | | 93.40000 | | 6.60000 | 93.40000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/02/2016 | Jibar Tradeable Future | 6.78000 | | 93.22000 | | 6.78000 | 93.22000 | | | 0.00 | 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 |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|------------------|------------------|---------------|
| JIBAR FUTURE | On 16/03/2016 | Jibar Tradeable Future | | | 6.85000 | | 93.15000 | | 6.85000 | 93.15000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/06/2016 | Jibar Tradeable Future | | | 7.06000 | | 92.94000 | | 7.06000 | 92.94000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/09/2016 | Jibar Tradeable Future | | | 7.27000 | | 92.73000 | | 7.27000 | 92.73000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/12/2016 | Jibar Tradeable Future | | | 7.41000 | | 92.59000 | | 7.41000 | 92.59000 | | | 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 | | | 7.64000 | | 92.36000 | | 7.64000 | 92.36000 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 14/09/2015 | Foreign Exchange Future | | | 0.12600 | | 0.12600 | | 0.12640 | 0.12640 | | | 0.00 | 0.00 | 0 | 13.00 |
| KES / R | On 11/12/2015 | Foreign Exchange Future | | | 0.12450 | | 0.12450 | | 0.12600 | 0.12600 | | | 0.00 | 0.00 | 0 | 1,960.00 |
| KES / R | On 14/03/2016 | Foreign Exchange Future | | | 0.12340 | | 0.12340 | | 0.12390 | 0.12390 | | | 0.00 | 0.00 | 0 | 0.00 |
| NGN / R | On 14/09/2015 | Foreign Exchange Future | | | 0.06380 | | 0.06380 | | 0.06380 | 0.06380 | | | 0.00 | 0.00 | 0 | 17,500.00 |
| NGN / R | On 11/12/2015 | Foreign Exchange Future | | | 0.06060 | | 0.06060 | | 0.06060 | 0.06060 | | | 0.00 | 0.00 | 0 | 76,700.00 |
| NGN / R | On 14/03/2016 | Foreign Exchange Future | | | 0.05780 | | 0.05780 | | 0.05780 | 0.05780 | | | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 11/08/2015 | Any day expiry | | | 8.34030 | | 8.34030 | | 8.34390 | 8.34390 | | 14.02 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 11/08/2015 | Any day expiry | 8.40 | Put | 92.40010 | | 0.09240 | | 99.64880 | 0.09965 | 92.400 | 14.76 | 0.66 | 0.00 | 0 | 8,000.00 |
| NZ\$ / R | On 14/09/2015 | Foreign Exchange Future | | | 8.36970 | | 8.36970 | | 8.37130 | 8.37130 | | 9.71 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 11/12/2015 | Foreign Exchange Future | | | 8.44540 | | 8.44540 | | 8.44960 | 8.44960 | | 10.91 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 14/03/2016 | Foreign Exchange Future | | | 8.53770 | | 8.53770 | | 8.54170 | 8.54170 | | 12.16 | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 14/09/2015 | Foreign Exchange Future | | | 1.09170 | | 1.09170 | | 1.08720 | 1.08720 | | | 0.00 | 0.00 | 0 | 510.00 |
| QUANTO € / \$ | On 11/12/2015 | Foreign Exchange Future | | | 1.09330 | | 1.09330 | | 1.08880 | 1.08880 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 14/03/2016 | Foreign Exchange Future | | | 1.09560 | | 1.09560 | | 1.09110 | 1.09110 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 06/08/2015 | Bond Future | | | 8.23000 | | 118.01674 | | 8.26073 | 117.76824 | | 9.21 | 0.00 | 2,017,850,220.52 | 17,098 | 0.00 |
