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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/11/2015

| Contract Details | Strike | Call / Put | MTM Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest | |
|--------------------|---------------|----------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|-----------|
| Derivatives | | | | | | | | | | | | | | |
| \$ / R | On 20/11/2015 | Any day expiry | 14.02560 | 14.02560 | | 14.18380 | 14.18380 | | 16.80 | 0.00 | 0.00 | 0 | 0.00 | |
| \$ / R | On 20/11/2015 | Any day expiry | 13.14 | Put | 0.01090 | 0.00001 | 0.02650 | 0.00003 | 0.011 | 34.90 | 0.00 | 0.00 | 0 | 8,000.00 |
| \$ / R | On 20/11/2015 | Any day expiry | 13.75 | Put | 2.31880 | 0.00232 | 1.83600 | 0.00184 | 2.319 | 21.29 | 0.04 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 24/11/2015 | Any day expiry | | | 14.02090 | 14.02090 | 14.18990 | 14.18990 | | 14.11 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 24/11/2015 | Any day expiry | 13.68 | Call | 354.92640 | 0.35493 | 517.67880 | 0.51768 | 354.926 | 16.90 | 0.90 | 0.00 | 0 | 9,000.00 |
| \$ / R | On 24/11/2015 | Any day expiry | 13.99 | Call | 109.13080 | 0.10913 | 241.66820 | 0.24167 | 109.131 | 14.20 | 0.56 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 25/11/2015 | Any day expiry | | | 14.02300 | 14.02300 | 14.19130 | 14.19130 | | 14.36 | 0.00 | 678,600.00 | 48 | 301.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 10.80 | Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 17.72 | 0.00 | 0.00 | 0 | 300.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 11.15 | Put | 0.00000 | 0.00000 | 0.00050 | 0.00000 | 0.000 | 17.72 | 0.00 | 0.00 | 0 | 250.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 12.63 | Put | 0.02330 | 0.00002 | 0.03490 | 0.00003 | 0.023 | 23.32 | 0.00 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 12.85 | Put | 0.09940 | 0.00010 | 0.05810 | 0.00006 | 0.099 | 21.95 | 0.00 | 0.00 | 0 | 15,000.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 12.93 | Put | 0.16810 | 0.00017 | 0.09730 | 0.00010 | 0.168 | 21.45 | 0.00 | 0.00 | 0 | 201.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 13.03 | Call | 993.32380 | 0.99332 | 1,161.48450 | 1.16148 | 993.324 | 20.83 | 1.00 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 13.03 | Put | 0.32380 | 0.00032 | 0.18450 | 0.00018 | 0.324 | 20.83 | 0.00 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 13.24 | Call | 784.26160 | 0.78426 | 951.99390 | 0.95199 | 784.262 | 19.52 | 0.99 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 13.25 | Put | 1.34490 | 0.00134 | 0.73850 | 0.00074 | 1.345 | 19.45 | 0.01 | 0.00 | 0 | 15,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| \$ / R | On 25/11/2015 | Any day expiry | 13.25 | Call | 774.34490 | 0.77434 | 942.03850 | 0.94204 | 774.345 | 19.45 | 0.99 | 0.00 | 0 | 11,500.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 13.33 | Call | 695.22170 | 0.69522 | 862.51050 | 0.86251 | 695.222 | 18.94 | 0.98 | 0.00 | 0 | 201.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 13.33 | Put | 2.22170 | 0.00222 | 1.21050 | 0.00121 | 2.222 | 18.94 | 0.02 | 0.00 | 0 | 201.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 13.43 | Call | 597.07640 | 0.59708 | 763.52290 | 0.76352 | 597.076 | 18.25 | 0.97 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 13.65 | Call | 387.86250 | 0.38786 | 549.36140 | 0.54936 | 387.863 | 16.75 | 0.90 | 0.00 | 0 | 15,000.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 13.73 | Call | 316.27570 | 0.31628 | 473.89500 | 0.47389 | 316.276 | 16.20 | 0.85 | 0.00 | 0 | 201.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 13.85 | Call | 217.18960 | 0.21719 | 365.20340 | 0.36520 | 217.190 | 15.38 | 0.74 | 0.00 | 0 | 250.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 17.45 | Call | 0.08010 | 0.00008 | 0.03790 | 0.00004 | 0.080 | 49.87 | 0.00 | 0.00 | 0 | 300.00 |
| \$ / R | On 26/11/2015 | Any day expiry | | | 14.02500 | 14.02500 | 14.19260 | 14.19260 | | 14.28 | 0.00 | 0.00 | 0 | 67.00 |
| \$ / R | On 08/12/2015 | Any day expiry | | | 14.05350 | 14.05350 | 14.22130 | 14.22130 | | 15.70 | 0.00 | 0.00 | 0 | 276.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | | | 14.06130 | 14.06130 | 14.23000 | 14.23000 | | 16.02 | 0.00 | 788,642,071.80 | 56,086 | 591,243.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 10.95 | Call | 3,111.31240 | 3.11131 | 3,280.00080 | 3.28000 | 3,111.312 | 26.64 | 1.00 | 0.00 | 0 | 4,331.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 10.95 | Put | 0.01240 | 0.00001 | 0.00080 | 0.00000 | 0.012 | 26.64 | 0.00 | 0.00 | 0 | 8,917.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.00 | Call | 3,061.31340 | 3.06131 | 3,230.00070 | 3.23000 | 3,061.313 | 26.30 | 1.00 | 0.00 | 0 | 1,177.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.20 | Call | 2,861.31840 | 2.86132 | 3,030.00040 | 3.03000 | 2,861.318 | 24.92 | 1.00 | 0.00 | 0 | 39,222.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.40 | Call | 2,661.33460 | 2.66133 | 2,830.00040 | 2.83000 | 2,661.335 | 24.02 | 1.00 | 0.00 | 0 | 1,197.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.60 | Put | 0.07180 | 0.00007 | 0.00210 | 0.00000 | 0.072 | 23.28 | 0.00 | 0.00 | 0 | 800.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.61 | Put | 0.07440 | 0.00007 | 0.00220 | 0.00000 | 0.074 | 23.24 | 0.00 | 0.00 | 0 | 580.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.75 | Put | 0.12340 | 0.00012 | 0.00680 | 0.00001 | 0.123 | 22.72 | 0.00 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.80 | Put | 0.14770 | 0.00015 | 0.01000 | 0.00001 | 0.148 | 22.53 | 0.00 | 0.00 | 0 | 1,100.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.90 | Put | 0.21140 | 0.00021 | 0.02080 | 0.00002 | 0.211 | 22.16 | 0.00 | 0.00 | 0 | 8,210.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.00 | Put | 0.30180 | 0.00030 | 0.04200 | 0.00004 | 0.302 | 21.79 | 0.00 | 0.00 | 0 | 121,600.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.15 | Call | 1,911.81310 | 1.91181 | 2,080.11300 | 2.08011 | 1,911.813 | 21.23 | 1.00 | 0.00 | 0 | 1,650.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.18 | Put | 0.57020 | 0.00057 | 0.13660 | 0.00014 | 0.570 | 21.12 | 0.00 | 0.00 | 0 | 150.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.20 | Call | 1,861.91170 | 1.86191 | 2,030.15480 | 2.03015 | 1,861.912 | 21.04 | 1.00 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.50 | Call | 1,563.03370 | 1.56303 | 1,730.87040 | 1.73087 | 1,563.034 | 19.93 | 0.99 | 0.00 | 0 | 500.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.56 | Put | 2.12900 | 0.00213 | 1.19170 | 0.00119 | 2.129 | 19.70 | 0.01 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.57 | Call | 1,493.50300 | 1.49350 | 1,661.25450 | 1.66125 | 1,493.503 | 19.67 | 0.99 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.58 | Call | 1,483.57940 | 1.48358 | 1,651.32030 | 1.65132 | 1,483.579 | 19.63 | 0.99 | 0.00 | 0 | 150.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.60 | Call | 1,463.74000 | 1.46374 | 1,631.46120 | 1.63146 | 1,463.740 | 19.56 | 0.99 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.70 | Put | 3.31420 | 0.00331 | 2.38690 | 0.00239 | 3.314 | 19.10 | 0.01 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.76 | Put | 3.90620 | 0.00391 | 3.16380 | 0.00316 | 3.906 | 18.77 | 0.02 | 0.00 | 0 | 402.