| R186 | On 05/11/2015 | Bond Future | | | 8.26841 | | 120.07484 | | 8.32089 | 119.65876 | | 9.34 | 0.00 | 37,463,350.08 | 312 | 32,460.00 |
| R186 | On 05/11/2015 | Bond Future | 7.73 | Call | 690.65000 | | 0.69065 | | 610.88000 | 0.61088 | 690.650 | 9.16 | 0.22 | 0.00 | 0 | 169.00 |
| R186 | On 05/11/2015 | Bond Future | 7.75 | Call | 727.67000 | | 0.72767 | | 644.46000 | 0.64446 | 727.670 | 9.17 | 0.23 | 0.00 | 0 | 1,200.00 |
| R186 | On 05/11/2015 | Bond Future | 7.86 | Call | 956.73000 | | 0.95673 | | 853.23000 | 0.85323 | 956.730 | 9.21 | 0.28 | 0.00 | 0 | 674.00 |
| R186 | On 05/11/2015 | Bond Future | 8.22 | Put | 2,432.85000 | | 2.43285 | | 2,666.70000 | 2.66670 | 2,432.850 | 9.33 | 0.52 | 0.00 | 0 | 1,090.00 |
| R186 | On 05/11/2015 | Bond Future | 8.25 | Put | 2,309.15000 | | 2.30915 | | 2,535.98000 | 2.53598 | 2,309.150 | 9.34 | 0.50 | 0.00 | 0 | 8,690.00 |
| R186 | On 05/11/2015 | Bond Future | 8.35 | Call | 2,582.72000 | | 2.58272 | | 2,370.16000 | 2.37016 | 2,582.720 | 9.41 | 0.56 | 0.00 | 0 | 843.00 |
| R186 | On 05/11/2015 | Bond Future | 8.35 | Put | 1,936.73000 | | 1.93673 | | 2,140.25000 | 2.14025 | 1,936.730 | 9.41 | 0.45 | 0.00 | 0 | 9,430.00 |
| R186 | On 05/11/2015 | Bond Future | 8.45 | Put | 1,611.05000 | | 1.61105 | | 1,791.74000 | 1.79174 | 1,611.050 | 9.48 | 0.39 | 0.00 | 0 | 6,308.00 |
| R186 | On 05/11/2015 | Bond Future | 8.50 | Put | 1,464.88000 | | 1.46488 | | 1,634.46000 | 1.63446 | 1,464.880 | 9.52 | 0.37 | 0.00 | 0 | 4,666.00 |
| R186 | On 05/11/2015 | Bond Future | 8.55 | Put | 1,329.71000 | | 1.32971 | | 1,488.49000 | 1.48849 | 1,329.710 | 9.56 | 0.34 | 0.00 | 0 | 4,667.00 |
| R186 | On 05/11/2015 | Bond Future | 8.85 | Put | 713.86000 | | 0.71386 | | 815.35000 | 0.81535 | 713.860 | 9.78 | 0.21 | 0.00 | 0 | 843.00 |
| R186 | On 05/11/2015 | Bond Future | 9.00 | Put | 509.61000 | | 0.50961 | | 588.15000 | 0.58815 | 509.610 | 9.89 | 0.16 | 0.00 | 0 | 2,600.00 |
| R186 | On 04/02/2016 | Bond Future | | | 8.31617 | | 116.83693 | | 8.37040 | 116.41555 | | 9.15 | 0.00 | 37,037,306.81 | 317 | 6,262.00 |
| R186 | On 05/05/2016 | Bond Future | | | 8.35511 | | 118.93007 | | 8.41147 | 118.50071 | | 9.15 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 04/08/2016 | Bond Future | | | 8.39482 | | 115.79567 | | 8.45355 | 115.35727 | | | 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 |

| 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/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 06/08/2015 | Bond Future | 293.44796 | | 293.44796 | | 293.49839 | 293.49839 | | | 0.00 | 272,613,154.84 | 929 | 0.00 |
| R197 | On 05/11/2015 | Bond Future | 298.21776 | | 298.21776 | | 298.23384 | 298.23384 | | | 0.00 | 0.00 | 0 | 927.00 |