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.77 | Put | 4.01510 | 0.00402 | 3.31290 | 0.00331 | 4.015 | 18.71 | 0.02 | 0.00 | 0 | 12,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.80 | Call | 1,265.66120 | 1.26566 | 1,433.79730 | 1.43380 | 1,265.661 | 18.55 | 0.98 | 0.00 | 0 | 17,883.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.80 | Put | 4.36120 | 0.00436 | 3.79730 | 0.00380 | 4.361 | 18.55 | 0.02 | 0.00 | 0 | 50,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.85 | Put | 5.00900 | 0.00501 | 4.31310 | 0.00431 | 5.009 | 18.27 | 0.02 | 0.00 | 0 | 8,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.90 | Call | 1,167.05760 | 1.16706 | 1,334.90250 | 1.33490 | 1,167.058 | 18.00 | 0.98 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.90 | Put | 5.75760 | 0.00576 | 4.90250 | 0.00490 | 5.758 | 18.00 | 0.02 | 0.00 | 0 | 100.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.00 | Call | 1,068.92490 | 1.06892 | 1,236.34760 | 1.23635 | 1,068.925 | 17.45 | 0.97 | 0.00 | 0 | 1,197.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.00 | Put | 7.62490 | 0.00762 | 6.34760 | 0.00635 | 7.625 | 17.45 | 0.03 | 0.00 | 0 | 54,500.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.05 | Put | 8.78420 | 0.00878 | 7.23040 | 0.00723 | 8.784 | 17.17 | 0.04 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.10 | Call | 971.42750 | 0.97143 | 1,138.24160 | 1.13824 | 971.428 | 16.90 | 0.96 | 0.00 | 0 | 13,241.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.20 | Call | 874.78840 | 0.87479 | 1,040.73000 | 1.04073 | 874.788 | 16.35 | 0.94 | 0.00 | 0 | 677.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.20 | Put | 13.48840 | 0.01349 | 10.73000 | 0.01073 | 13.488 | 16.35 | 0.06 | 0.00 | 0 | 60.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.25 | Call | 826.88020 | | 0.82688 | 992.25470 | 0.99225 | 826.880 | 16.08 | 0.94 | 0.00 | 0 | 201.00 | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.28 | Call | 798.29260 | | 0.79829 | 963.27540 | 0.96328 | 798.293 | 15.91 | 0.93 | 0.00 | 0 | 150.00 | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.31 | Call | 769.83620 | | 0.76984 | 934.38460 | 0.93438 | 769.836 | 15.75 | 0.93 | 0.00 | 0 | 5,000.00 | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.36 | Put | 21.76120 | | 0.02176 | 16.44960 | 0.01645 | 21.761 | 15.53 | 0.09 | 0.00 | 0 | 1,260.00 | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.38 | Call | 705.06840 | | 0.70507 | 867.35900 | 0.86736 | 705.068 | 15.55 | 0.91 | 0.00 | 0 | 12,000.00 | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.40 | Call | 687.22220 | | 0.68722 | 848.31960 | 0.84832 | 687.222 | 15.56 | 0.90 | 0.00 | 0 | 1,300.00 | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.40 | Put | 25.92220 | | 0.02592 | 18.31960 | 0.01832 | 25.922 | 15.56 | 0.10 | 0.00 | 0 | 1,000.00 | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.44 | Call | 651.99480 | | 0.65199 | 810.40890 | 0.81041 | 651.995 | 15.59 | 0.88 | 0.00 | 0 | 39,222.00 | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.50 | Call | 600.42330 | | 0.60042 | 754.01170 | 0.75401 | 600.423 | 15.63 | 0.86 | 0.00 | 0 | 2,150.00 | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.50 | Put | 39.12330 | | 0.03912 | 24.01170 | 0.02401 | 39.123 | 15.63 | 0.14 | 0.00 | 0 | 200.00 | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.52 | Call | 583.60010 | | 0.58360 | 736.08710 | 0.73609 | 583.600 | 15.65 | 0.85 | 0.00 | 0 | 5,200.00 | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.59 | Call | 526.29840 | | 0.52630 | 674.50280 | 0.67450 | 526.298 | 15.69 | 0.82 | 0.00 | 0 | 12,000.00 | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.60 | Call | 518.32470 | | 0.51832 | 665.86200 | 0.66586 | 518.325 | 15.70 | 0.81 | 0.00 | 0 | 1,300.00 | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.62 | Put | 61.24440 | | 0.06124 | 38.70610 | 0.03871 | 61.244 | 15.72 | 0.20 | 0.00 | 0 | 4,000.00 | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.63 | Put | 63.43840 | | 0.06344 | 40.19170 | 0.04019 | 63.438 | 15.72 | 0.20 | 0.00 | 0 | 250.00 | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.64 | Put | 65.69120 | | 0.06569 | 41.72200 | 0.04172 | 65.691 | 15.73 | 0.21 | 0.00 | 0 | 10,000.00 | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.65 | Put | 68.00250 | | 0.06800 | 43.29710 | 0.04330 | 68.003 | 15.74 | 0.22 | 0.00 | 0 | 15,000.00 | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.66 | Call | 471.67320 | | 0.47167 | 614.91770 | 0.61492 | 471.673 | 15.74 | 0.78 | 0.00 | 0 | 2,000.00 | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.72 | Call | 427.18000 | | 0.42718 | 565.63960 | 0.56564 | 427.180 | 15.79 | 0.74 | 0.00 | 0 | 500.00 | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.72 | Put | 85.88000 | | 0.08588 | 55.63960 | 0.05564 | 85.880 | 15.79 | 0.26 | 0.00 | 0 | 500.00 | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.80 | Put | 110.16340 | | 0.11016 | 72.80870 | 0.07281 | 110.163 | 15.84 | 0.31 | 0.00 | 0 | 11,200.00 | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.83 | Call | 351.68320 | | 0.35168 | 480.15880 | 0.48016 | 351.683 | 15.86 | 0.67 | 0.00 | 0 | 1,260.00 | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.84 | Put | 123.92900 | | 0.12393 | 82.72500 | 0.08273 | 123.929 | 15.87 | 0.33 | 0.00 | 0 | 13,360.00 | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.91 | Call | 302.02590 | | 0.30203 | 422.37030 | 0.42237 | 302.026 | 15.92 | 0.62 | 0.00 | 0 | 200.00 | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.91 | Put | 150.72590 | | 0.15073 | 102.37030 | 0.10237 | 150.726 | 15.92 | 0.38 | 0.00 | 0 | 200.00 | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.92 | Put | 154.84040 | | 0.15484 | 105.42400 | 0.10542 | 154.840 | 15.93 | 0.39 | 0.00 | 0 | 1,500.00 | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.95 | Put | 167.61660 | | 0.16762 | 114.96620 | 0.11497 | 167.617 | 15.95 | 0.41 | 0.00 | 0 | 6,000.00 | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.00 | Call | 251.66380 | | 0.25166 | 362.16540 | 0.36217 | 251.664 | 15.99 | 0.55 | 0.00 | 0 | 51,500.00 | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.00 | Put | 190.36380 | | 0.19036 | 132.16540 | 0.13217 | 190.364 | 15.99 | 0.45 | 0.00 | 0 | 1,000.00 | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.01 | Put | 195.13190 | | 0.19513 | 135.80340 | 0.13580 | 195.132 | 15.99 | 0.46 | 0.00 | 0 | 50,000.00 | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.04 | Call | 231.17130 | | 0.23117 | 337.11780 | 0.33712 | 231.171 | 16.01 | 0.52 | 0.00 | 0 | 13,360.00 | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.09 | Call | 208.15390 | | 0.20815 | 307.33120 | 0.30733 | 208.154 | 16.12 | 0.49 | 0.00 | 0 | 1,500.00 | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.12 | Put | 254.04330 | | 0.25404 | 180.27840 | 0.18028 | 254.043 | 16.19 | 0.53 | 0.00 | 0 | 200.00 | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.20 | Call | 164.19890 | | 0.16420 | 247.83670 | 0.24784 | 164.199 | 16.39 | 0.41 | 0.00 | 0 | 1,000.00 | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.24 | Call | 150.20320 | | 0.15020 | 229.25470 | 0.22925 | 150.203 | 16.49 | 0.39 | 0.00 | 0 | 250.00 | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.27 | Put | 349.06210 | | 0.34906 | 256.02980 | 0.25603 | 349.062 | 16.56 | 0.63 | 0.00 | 0 | 10,000.00 | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.28 | Call | 137.20300 | | 0.13720 | 211.75560 | 0.21176 | 137.203 | 16.59 | 0.36 | 0.00 | 0 | 12,000.00 | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.30 | Put | 369.76250 | | 0.36976 | 273.40700 | 0.27341 | 369.763 | 16.64 | 0.65 | 0.00 | 0 | 12,000.00 | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.37 | Call | 111.36120 | | 0.11136 | 176.21500 | 0.17622 | 111.361 | 16.81 | 0.31 | 0.00 | 0 | 580.00 | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.37 | Put | 420.06120 | | 0.42006 | 316.21500 | 0.31622 | 420.061 | 16.81 | 0.69 | 0.00 | 0 | 8,000.00 | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.50 | Call | 81.46150 | | 0.08146 | 133.57200 | 0.13357 | 81.461 | 17.13 | 0.24 | 0.00 | 0 | 55,000.00 | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.50 | Put | 520.16150 | | 0.52016 | 403.57200 | 0.40357 | 520.162 | 17.13 | 0.76 | 0.00 | 0 | 201.00 | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.70 | Call | 49.25880 | | 0.04926 | 85.16350 | 0.08516 | 49.259 | 17.63 | 0.16 | 0.00 | 0 | 500.00 | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.75 | Call | 43.28210 | | 0.04328 | 75.79990 | 0.07580 | 43.282 | 17.75 | 0.14 | 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 | 14.83 | Call | 34.63440 | 0.03463 | 62.72980 | 0.06273 | 34.634 | 17.88 | 0.12 | 0.00 | 0 | 6,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.84 | Call | 33.67030 | 0.03367 | 61.24860 | 0.06125 | 33.670 | 17.89 | 0.11 | 0.00 | 0 | 5,752.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.97 | Call | 23.16780 | 0.02317 | 44.38330 | 0.04438 | 23.168 | 18.10 | 0.08 | 0.00 | 0 | 8,210.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 15.00 | Call | 21.21590 | 0.02122 | 41.08950 | 0.04109 | 21.216 | 18.15 | 0.08 | 32,592,534.00 | 30,000 | 130,600.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 15.30 | Call | 8.52480 | 0.00852 | 18.47970 | 0.01848 | 8.525 | 18.63 | 0.03 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 15.42 | Call | 5.83770 | 0.00584 | 13.26210 | 0.01326 | 5.838 | 18.82 | 0.02 | 0.00 | 0 | 11,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 15.57 | Call | 4.04680 | 0.00405 | 8.69250 | 0.00869 | 4.047 | 19.38 | 0.02 | 0.00 | 0 | 39,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 15.80 | Call | 2.46700 | 0.00247 | 5.14510 | 0.00515 | 2.467 | 20.35 | 0.01 | 0.00 | 0 | 53,000.00 |
| \$ / R | On 21/12/2015 | Any day expiry | | | 14.08740 | 14.08740 | 14.25900 | 14.25900 | | 16.04 | 0.00 | 0.00 | 0 | 250.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 10.80 | Put | 0.00100 | 0.00000 | 0.02970 | 0.00003 | 0.001 | 20.61 | 0.00 | 0.00 | 0 | 300.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 11.15 | Put | 0.01680 | 0.00002 | 0.04830 | 0.00005 | 0.017 | 21.09 | 0.00 | 0.00 | 0 | 250.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 14.15 | Call | 239.47090 | 0.23947 | 330.39010 | 0.33039 | 239.471 | 16.17 | 0.47 | 0.00 | 0 | 250.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 17.87 | Call | 0.89660 | 0.00090 | 1.05680 | 0.00106 | 0.897 | 28.33 | 0.00 | 0.00 | 0 | 300.00 |
| \$ / R | On 29/12/2015 | Any day expiry | | | 14.10830 | 14.10830 | 14.28040 | 14.28040 | | 15.70 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/12/2015 | Any day expiry | 13.50 | Put | 72.08920 | 0.07209 | 48.73120 | 0.04873 | 72.089 | 15.14 | 0.18 | 0.00 | 0 | 100.00 |
| \$ / R | On 29/12/2015 | Any day expiry | 13.92 | Call | 391.32200 | 0.39132 | 506.55420 | 0.50655 | 391.322 | 15.53 | 0.61 | 0.00 | 0 | 100.00 |
| \$ / R | On 12/01/2016 | Any day expiry | | | 14.14500 | 14.14500 | 14.31780 | 14.31780 | | 15.42 | 0.00 | 61,609,838.00 | 4,330 | 4,390.00 |
| \$ / R | On 13/01/2016 | Any day expiry | | | 14.14760 | 14.14760 | 14.32050 | 14.32050 | | 15.42 | 0.00 | 0.00 | 0 | 1,650.00 |
| \$ / R | On 27/01/2016 | Any day expiry | | | 14.18400 | 14.18400 | 14.35680 | 14.35680 | | 15.37 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/01/2016 | Any day expiry | 11.80 | Put | 3.03660 | 0.00304 | 2.82560 | 0.00283 | 3.037 | 17.89 | 0.01 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/01/2016 | Any day expiry | 12.97 | Call | 1,242.69320 | 1.24269 | 1,406.52500 | 1.40653 | 1,242.693 | 14.34 | 0.93 | 0.00 | 0 | 4,600.00 |
| \$ / R | On 27/01/2016 | Any day expiry | 13.11 | Call | 1,116.38280 | 1.11638 | 1,276.58210 | 1.27658 | 1,116.383 | 14.39 | 0.90 | 0.00 | 0 | 3,600.00 |
| \$ / R | On 27/01/2016 | Any day expiry | 13.50 | Put | 108.25890 | 0.10826 | 80.41800 | 0.08042 | 108.259 | 14.52 | 0.21 | 0.00 | 0 | 150.00 |
| \$ / R | On 27/01/2016 | Any day expiry | 14.48 | Call | 267.38640 | 0.26739 | 339.24000 | 0.33924 | 267.386 | 16.01 | 0.40 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/01/2016 | Any day expiry | 15.32 | Call | 97.24820 | 0.09725 | 128.57520 | 0.12858 | 97.248 | 17.89 | 0.17 | 0.00 | 0 | 150.00 |
| \$ / R | On 29/01/2016 | Any day expiry | | | 14.18900 | 14.18900 | 14.36180 | 14.36180 | | 15.41 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/01/2016 | Any day expiry | 13.74 | Put | 183.54860 | 0.18355 | 139.25140 | 0.13925 | 183.549 | 14.86 | 0.30 | 0.00 | 0 | 100.00 |
| \$ / R | On 29/01/2016 | Any day expiry | 14.26 | Call | 354.62450 | 0.35462 | 444.58840 | 0.44459 | 354.624 | 15.55 | 0.48 | 0.00 | 0 | 100.00 |
| \$ / R | On 12/02/2016 | Any day expiry | | | 14.22400 | 14.22400 | 14.39700 | 14.39700 | | 15.46 | 0.00 | 545,136.60 | 38 | 38.00 |
| \$ / R | On 12/02/2016 | Any day expiry | 11.60 | Put | 3.52880 | 0.00353 | 3.67940 | 0.00368 | 3.529 | 17.99 | 0.01 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 12/02/2016 | Any day expiry | 15.40 | Call | 128.32530 | 0.12833 | 163.10920 | 0.16311 | 128.325 | 18.14 | 0.19 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 19/02/2016 | Any day expiry | | | 14.24150 | 14.24150 | 14.41460 | 14.41460 | | 15.55 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 19/02/2016 | Any day expiry | 13.93 | Call | 599.48440 | 0.59948 | 716.33790 | 0.71634 | 599.484 | 15.09 | 0.63 | 0.00 | 0 | 3,600.00 |
| \$ / R | On 19/02/2016 | Any day expiry | 14.30 | Put | 477.40630 | 0.47741 | 395.69330 | 0.39569 | 477.406 | 15.66 | 0.51 | 0.00 | 0 | 100.00 |
| \$ / R | On 19/02/2016 | Any day expiry | 14.91 | Call | 233.00700 | 0.23301 | 288.34020 | 0.28834 | 233.007 | 17.05 | 0.31 | 0.00 | 0 | 100.00 |
| \$ / R | On 25/02/2016 | Any day expiry | | | 14.25660 | 14.25660 | 14.42980 | 14.42980 | | 15.61 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/02/2016 | Any day expiry | 11.80 | Put | 6.73760 | 0.00674 | 6.89310 | 0.00689 | 6.738 | 17.10 | 0.01 | 0.00 | 0 | 250.00 |
| \$ / R | On 25/02/2016 | Any day expiry | 13.50 | Put | 144.23330 | 0.14423 | 115.16030 | 0.11516 | 144.233 | 14.58 | 0.22 | 0.00 | 0 | 150.00 |
| \$ / R | On 25/02/2016 | Any day expiry | 14.84 | Call | 269.17100 | 0.26917 | 329.58520 | 0.32959 | 269.171 | 16.92 | 0.34 | 0.00 | 0 | 250.00 |
| \$ / R | On 25/02/2016 | Any day expiry | 15.64 | Call | 130.34090 | 0.13034 | 162.93790 | 0.16294 | 130.341 | 18.67 | 0.18 | 0.00 | 0 | 150.00 |