| R197 | On 04/02/2016 | Bond Future | 297.00475 | | 297.00475 | | 297.02595 | 297.02595 | | | 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 06/08/2015 | Bond Future | 238.48100 | | 238.48100 | | 238.52219 | 238.52219 | | | 0.00 | 82,275,945.00 | 345 | 0.00 |
| R202 | On 05/11/2015 | Bond Future | 242.35888 | | 242.35888 | | 242.37029 | 242.37029 | | | 0.00 | 0.00 | 0 | 52,921.00 |
| R202 | On 04/02/2016 | Bond Future | 243.16224 | | 243.16224 | | 243.17799 | 243.17799 | | | 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 06/08/2015 | Bond Future | 8.10000 | | 101.51902 | | 8.13584 | 101.32215 | | 7.07 | 0.00 | 715,099,976.88 | 7,044 | 0.00 |
| R2023 | On 05/11/2015 | Bond Future | 8.14413 | | 99.36353 | | 8.20758 | 99.02455 | | 7.37 | 0.00 | 135,829,945.51 | 1,367 | 19,385.00 |
| R2023 | On 04/02/2016 | Bond Future | 8.20339 | | 101.06901 | | 8.26957 | 100.72582 | | 6.98 | 0.00 | 0.00 | 0 | 1,050.00 |
| R2023 | On 05/05/2016 | Bond Future | 8.24506 | | 98.94991 | | 8.31445 | 98.60024 | | 6.98 | 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 06/08/2015 | Bond Future | 7.23500 | | 105.29024 | | 7.27125 | 105.22012 | | 2.32 | 0.00 | 1,722,127,165.44 | 16,356 | 0.00 |
| R203 | On 05/11/2015 | Bond Future | 7.30263 | | 102.86245 | | 7.37220 | 102.74300 | | 2.04 | 0.00 | 0.00 | 0 | 14,092.00 |
| R203 | On 04/02/2016 | Bond Future | 7.36635 | | 104.62821 | | 7.44658 | 104.50837 | | 1.51 | 0.00 | 0.00 | 0 | 0.00 |
| R203 | On 05/05/2016 | Bond Future | 7.38354 | | 102.33218 | | 7.47978 | 102.20981 | | 1.51 | 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 06/08/2015 | Bond Future | 8.61500 | | 95.22404 | | 8.64571 | 94.98216 | | | 0.00 | 547,823,902.12 | 5,753 | 0.00 |
| R2030 | On 05/11/2015 | Bond Future | 8.65296 | | 96.91228 | | 8.70514 | 96.50688 | | | 0.00 | 0.00 | 0 | 5,696.00 |
| R2030 | On 04/02/2016 | Bond Future | 8.70345 | | 94.56875 | | 8.75711 | 94.15791 | | | 0.00 | 0.00 | 0 | 400.00 |
| R2030 | On 31/01/2030 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 06/08/2015 | Bond Future | 8.70000 | | 99.08536 | | 8.73073 | 98.82596 | | | 0.00 | 156,455,783.44 | 1,579 | 0.00 |
| R2032 | On 05/11/2015 | Bond Future | 8.73886 | | 96.69193 | | 8.79102 | 96.25724 | | | 0.00 | 0.00 | 0 | 1,579.00 |
| R2032 | On 04/02/2016 | Bond Future | 8.78937 | | 98.35204 | | 8.84294 | 97.91140 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 05/05/2016 | Bond Future | 8.83312 | | 95.95654 | | 8.88838 | 95.50758 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 31/03/2032 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 28/02/2035 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 06/08/2015 | Bond Future | 8.82500 | | 97.16571 | | 8.85567 | 96.88040 | | | 0.00 | 443,367,134.73 | 4,563 | 0.00 |
| R2037 | On 05/11/2015 | Bond Future | 8.86011 | | 98.91436 | | 8.91212 | 98.43557 | | | 0.00 | 0.00 | 0 | 43,737.00 |