| \$ / R | On 29/02/2016 | Any day expiry | | | 14.26680 | 14.26680 | 14.44000 | 14.44000 | | 15.61 | 0.00 | 1,804,275.00 | 125 | 125.00 |
| \$ / R | On 29/02/2016 | Any day expiry | 13.92 | Put | 297.47700 | 0.29748 | 241.31870 | 0.24132 | 297.477 | 15.14 | 0.36 | 0.00 | 0 | 100.00 |
| \$ / R | On 29/02/2016 | Any day expiry | 14.60 | Call | 349.55380 | 0.34955 | 422.75960 | 0.42276 | 349.554 | 16.38 | 0.41 | 0.00 | 0 | 100.00 |
| \$ / R | On 11/03/2016 | Any day expiry | | | 14.29470 | 14.29470 | 14.46800 | 14.46800 | | 15.86 | 0.00 | 0.00 | 0 | 272.00 |

| 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 | | | 14.30230 | | 14.30230 | | 14.47560 | 14.47560 | | 15.84 | 0.00 | 124,272,684.70 | 8,689 | 88,936.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 11.05 | Put | 2.56850 | | 0.00257 | | 3.01270 | 0.00301 | 2.569 | 18.28 | 0.01 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 11.55 | Put | 6.02020 | | 0.00602 | | 6.16620 | 0.00617 | 6.020 | 17.20 | 0.01 | 0.00 | 0 | 42,370.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 11.60 | Put | 6.52620 | | 0.00653 | | 6.62040 | 0.00662 | 6.526 | 17.09 | 0.01 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 11.80 | Put | 8.99320 | | 0.00899 | | 9.01250 | 0.00901 | 8.993 | 16.63 | 0.02 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 11.83 | Put | 9.43370 | | 0.00943 | | 9.43640 | 0.00944 | 9.434 | 16.56 | 0.02 | 0.00 | 0 | 1,204.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 11.91 | Put | 10.71260 | | 0.01071 | | 10.66260 | 0.01066 | 10.713 | 16.38 | 0.02 | 0.00 | 0 | 788.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 11.95 | Put | 11.41330 | | 0.01141 | | 11.33170 | 0.01133 | 11.413 | 16.29 | 0.02 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 12.00 | Put | 12.35180 | | 0.01235 | | 12.22510 | 0.01223 | 12.352 | 16.17 | 0.02 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 12.11 | Put | 14.68680 | | 0.01469 | | 14.43460 | 0.01443 | 14.687 | 15.92 | 0.03 | 0.00 | 0 | 786.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 12.26 | Put | 18.56790 | | 0.01857 | | 18.07450 | 0.01807 | 18.568 | 15.57 | 0.04 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 12.55 | Call | 1,781.36160 | | 1.78136 | 1,953.35960 | 1.95336 | 1,781.362 | 14.91 | 0.94 | 0.94 | 0.00 | 0 | 12,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 12.74 | Put | 38.81960 | | 0.03882 | | 36.61840 | 0.03662 | 38.820 | 14.47 | 0.07 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 12.80 | Call | 1,544.80620 | | 1.54481 | 1,715.53750 | 1.71554 | 1,544.806 | 14.34 | 0.92 | 0.92 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 12.95 | Put | 57.46350 | | 0.05746 | | 49.53390 | 0.04953 | 57.464 | 14.29 | 0.10 | 0.00 | 0 | 38,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 13.10 | Put | 78.97240 | | 0.07897 | | 63.41430 | 0.06341 | 78.972 | 14.40 | 0.13 | 0.00 | 0 | 35,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 13.20 | Call | 1,198.62320 | | 1.19862 | 1,353.20390 | 1.35320 | 1,198.623 | 14.47 | 0.85 | 0.85 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 13.26 | Put | 107.98750 | | 0.10799 | | 87.19540 | 0.08720 | 107.988 | 14.51 | 0.17 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 13.50 | Call | 967.18720 | | 0.96719 | 1,110.09930 | 1.11010 | 967.187 | 14.68 | 0.77 | 0.77 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 13.55 | Call | 931.23490 | | 0.93123 | 1,071.89750 | 1.07190 | 931.235 | 14.71 | 0.76 | 0.76 | 0.00 | 0 | 12,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 13.63 | Put | 203.75090 | | 0.20375 | | 166.66480 | 0.16666 | 203.751 | 14.80 | 0.27 | 0.00 | 0 | 250.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 13.75 | Put | 246.77130 | | 0.24677 | | 200.77640 | 0.20078 | 246.771 | 14.98 | 0.31 | 0.00 | 0 | 4,350.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 13.76 | Call | 792.88500 | | 0.79288 | 919.41850 | 0.91942 | 792.885 | 15.00 | 0.69 | 0.69 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 13.94 | Call | 687.56940 | | 0.68757 | 803.31040 | 0.80331 | 687.569 | 15.28 | 0.63 | 0.63 | 0.00 | 0 | 788.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.00 | Call | 654.98600 | | 0.65499 | 767.39780 | 0.76740 | 654.986 | 15.37 | 0.61 | 0.61 | 0.00 | 0 | 1,750.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.10 | Call | 603.43560 | | 0.60344 | 710.26760 | 0.71027 | 603.436 | 15.53 | 0.58 | 0.58 | 0.00 | 0 | 9,370.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.20 | Put | 452.95900 | | 0.45296 | | 380.92020 | 0.38092 | 452.959 | 15.68 | 0.45 | 0.00 | 0 | 800.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.21 | Call | 550.62260 | | 0.55062 | 651.32900 | 0.65133 | 550.623 | 15.70 | 0.55 | 0.55 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.31 | Call | 506.23150 | | 0.50623 | 601.23120 | 0.60123 | 506.232 | 15.86 | 0.52 | 0.52 | 0.00 | 0 | 43,156.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.50 | Call | 433.61720 | | 0.43362 | 514.86720 | 0.51487 | 433.617 | 16.26 | 0.46 | 0.46 | 0.00 | 0 | 1,300.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.59 | Call | 402.87290 | | 0.40287 | 479.62150 | 0.47962 | 402.873 | 16.46 | 0.43 | 0.43 | 0.00 | 0 | 1,204.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.70 | Call | 368.23330 | | 0.36823 | 439.72150 | 0.43972 | 368.233 | 16.69 | 0.40 | 0.40 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.75 | Call | 353.50210 | | 0.35350 | 422.68380 | 0.42268 | 353.502 | 16.80 | 0.39 | 0.39 | 0.00 | 0 | 29,370.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 15.03 | Call | 281.54060 | | 0.28154 | 338.89470 | 0.33889 | 281.541 | 17.40 | 0.32 | 0.32 | 0.00 | 0 | 250.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 15.25 | Call | 235.92860 | | 0.23593 | 285.27130 | 0.28527 | 235.929 | 17.86 | 0.28 | 0.28 | 0.00 | 0 | 4,350.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 15.27 | Call | 232.19650 | | 0.23220 | 280.86060 | 0.28086 | 232.197 | 17.91 | 0.27 | 0.27 | 0.00 | 0 | 38,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 15.60 | Call | 179.17840 | | 0.17918 | 217.80260 | 0.21780 | 179.178 | 18.61 | 0.22 | 0.22 | 0.00 | 0 | 1,400.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 15.75 | Call | 159.69710 | | 0.15970 | 194.46410 | 0.19446 | 159.697 | 18.93 | 0.20 | 0.20 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 16.11 | Call | 119.51930 | | 0.11952 | 147.91140 | 0.14791 | 119.519 | 19.56 | 0.15 | 0.15 | 0.00 | 0 | 500.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 16.50 | Call | 88.13010 | | 0.08813 | 109.69040 | 0.10969 | 88.130 | 20.24 | 0.12 | 0.12 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 16.75 | Call | 72.93020 | | 0.07293 | 91.03840 | 0.09104 | 72.930 | 20.68 | 0.10 | 0.10 | 0.00 | 0 | 35,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 20.23 | Call | 5.08940 | | 0.00509 | 7.29820 | 0.00730 | 5.089 | 24.82 | 0.01 | 0.01 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 16/03/2016 | Any day expiry | | | 14.30740 | | 14.30740 | 14.48070 | 14.48070 | | | 15.88 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/03/2016 | Any day expiry | 13.34 | Put | 127.60910 | | 0.12761 | 103.66160 | 0.10366 | 127.609 | 14.60 | 0.19 | 0.19 | 0.00 | 0 | 17,991.00 |

| 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 16/03/2016 | Any day expiry | 14.63 | Call | 397.65620 | 0.39766 | 473.08320 | 0.47308 | 397.656 | 16.58 | 0.42 | 0.00 | 0 | 17,991.00 |
| \$ / R | On 23/03/2016 | Any day expiry | | | 14.32510 | 14.32510 | 14.49860 | 14.49860 | | 15.89 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 23/03/2016 | Any day expiry | 13.67 | Put | 227.97100 | 0.22797 | 187.66990 | 0.18767 | 227.971 | 14.91 | 0.28 | 0.00 | 0 | 19,744.00 |
| \$ / R | On 23/03/2016 | Any day expiry | 14.97 | Call | 323.25230 | 0.32325 | 385.44020 | 0.38544 | 323.252 | 17.28 | 0.35 | 0.00 | 0 | 19,744.00 |
| \$ / R | On 29/03/2016 | Any day expiry | | | 14.34030 | 14.34030 | 14.51390 | 14.51390 | | 15.98 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/03/2016 | Any day expiry | 11.80 | Put | 10.55720 | 0.01056 | 10.35680 | 0.01036 | 10.557 | 16.22 | 0.02 | 0.00 | 0 | 250.00 |
| \$ / R | On 29/03/2016 | Any day expiry | 13.50 | Put | 179.17260 | 0.17917 | 147.98770 | 0.14799 | 179.173 | 14.70 | 0.23 | 0.00 | 0 | 150.00 |
| \$ / R | On 29/03/2016 | Any day expiry | 15.25 | Call | 277.87540 | 0.27788 | 330.65670 | 0.33066 | 277.875 | 17.86 | 0.30 | 0.00 | 0 | 250.00 |
| \$ / R | On 29/03/2016 | Any day expiry | 15.96 | Call | 167.16050 | 0.16716 | 202.54810 | 0.20255 | 167.160 | 19.29 | 0.19 | 0.00 | 0 | 150.00 |
| \$ / R | On 18/04/2016 | Any day expiry | | | 14.39110 | 14.39110 | 14.56480 | 14.56480 | | 16.14 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/04/2016 | Any day expiry | 13.97 | Put | 374.22220 | 0.37422 | 317.45100 | 0.31745 | 374.222 | 15.39 | 0.36 | 0.00 | 0 | 17,896.00 |
| \$ / R | On 18/04/2016 | Any day expiry | 15.42 | Call | 300.03340 | 0.30003 | 351.78630 | 0.35179 | 300.033 | 18.24 | 0.30 | 0.00 | 0 | 17,896.00 |
| \$ / R | On 26/04/2016 | Any day expiry | | | 14.41130 | 14.41130 | 14.58520 | 14.58520 | | 16.17 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/04/2016 | Any day expiry | 11.80 | Put | 13.74440 | 0.01374 | 12.07430 | 0.01207 | 13.744 | 15.68 | 0.02 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/04/2016 | Any day expiry | 13.50 | Put | 203.42350 | 0.20342 | 171.41740 | 0.17142 | 203.423 | 14.74 | 0.24 | 0.00 | 0 | 150.00 |
| \$ / R | On 26/04/2016 | Any day expiry | 15.66 | Call | 278.44670 | 0.27845 | 325.05420 | 0.32505 | 278.447 | 18.75 | 0.27 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/04/2016 | Any day expiry | 16.29 | Call | 188.75300 | 0.18875 | 224.14810 | 0.22415 | 188.753 | 19.85 | 0.19 | 0.00 | 0 | 150.00 |
| \$ / R | On 10/05/2016 | Any day expiry | | | 14.44690 | 14.44690 | 14.62090 | 14.62090 | | 16.27 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 10/05/2016 | Any day expiry | 14.28 | Put | 549.15680 | 0.54916 | 477.55630 | 0.47756 | 549.157 | 15.95 | 0.44 | 0.00 | 0 | 8,403.00 |
| \$ / R | On 10/05/2016 | Any day expiry | 15.51 | Call | 341.45200 | 0.34145 | 394.48110 | 0.39448 | 341.452 | 18.43 | 0.31 | 0.00 | 0 | 8,403.00 |
| \$ / R | On 27/05/2016 | Any day expiry | | | 14.49020 | 14.49020 | 14.66460 | 14.66460 | | 16.44 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/05/2016 | Any day expiry | 11.80 | Put | 15.57760 | 0.01558 | 14.44820 | 0.01445 | 15.578 | 14.98 | 0.03 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/05/2016 | Any day expiry | 13.50 | Put | 226.92110 | 0.22692 | 194.65290 | 0.19465 | 226.921 | 14.80 | 0.24 | 0.00 | 0 | 150.00 |
| \$ / R | On 27/05/2016 | Any day expiry | 16.13 | Call | 280.54540 | 0.28055 | 324.69960 | 0.32470 | 280.545 | 19.64 | 0.25 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/05/2016 | Any day expiry | 16.70 | Call | 207.21470 | 0.20721 | 241.18210 | 0.24118 | 207.215 | 20.52 | 0.19 | 0.00 | 0 | 150.00 |
| \$ / R | On 06/06/2016 | Any day expiry | | | 14.51610 | 14.51610 | 14.69060 | 14.69060 | | 16.46 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 06/06/2016 | Any day expiry | 12.20 | Put | 33.22610 | 0.03323 | 29.13650 | 0.02914 | 33.226 | 14.65 | 0.05 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 06/06/2016 | Any day expiry | 15.45 | Call | 427.24860 | 0.42725 | 487.44150 | 0.48744 | 427.249 | 18.33 | 0.35 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 09/06/2016 | Any day expiry | | | 14.52390 | 14.52390 | 14.69850 | 14.69850 | | 16.49 | 0.00 | 0.00 | 0 | 264.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | | | 14.53420 | 14.53420 | 14.70890 | 14.70890 | | 16.50 | 0.00 | 7,412,442.00 | 510 | 33,536.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 12.16 | Put | 32.18360 | 0.03218 | 28.01670 | 0.02802 | 32.184 | 14.60 | 0.05 | 0.00 | 0 | 330.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 12.91 | Put | 103.00260 | 0.10300 | 92.56180 | 0.09256 | 103.003 | 14.39 | 0.13 | 0.00 | 0 | 6,600.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 13.00 | Put | 116.50930 | 0.11651 | 104.96970 | 0.10497 | 116.509 | 14.36 | 0.14 | 0.00 | 0 | 750.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 13.20 | Put | 157.34230 | 0.15734 | 137.13170 | 0.13713 | 157.342 | 14.52 | 0.17 | 0.00 | 0 | 700.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 13.50 | Call | 1,273.44210 | 1.27344 | 1,416.25710 | 1.41626 | 1,273.442 | 14.85 | 0.76 | 0.00 | 0 | 53,633.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 13.50 | Put | 239.24210 | 0.23924 | 207.35710 | 0.20736 | 239.242 | 14.85 | 0.24 | 0.00 | 0 | 545.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 13.53 | Put | 248.68130 | 0.24868 | 215.67670 | 0.21568 | 248.681 | 14.89 | 0.24 | 0.00 | 0 | 36,230.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 14.85 | Put | 925.81160 | 0.92581 | 832.89330 | 0.83289 | 925.812 | 17.17 | 0.54 | 0.00 | 0 | 8,000.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 14.93 | Call | 584.62070 | 0.58462 | 663.50530 | 0.66351 | 584.621 | 17.33 | 0.44 | 0.00 | 0 | 330.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 15.00 | Call | 563.37900 | 0.56338 | 639.79810 | 0.63980 | 563.379 | 17.46 | 0.43 | 0.00 | 0 | 53,633.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 16.23 | Call | 304.07080 | 0.30407 | 350.05420 | 0.35005 | 304.071 | 19.77 | 0.25 | 0.00 | 0 | 750.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 16.53 | Call | 261.98630 | 0.26199 | 302.18410 | 0.30218 | 261.986 | 20.24 | 0.22 | 0.00 | 0 | 36,230.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 16.81 | Call | 228.89090 | 0.22889 | 264.37700 | 0.26438 | 228.891 | 20.67 | 0.20 | 0.00 | 0 | 2,310.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 16.93 | Call | 216.28770 | 0.21629 | 249.94220 | 0.24994 | 216.288 | 20.86 | 0.19 | 0.00 | 0 | 700.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 17.06 | Call | 203.59230 | 0.20359 | 235.37900 | 0.23538 | 203.592 | 21.06 | 0.18 | 0.00 | 0 | 545.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 18.17 | Call | 139.33690 | 0.13934 | 155.78490 | 0.15578 | 139.337 | 23.40 | 0.12 | 0.00 | 0 | 6,600.00 |
| \$ / R | On 28/06/2016 | Any day expiry | | | 14.57310 | 14.57310 | 14.74790 | 14.74790 | | 16.65 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/06/2016 | Any day expiry | 11.80 | Put | 16.62410 | 0.01662 | 13.52330 | 0.01352 | 16.624 | 14.32 | 0.03 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/06/2016 | Any day expiry | 13.50 | Put | 250.30130 | 0.25030 | 219.01880 | 0.21902 | 250.301 | 14.92 | 0.24 | 0.00 | 0 | 150.00 |