| R2037 | On 04/02/2016 | Bond Future | 8.90877 | | 96.35480 | | 8.96211 | 95.86934 | | | 0.00 | 0.00 | 0 | 370.00 |
| R2037 | On 05/05/2016 | Bond Future | 8.95241 | | 98.08145 | | 9.00730 | 97.58699 | | | 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 |

| 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 |
|------------------|---------------|--------------------|--------|------------|-----------|---------|------------|-----------|--------------|----------------|-------------------|------------|-------|------------------|------------------|---------------|
| R204 | On 06/08/2015 | Bond Future | | | 7.56500 | | 102.39053 | | 7.59613 | 102.29900 | | 3.54 | 0.00 | 421,132,249.89 | 4,113 | 0.00 |
| R204 | On 05/11/2015 | Bond Future | | | 7.62664 | | 104.10800 | | 7.68752 | 103.94116 | | 3.36 | 0.00 | 33,314,560.00 | 320 | 14,497.00 |
| R204 | On 04/02/2016 | Bond Future | | | 7.69145 | | 101.85761 | | 7.75766 | 101.68954 | | 2.92 | 0.00 | 0.00 | 0 | 0.00 |
| R204 | On 05/05/2016 | Bond Future | | | 7.73625 | | 103.68222 | | 7.80968 | 103.51076 | | 2.92 | 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 |
| R2044 | On 06/08/2015 | Bond Future | | | 8.87500 | | 98.99001 | | 8.91564 | 98.57679 | | | 0.00 | 812,213,032.05 | 8,205 | 0.00 |
| R2044 | On 05/11/2015 | Bond Future | | | 8.90738 | | 100.78588 | | 8.96958 | 100.15926 | | | 0.00 | 0.00 | 0 | 14,593.00 |
| R2044 | On 04/02/2016 | Bond Future | | | 8.95369 | | 98.13318 | | 9.01746 | 97.49734 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 05/05/2016 | Bond Future | | | 8.99520 | | 99.89182 | | 9.06075 | 99.24413 | | | 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 06/08/2015 | Bond Future | | | 8.87000 | | 102.64175 | | 8.91065 | 102.21702 | | | 0.00 | 986,695,142.75 | 9,613 | 0.00 |
| R2048 | On 05/11/2015 | Bond Future | | | 8.90362 | | 100.07157 | | 8.96584 | 99.42757 | | | 0.00 | 0.00 | 0 | 47,865.00 |
| R2048 | On 04/02/2016 | Bond Future | | | 8.95173 | | 101.78926 | | 9.01554 | 101.13570 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 05/05/2016 | Bond Future | | | 8.98969 | | 99.17626 | | 9.05522 | 98.51063 | | | 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 06/08/2015 | Bond Future | | | 7.77000 | | 98.62702 | | 7.80600 | 98.49601 | | 4.68 | 0.00 | 206,130,471.80 | 2,090 | 0.00 |
| R207 | On 05/11/2015 | Bond Future | | | 7.82752 | | 100.28339 | | 7.88711 | 100.07714 | | 4.48 | 0.00 | 2,206,234.58 | 22 | 37,422.00 |
| R207 | On 05/11/2015 | Bond Future | 7.43 | Call | 352.81000 | 0.35281 | | 304.47000 | 0.30447 | | 352.810 | 4.37 | 0.27 | 0.00 | 0 | 53.00 |
| R207 | On 05/11/2015 | Bond Future | 7.50 | Call | 423.98000 | 0.42398 | | 368.22000 | 0.36822 | | 423.980 | 4.38 | 0.31 | 0.00 | 0 | 19.00 |
| R207 | On 04/02/2016 | Bond Future | | | 7.88982 | | 98.36260 | | 7.95334 | 98.15439 | | | 0.00 | 0.00 | 0 | 0.00 |
| R207 | On 04/02/2016 | Bond Future | 7.27 | Call | 372.98000 | 0.37298 | | 328.75000 | 0.32875 | | 372.980 | 3.97 | 0.23 | 0.00 | 0 | 43.00 |