| \$ / R | On 28/06/2016 | Any day expiry | 16.62 | Call | 282.95000 | 0.28295 | 324.98710 | 0.32499 | 282.950 | 20.38 | 0.23 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/06/2016 | Any day expiry | 17.04 | Call | 234.43320 | 0.23443 | 269.54110 | 0.26954 | 234.433 | 21.03 | 0.19 | 0.00 | 0 | 150.00 |
| \$ / R | On 27/07/2016 | Any day expiry | | | 14.64820 | 14.64820 | 14.82340 | 14.82340 | | 16.91 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/07/2016 | Any day expiry | 11.80 | Put | 16.63750 | 0.01664 | 13.75540 | 0.01376 | 16.638 | 13.74 | 0.03 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/07/2016 | Any day expiry | 13.50 | Put | 269.75530 | 0.26976 | 238.11710 | 0.23812 | 269.755 | 15.03 | 0.24 | 0.00 | 0 | 150.00 |
| \$ / R | On 27/07/2016 | Any day expiry | 17.13 | Call | 282.12990 | 0.28213 | 320.98050 | 0.32098 | 282.130 | 21.15 | 0.21 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/07/2016 | Any day expiry | 17.45 | Call | 249.42780 | 0.24943 | 284.12500 | 0.28413 | 249.428 | 21.63 | 0.19 | 0.00 | 0 | 150.00 |
| \$ / R | On 11/08/2016 | Any day expiry | | | 14.68710 | 14.68710 | 14.86240 | 14.86240 | | 17.02 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 11/08/2016 | Any day expiry | 12.70 | Put | 93.75050 | 0.09375 | 78.49610 | 0.07850 | 93.750 | 14.24 | 0.10 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 11/08/2016 | Any day expiry | 15.52 | Call | 591.85030 | 0.59185 | 661.40960 | 0.66141 | 591.850 | 18.51 | 0.39 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 26/08/2016 | Any day expiry | | | 14.72630 | 14.72630 | 14.90200 | 14.90200 | | 17.05 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/08/2016 | Any day expiry | 11.80 | Put | 16.08360 | 0.01608 | 14.03940 | 0.01404 | 16.084 | 13.17 | 0.02 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/08/2016 | Any day expiry | 13.50 | Put | 286.47040 | 0.28647 | 254.84800 | 0.25485 | 286.470 | 15.09 | 0.23 | 0.00 | 0 | 150.00 |
| \$ / R | On 26/08/2016 | Any day expiry | 17.70 | Call | 283.99950 | 0.28400 | 317.57260 | 0.31757 | 284.000 | 22.03 | 0.20 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/08/2016 | Any day expiry | 17.93 | Call | 269.37720 | 0.26938 | 295.44050 | 0.29544 | 269.377 | 22.54 | 0.19 | 0.00 | 0 | 150.00 |
| \$ / R | On 06/09/2016 | Any day expiry | | | 14.75620 | 14.75620 | 14.93220 | 14.93220 | | 17.13 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 06/09/2016 | Any day expiry | 13.50 | Put | 291.57330 | 0.29157 | 259.71150 | 0.25971 | 291.573 | 15.10 | 0.23 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 06/09/2016 | Any day expiry | 17.74 | Call | 300.46790 | 0.30047 | 335.63520 | 0.33564 | 300.468 | 22.06 | 0.20 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 06/09/2016 | Any day expiry | 17.80 | Call | 296.37110 | 0.29637 | 329.28450 | 0.32928 | 296.371 | 22.19 | 0.20 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 08/09/2016 | Any day expiry | | | 14.76160 | 14.76160 | 14.93770 | 14.93770 | | 17.14 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 08/09/2016 | Any day expiry | 13.78 | Put | 391.88370 | 0.39188 | 351.71580 | 0.35172 | 391.884 | 15.43 | 0.29 | 0.00 | 0 | 48,990.00 |
| \$ / R | On 08/09/2016 | Any day expiry | 17.30 | Call | 350.14100 | 0.35014 | 392.31580 | 0.39232 | 350.141 | 21.37 | 0.23 | 0.00 | 0 | 48,990.00 |
| \$ / R | On 15/09/2016 | Any day expiry | | | 14.78060 | 14.78060 | 14.95690 | 14.95690 | | 17.22 | 0.00 | 0.00 | 0 | 259.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | | | 14.79150 | 14.79150 | 14.96780 | 14.96780 | | 17.22 | 0.00 | 0.00 | 0 | 13,149.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 13.24 | Put | 218.85770 | 0.21886 | 190.56670 | 0.19057 | 218.858 | 14.78 | 0.19 | 0.00 | 0 | 405.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 17.50 | Call | 349.41830 | 0.34942 | 390.90850 | 0.39091 | 349.418 | 21.65 | 0.23 | 0.00 | 0 | 405.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 17.70 | Call | 328.18380 | 0.32818 | 367.30290 | 0.36730 | 328.184 | 21.95 | 0.21 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 28/09/2016 | Any day expiry | | | 14.81590 | 14.81590 | 14.99250 | 14.99250 | | 17.23 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/09/2016 | Any day expiry | 11.80 | Put | 14.60810 | 0.01461 | 13.90920 | 0.01391 | 14.608 | 12.54 | 0.02 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/09/2016 | Any day expiry | 13.50 | Put | 300.98280 | 0.30098 | 269.27750 | 0.26928 | 300.983 | 15.12 | 0.23 | 0.00 | 0 | 150.00 |
| \$ / R | On 28/09/2016 | Any day expiry | 18.25 | Call | 308.35990 | 0.30836 | 336.54940 | 0.33655 | 308.360 | 23.11 | 0.19 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/09/2016 | Any day expiry | 18.41 | Call | 299.42060 | 0.29942 | 326.42030 | 0.32642 | 299.421 | 23.46 | 0.19 | 0.00 | 0 | 150.00 |
| \$ / R | On 26/10/2016 | Any day expiry | | | 14.89190 | 14.89190 | 15.06930 | 15.06930 | | 17.39 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/10/2016 | Any day expiry | 11.80 | Put | 15.04490 | 0.01504 | 14.14560 | 0.01415 | 15.045 | 12.29 | 0.02 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/10/2016 | Any day expiry | 13.50 | Put | 311.88470 | 0.31188 | 276.96380 | 0.27696 | 311.885 | 15.14 | 0.23 | 0.00 | 0 | 150.00 |
| \$ / R | On 26/10/2016 | Any day expiry | 18.77 | Call | 326.59140 | 0.32659 | 359.52700 | 0.35953 | 326.591 | 24.05 | 0.19 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/10/2016 | Any day expiry | 18.85 | Call | 322.67870 | 0.32268 | 355.15760 | 0.35516 | 322.679 | 24.22 | 0.19 | 0.00 | 0 | 150.00 |
| \$ / R | On 28/11/2016 | Any day expiry | | | 14.98230 | 14.98230 | 15.16050 | 15.16050 | | 17.56 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/11/2016 | Any day expiry | 11.80 | Put | 15.98490 | 0.01598 | 15.09060 | 0.01509 | 15.985 | 12.11 | 0.02 | 0.00 | 0 | 250.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| \$ / R | On 28/11/2016 | Any day expiry | 13.50 | Put | 323.58960 | | 0.32359 | | 282.18160 | 0.28218 | 323.590 | 15.16 | 0.23 | 0.00 | 0 | 150.00 |
| \$ / R | On 28/11/2016 | Any day expiry | 19.40 | Call | 354.40260 | | 0.35440 | | 384.66840 | 0.38467 | 354.403 | 25.23 | 0.19 | 0.00 | 0 | 400.00 |
| \$ / R | On 14/12/2016 | Any day expiry | | | 15.02820 | | 15.02820 | | 15.20610 | 15.20610 | | 17.61 | 0.00 | 0.00 | 0 | 251.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | | | 15.04250 | | 15.04250 | | 15.22040 | 15.22040 | | 17.71 | 0.00 | 376,062.50 | 25 | 1,060.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 11.80 | Put | 17.07360 | | 0.01707 | | 16.10910 | 0.01611 | 17.074 | 12.07 | 0.02 | 0.00 | 0 | 250.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 13.50 | Put | 330.63530 | | 0.33064 | | 297.67240 | 0.29767 | 330.635 | 15.19 | 0.22 | 0.00 | 0 | 150.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 19.75 | Call | 349.76810 | | 0.34977 | | 396.08640 | 0.39609 | 349.768 | 25.22 | 0.18 | 0.00 | 0 | 150.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 19.81 | Call | 342.55190 | | 0.34255 | | 388.19260 | 0.38819 | 342.552 | 25.22 | 0.18 | 0.00 | 0 | 250.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | | | 15.28340 | | 15.28340 | | 15.45970 | 15.45970 | | 18.24 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 11/12/2015 | Foreign Exchange Future | | | 14.06130 | | 14.06130 | | 14.23000 | 14.23000 | | 16.02 | 0.00 | 1,040,536.20 | 74 | 1,007.00 |
| \$ / R MAXI | On 14/03/2016 | Foreign Exchange Future | | | 14.30230 | | 14.30230 | | 14.47560 | 14.47560 | | 15.84 | 0.00 | 471,975.90 | 33 | 265.00 |
| \$ / R MAXI | On 13/06/2016 | Foreign Exchange Future | | | 14.53420 | | 14.53420 | | 14.70890 | 14.70890 | | 16.50 | 0.00 | 72,671.00 | 5 | 199.00 |
| \$ / R MAXI | On 19/09/2016 | Foreign Exchange Future | | | 14.79150 | | 14.79150 | | 14.96780 | 14.96780 | | 17.22 | 0.00 | 0.00 | 0 | 55.00 |
| £ / R | On 19/11/2015 | Any day expiry | | | 21.42620 | | 21.42620 | | 22.03120 | 22.03120 | | 15.09 | 0.00 | 0.00 | 0 | 0.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | | | 21.48910 | | 21.48910 | | 21.65720 | 21.65720 | | 14.14 | 0.00 | 31,266,640.50 | 1,455 | 39,662.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 17.87 | Put | 0.19200 | | 0.00019 | | 0.16100 | 0.00016 | 0.192 | 23.32 | 0.00 | 0.00 | 0 | 830.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 19.40 | Call | 2,094.49060 | | 2.09449 | | 2,261.77860 | 2.26178 | 2,094.491 | 19.34 | 0.99 | 0.00 | 0 | 700.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 20.00 | Call | 1,500.32040 | | 1.50032 | | 1,667.28660 | 1.66729 | 1,500.320 | 16.10 | 0.97 | 0.00 | 0 | 500.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 20.12 | Put | 13.24390 | | 0.01324 | | 11.75960 | 0.01176 | 13.244 | 15.46 | 0.04 | 0.00 | 0 | 12,000.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 20.23 | Put | 15.52160 | | 0.01552 | | 13.61450 | 0.01361 | 15.522 | 14.86 | 0.05 | 0.00 | 0 | 20,000.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 20.33 | Call | 1,177.13780 | | 1.17714 | | 1,342.83280 | 1.34283 | 1,177.138 | 14.32 | 0.94 | 0.00 | 0 | 8,250.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 20.75 | Put | 56.02190 | | 0.05602 | | 40.05470 | 0.04005 | 56.022 | 13.81 | 0.15 | 0.00 | 0 | 6,000.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 20.77 | Call | 778.39970 | | 0.77840 | | 929.64810 | 0.92965 | 778.400 | 13.82 | 0.85 | 0.00 | 0 | 18,900.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 20.81 | Put | 66.29890 | | 0.06630 | | 47.57750 | 0.04758 | 66.299 | 13.83 | 0.17 | 0.00 | 0 | 4,500.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 21.20 | Put | 170.71410 | | 0.17071 | | 126.90410 | 0.12690 | 170.714 | 14.01 | 0.34 | 0.00 | 0 | 3,000.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 21.35 | Call | 370.03560 | | 0.37004 | | 481.82310 | 0.48182 | 370.036 | 14.08 | 0.58 | 0.00 | 0 | 4,500.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 21.50 | Call | 292.32390 | | 0.29232 | | 390.63860 | 0.39064 | 292.324 | 14.14 | 0.50 | 0.00 | 0 | 500.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 21.50 | Put | 303.22390 | | 0.30322 | | 233.43860 | 0.23344 | 303.224 | 14.14 | 0.50 | 0.00 | 0 | 500.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 21.82 | Call | 169.83960 | | 0.16984 | | 238.16440 | 0.23816 | 169.840 | 14.49 | 0.34 | 0.00 | 0 | 10,000.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 23.20 | Call | 13.99870 | | 0.01400 | | 20.95460 | 0.02095 | 13.999 | 17.43 | 0.04 | 0.00 | 0 | 10,000.00 |
| £ / R | On 12/01/2016 | Any day expiry | | | 22.55350 | | 22.55350 | | 22.72950 | 22.72950 | | 15.01 | 0.00 | 0.00 | 0 | 2.00 |
| £ / R | On 29/02/2016 | Any day expiry | | | 22.56500 | | 22.56500 | | 22.03120 | 22.03120 | | 15.33 | 0.00 | 727,029.60 | 33 | 33.00 |
| £ / R | On 14/03/2016 | Foreign Exchange Future | | | 21.86310 | | 21.86310 | | 22.03730 | 22.03730 | | 14.69 | 0.00 | 20,769,945.00 | 950 | 9,612.00 |
| £ / R | On 13/06/2016 | Foreign Exchange Future | | | 22.22520 | | 22.22520 | | 22.40140 | 22.40140 | | 15.43 | 0.00 | 0.00 | 0 | 25.00 |
| £ / R | On 08/09/2016 | Any day expiry | | | 22.58450 | | 22.58450 | | 22.76180 | 22.76180 | | 16.13 | 0.00 | 0.00 | 0 | 0.00 |
| £ / R | On 08/09/2016 | Any day expiry | 21.20 | Put | 625.47200 | | 0.62547 | | 581.10980 | 0.58111 | 625.472 | 15.22 | 0.30 | 0.00 | 0 | 12,264.00 |
| £ / R | On 08/09/2016 | Any day expiry | 25.85 | Call | 521.35570 | | 0.52136 | | 560.81460 | 0.56081 | 521.356 | 19.32 | 0.24 | 0.00 | 0 | 12,264.00 |
| £ / R | On 19/09/2016 | Foreign Exchange Future | | | 22.63150 | | 22.63150 | | 22.80900 | 22.80900 | | 16.19 | 0.00 | 0.00 | 0 | 200.00 |
| ¥ / R | On 11/12/2015 | Foreign Exchange Future | | | 0.11435 | | 0.11435 | | 0.11531 | 0.11531 | | 20.96 | 0.00 | 0.00 | 0 | 7,990.00 |
| ¥ / R | On 14/03/2016 | Foreign Exchange Future | | | 0.11661 | | 0.11661 | | 0.11761 | 0.11761 | | 14.94 | 0.00 | 0.00 | 0 | 1,373.00 |
| ¥ / R | On 13/06/2016 | Foreign Exchange Future | | | 0.11885 | | 0.11885 | | 0.11986 | 0.11986 | | 15.86 | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| € / R | On 11/12/2015 | Foreign Exchange Future | | | 15.05540 | | 15.05540 | | 15.18070 | 15.18070 | | 14.87 | 0.00 | 20,520,510.20 | 1,363 | 84,507.00 |
| € / R | On 11/12/2015 | Foreign Exchange Future | 13.05 | Put | 0.57700 | | 0.00058 | | 0.55510 | 0.00056 | 0.577 | 20.91 | 0.00 | 0.00 | 0 | 6,877.00 |
| € / R | On 11/12/2015 | Foreign Exchange Future | 13.85 | Put | 5.64360 | | 0.00564 | | 6.14680 | 0.00615 | 5.644 | 17.26 | 0.02 | 0.00 | 0 | 12,000.00 |
| € / R | On 11/12/2015 | Foreign Exchange Future | 13.90 | Put | 6.34210 | | 0.00634 | | 6.96230 | 0.00696 | 6.342 | 16.95 | 0.03 | 0.00 | 0 | 6,076.00 |
| € / R | On 11/12/2015 | Foreign Exchange Future | 14.03 | Put | 8.65600 | | 0.00866 | | 9.65150 | 0.00965 | 8.656 | 16.15 | 0.04 | 0.00 | 0 | 12,000.00 |
| € / R | On 11/12/2015 | Foreign Exchange Future | 14.30 | Put | 17.13320 | | 0.01713 | | 19.22320 | 0.01922 | 17.133 | 14.47 | 0.07 | 0.00 | 0 | 100.00 |
| € / R | On 11/12/2015 | Foreign Exchange Future | 14.80 | Put | 111.36030 | | 0.11136 | | 92.34380 | 0.09234 | 111.360 | 14.73 | 0.31 | 0.00 | 0 | 65,000.00 |
| € / R | On 11/12/2015 | Foreign Exchange Future | 15.78 | Call | 34.91300 | | 0.03491 | | 63.79070 | 0.06379 | 34.913 | 16.10 | 0.12 | 0.00 | 0 | 6,000.00 |
| € / R | On 11/12/2015 | Foreign Exchange Future | 16.31 | Call | 8.72630 | | 0.00873 | | 16.43310 | 0.01643 | 8.726 | 17.70 | 0.03 | 0.00 | 0 | 25,000.00 |
| € / R | On 11/12/2015 | Foreign Exchange Future | 16.50 | Call | 5.36440 | | 0.00536 | | 9.90710 | 0.00991 | 5.364 | 18.28 | 0.02 | 0.00 | 0 | 6,877.00 |
| € / R | On 29/12/2015 | Any day expiry | | | 15.11340 | | 15.11340 | | 15.24320 | 15.24320 | | 14.85 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 29/12/2015 | Any day expiry | 15.30 | Put | 407.47860 | | 0.40748 | | 343.24660 | 0.34325 | 407.479 | 15.20 | 0.59 | 0.00 | 0 | 100.00 |
| € / R | On 29/12/2015 | Any day expiry | 15.70 | Call | 111.19710 | | 0.11120 | | 152.59480 | 0.15259 | 111.197 | 15.89 | 0.24 | 0.00 | 0 | 100.00 |
| € / R | On 25/01/2016 | Any day expiry | | | 15.20340 | | 15.20340 | | 15.33340 | 15.33340 | | 14.92 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 25/01/2016 | Any day expiry | 14.85 | Call | 579.66310 | | 0.57966 | | 671.04480 | 0.67104 | 579.663 | 14.68 | 0.66 | 0.00 | 0 | 1,000.00 |