| R207 | On 04/02/2016 | Bond Future | 7.50 | Call | 592.35000 | 0.59235 | | 529.44000 | 0.52944 | | 592.350 | 4.02 | 0.33 | 0.00 | 0 | 19.00 |
| R207 | On 05/05/2016 | Bond Future | | | 7.94115 | | 100.12476 | | 8.00975 | 99.91246 | | | 0.00 | 0.00 | 0 | 0.00 |
| R207 | On 05/05/2016 | Bond Future | 7.56 | Call | 885.75000 | 0.88575 | | 811.16000 | 0.81116 | | 885.750 | 4.03 | 0.37 | 0.00 | 0 | 43.00 |
| R207 | On 04/08/2016 | Bond Future | | | 7.99549 | | 98.30559 | | 8.07024 | 98.08839 | | | 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 06/08/2015 | Bond Future | | | 7.90000 | | 97.30947 | | 7.93093 | 97.17544 | | 5.74 | 0.00 | 2,107,917,739.14 | 21,662 | 0.00 |
| R208 | On 05/11/2015 | Bond Future | | | 7.94674 | | 95.58123 | | 8.00558 | 95.33572 | | | 0.00 | 25,615,769.64 | 268 | 40,477.00 |
| R208 | On 05/11/2015 | Bond Future | 8.48 | Put | 349.27000 | 0.34927 | | 409.54000 | 0.40954 | | 349.270 | 5.96 | 0.21 | 0.00 | 0 | 2,200.00 |
| R208 | On 04/02/2016 | Bond Future | | | 8.00371 | | 97.22213 | | 8.06561 | 96.97393 | | | 0.00 | 0.00 | 0 | 0.00 |
| R208 | On 05/05/2016 | Bond Future | | | 8.04823 | | 95.56195 | | 8.11399 | 95.30897 | | | 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 |

| 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|------------------|------------------|---------------|
| 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 06/08/2015 | Bond Future | | | 8.76000 | | 78.50723 | | 8.79065 | 78.27107 | | 14.03 | 0.00 | 1,428,360,542.62 | 18,194 | 0.00 |
| R209 | On 05/11/2015 | Bond Future | | | 8.79237 | | 76.77607 | | 8.84429 | 76.37971 | | 14.99 | 0.00 | 0.00 | 0 | 24,850.00 |
| R209 | On 05/11/2015 | Bond Future | 8.50 | Call | 1,321.73000 | | 1.32173 | | 1,196.04000 | 1.19604 | 1,321.730 | 14.74 | 0.36 | 0.00 | 0 | 900.00 |
| R209 | On 05/11/2015 | Bond Future | 9.16 | Put | 1,164.99000 | | 1.16499 | | 1,301.03000 | 1.30103 | 1,164.990 | 15.17 | 0.30 | 0.00 | 0 | 640.00 |
| R209 | On 05/11/2015 | Bond Future | 9.25 | Put | 977.66000 | | 0.97766 | | 1,097.76000 | 1.09776 | 977.660 | 15.27 | 0.26 | 0.00 | 0 | 900.00 |
| R209 | On 04/02/2016 | Bond Future | | | 8.83728 | | 78.09421 | | 8.89044 | 77.69227 | | 14.95 | 0.00 | 0.00 | 0 | 400.00 |
| R209 | On 04/02/2016 | Bond Future | 9.52 | Put | 1,407.20000 | | 1.40720 | | 1,521.75000 | 1.52175 | 1,407.200 | 15.51 | 0.26 | 0.00 | 0 | 2,200.00 |
| R209 | On 05/05/2016 | Bond Future | | | 8.87613 | | 76.34359 | | 8.93076 | 75.93414 | | 14.95 | 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 06/08/2015 | Bond Future | | | 182.56646 | | 182.56646 | | 182.59784 | 182.59784 | | | 0.00 | 137,107,411.46 | 751 | 0.00 |
| R210 | On 05/11/2015 | Bond Future | | | 183.39903 | | 183.39903 | | 183.40880 | 183.40880 | | | 0.00 | 0.00 | 0 | 1,698.00 |
| R210 | On 04/02/2016 | Bond Future | | | 186.56171 | | 186.56171 | | 186.57472 | 186.57472 | | | 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 06/08/2015 | Bond Future | | | 134.30758 | | 134.30758 | | 134.33071 | 134.33071 | | | 0.00 | 150,424,489.60 | 1,120 | 0.00 |
| R211 | On 05/11/2015 | Bond Future | | | 136.48805 | | 136.48805 | | 136.49800 | 136.49800 | | | 0.00 | 0.00 | 0 | 0.00 |
| R211 | On 04/02/2016 | Bond Future | | | 137.14515 | | 137.14515 | | 137.15759 | 137.15759 | | | 0.00 | 0.00 | 0 | 1,120.00 |
| R211 | On 31/01/2017 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R212 | On 06/08/2015 | Bond Future | | | 141.33430 | | 141.33430 | | 141.35861 | 141.35861 | | | 0.00 | 147,694,343.50 | 1,045 | 0.00 |
| R212 | On 05/11/2015 | Bond Future | | | 143.63129 | | 143.63129 | | 143.63931 | 143.63931 | | | 0.00 | 0.00 | 0 | 928.00 |
| R212 | On 04/02/2016 | Bond Future | | | 144.24594 | | 144.24594 | | 144.25661 | 144.25661 | | | 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 06/08/2015 | Bond Future | | | 8.64000 | | 89.24397 | | 8.67070 | 89.01046 | | 11.99 | 0.00 | 304,678,913.58 | 3,414 | 0.00 |
| R213 | On 05/11/2015 | Bond Future | | | 8.68340 | | 87.24770 | | 8.73036 | 86.89502 | | 12.79 | 0.00 | 0.00 | 0 | 19,120.00 |
| R213 | On 04/02/2016 | Bond Future | | | 8.73528 | | 88.74523 | | 8.78350 | 88.38788 | | 12.68 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 05/05/2016 | Bond Future | | | 8.77540 | | 86.78570 | | 8.82510 | 86.42161 | | 12.68 | 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 06/08/2015 | Bond Future | | | 8.80000 | | 79.66613 | | 8.83562 | 79.37590 | | 14.76 | 0.00 | 973,520,108.60 | 12,220 | 0.00 |
| R214 | On 05/11/2015 | Bond Future | | | 8.83186 | | 77.81952 | | 8.88888 | 77.35891 | | 15.74 | 0.00 | 0.00 | 0 | 12,095.00 |
| R214 | On 04/02/2016 | Bond Future | | | 8.87813 | | 79.15517 | | 8.93653 | 78.68793 | | 15.72 | 0.00 | 0.00 | 0 | 4,620.00 |

| 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 05/05/2016 | Bond Future | 8.91431 | | 77.27742 | | 8.97424 | 76.80157 | | 15.72 | 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 14/09/2015 | Foreign Exchange Future | 22,460.40000 | | 22,460.40000 | | 22,538.15000 | 2,538.15000 | | | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 14/09/2015 | Foreign Exchange Future | 4.56660 | | 4.56660 | | 4.56970 | 4.56970 | | 14.33 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 11/12/2015 | Foreign Exchange Future | 4.52840 | | 4.52840 | | 4.53080 | 4.53080 | | 14.85 | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 14/09/2015 | Foreign Exchange Future | 1.60870 | | 1.60870 | | 1.61600 | 1.61600 | | | 0.00 | 0.00 | 0 | 130.00 |
| ZMW / R | On 11/12/2015 | Foreign Exchange Future | 1.56920 | | 1.56920 | | 1.57940 | 1.57940 | | | 0.00 | 0.00 | 0 | 0.00 |
| Total for Derivatives : | | | | | | | | | | | | 17,119,104,576.36 | 245,529 | 3575974.00 |
| Grand Total: | | | | | | | | | | | | 17,119,104,576.36 | 245,529 | 3575974.00 |