| € / R | On 25/01/2016 | Any day expiry | 14.92 | Call | 537.45460 | | 0.53745 | | 625.26550 | 0.62527 | 537.455 | 14.73 | 0.63 | 0.00 | 0 | 1,000.00 |
| € / R | On 29/01/2016 | Any day expiry | | | 15.21030 | | 15.21030 | | 15.34020 | 15.34020 | | 15.01 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 29/01/2016 | Any day expiry | 15.15 | Put | 370.39270 | | 0.37039 | | 317.28420 | 0.31728 | 370.393 | 14.97 | 0.46 | 0.00 | 0 | 100.00 |
| € / R | On 29/01/2016 | Any day expiry | 15.52 | Call | 282.72270 | | 0.28272 | | 337.63790 | 0.33764 | 282.723 | 15.52 | 0.40 | 0.00 | 0 | 100.00 |
| € / R | On 19/02/2016 | Any day expiry | | | 15.22350 | | 15.22350 | | 15.35370 | 15.35370 | | 15.01 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 19/02/2016 | Any day expiry | 15.40 | Put | 563.80520 | | 0.56381 | | 497.40650 | 0.49741 | 563.805 | 15.34 | 0.54 | 0.00 | 0 | 100.00 |
| € / R | On 19/02/2016 | Any day expiry | 16.06 | Call | 200.73070 | | 0.20073 | | 239.10820 | 0.23911 | 200.731 | 16.43 | 0.27 | 0.00 | 0 | 100.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | | | 15.35440 | | 15.35440 | | 15.48460 | 15.48460 | | 15.32 | 0.00 | 2,687,020.00 | 175 | 30,830.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 13.05 | Put | 20.70750 | | 0.02071 | | 19.30490 | 0.01930 | 20.708 | 16.40 | 0.04 | 0.00 | 0 | 18,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 13.20 | Put | 24.88120 | | 0.02488 | | 23.30620 | 0.02331 | 24.881 | 16.00 | 0.04 | 0.00 | 0 | 18,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 13.85 | Put | 57.56090 | | 0.05756 | | 52.51700 | 0.05252 | 57.561 | 14.41 | 0.10 | 0.00 | 0 | 12,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 14.03 | Put | 80.96920 | | 0.08097 | | 69.17730 | 0.06918 | 80.969 | 14.46 | 0.13 | 0.00 | 0 | 12,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 14.60 | Put | 203.76750 | | 0.20377 | | 177.57920 | 0.17758 | 203.768 | 14.60 | 0.26 | 0.00 | 0 | 15,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 14.90 | Call | 765.68680 | | 0.76569 | | 856.34520 | 0.85635 | 765.687 | 14.89 | 0.66 | 0.00 | 0 | 24,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 14.96 | Put | 336.26320 | | 0.33626 | | 294.54990 | 0.29455 | 336.263 | 14.95 | 0.36 | 0.00 | 0 | 15,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 15.37 | Put | 538.11660 | | 0.53812 | | 480.79980 | 0.48080 | 538.117 | 15.35 | 0.49 | 0.00 | 0 | 25,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 15.95 | Call | 323.62580 | | 0.32363 | | 373.24310 | 0.37324 | 323.626 | 16.28 | 0.36 | 0.00 | 0 | 26,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 16.00 | Call | 310.35060 | | 0.31035 | | 358.39910 | 0.35840 | 310.351 | 16.36 | 0.34 | 0.00 | 0 | 650.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 16.15 | Call | 273.73370 | | 0.27373 | | 317.21590 | 0.31722 | 273.734 | 16.60 | 0.31 | 0.00 | 0 | 24,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 16.30 | Call | 241.60380 | | 0.24160 | | 280.68020 | 0.28068 | 241.604 | 16.85 | 0.28 | 0.00 | 0 | 36,640.00 |
| € / R | On 13/06/2016 | Foreign Exchange Future | | | 15.64650 | | 15.64650 | | 15.77830 | 15.77830 | | 15.81 | 0.00 | 28,946,025.00 | 1,850 | 2,389.00 |
| € / R | On 13/06/2016 | Foreign Exchange Future | 14.20 | Put | 164.09500 | | 0.16410 | | 146.18760 | 0.14619 | 164.095 | 14.41 | 0.17 | 0.00 | 0 | 6,000.00 |
| € / R | On 13/06/2016 | Foreign Exchange Future | 15.96 | Call | 626.05590 | | 0.62606 | | 689.89960 | 0.68990 | 626.056 | 16.29 | 0.46 | 0.00 | 0 | 6,000.00 |
| € / R | On 19/09/2016 | Foreign Exchange Future | | | 15.98170 | | 15.98170 | | 16.11540 | 16.11540 | | 16.29 | 0.00 | 0.00 | 0 | 500.00 |
| € / R | On 19/12/2016 | Foreign Exchange Future | | | 16.30800 | | 16.30800 | | 16.44300 | 16.44300 | | 16.68 | 0.00 | 8,154,000.00 | 500 | 4,500.00 |
| 10Y STND | On 17/12/2025 | Interest Rate Swap | | | 100.94884 | | 100.94884 | | 101.33176 | 101.33176 | | | 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 |
|------------------|---------------|-------------------------|--------|------------|-----------|----------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| 1Y STND | On 19/12/2016 | Interest Rate Swap | | | 99.87135 | | 99.87135 | | 99.84908 | 99.84908 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 18/12/2017 | Interest Rate Swap | | | 100.00773 | | 100.00773 | | 99.97581 | 99.97581 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 17/12/2020 | Interest Rate Swap | | | 99.52727 | | 99.52727 | | 99.63061 | 99.63061 | | | 0.00 | 0.00 | 0 | 0.00 |
| AIR03/R157 | On 09/03/2016 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 04/02/2016 | Index Future | | | 473.50600 | | 473.50600 | | 472.76300 | 472.76300 | | | 0.00 | 0.00 | 0 | 2.00 |
| AL37 | On 05/05/2016 | Index Future | | | 481.58700 | | 481.58700 | | 480.83900 | 480.83900 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 04/02/2016 | Index Future | | | 555.56300 | | 555.56300 | | 552.64300 | 552.64300 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 05/05/2016 | Index Future | | | 565.04400 | | 565.04400 | | 562.08300 | 562.08300 | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 04/02/2016 | Index Future | | | 507.08400 | | 507.08400 | | 503.13400 | 503.13400 | | | 0.00 | 0.00 | 0 | 611.00 |
| ALBI | On 05/05/2016 | Index Future | | | 515.73800 | | 515.73800 | | 511.72900 | 511.72900 | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 04/08/2016 | Index Future | | | 524.93000 | | 524.93000 | | 520.84800 | 520.84800 | | | 0.00 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 23/11/2015 | Any day expiry | | | 10.15050 | | 10.15050 | | 10.16710 | 10.16710 | | 13.78 | 0.00 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 23/11/2015 | Any day expiry | 10.06 | Put | 28.03240 | 0.02803 | | 32.02850 | 0.03203 | | 28.032 | 14.99 | 0.28 | 0.00 | 0 | 10,000.00 |
| AU\$ / R | On 11/12/2015 | Foreign Exchange Future | | | 10.08200 | 10.08200 | | 10.09570 | 10.09570 | | | 15.60 | 0.00 | 10,082,000.00 | 1,000 | 14,833.00 |
| AU\$ / R | On 11/12/2015 | Foreign Exchange Future | 9.30 | Put | 5.90230 | 0.00590 | | 6.49460 | 0.00649 | | 5.902 | 18.11 | 0.03 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 11/12/2015 | Foreign Exchange Future | 9.60 | Call | 500.56010 | 0.50056 | | 515.32830 | 0.51533 | | 500.560 | 15.75 | 0.90 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 11/12/2015 | Foreign Exchange Future | 10.20 | Call | 105.25990 | 0.10526 | | 115.53870 | 0.11554 | | 105.260 | 15.83 | 0.39 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 15/01/2016 | Any day expiry | | | 10.12760 | 10.12760 | | 10.14220 | 10.14220 | | | 12.89 | 0.00 | 0.00 | 0 | 3.00 |
| AU\$ / R | On 14/03/2016 | Foreign Exchange Future | | | 10.20420 | 10.20420 | | 10.21820 | 10.21820 | | | 12.07 | 0.00 | 0.00 | 0 | 7,783.00 |
| AU\$ / R | On 14/03/2016 | Foreign Exchange Future | 9.80 | Put | 114.41800 | 0.11442 | | 112.93680 | 0.11294 | | 114.418 | 11.99 | 0.26 | 0.00 | 0 | 200.00 |
| AU\$ / R | On 14/03/2016 | Foreign Exchange Future | 10.40 | Call | 203.11990 | 0.20312 | | 210.78550 | 0.21079 | | 203.120 | 12.54 | 0.41 | 0.00 | 0 | 200.00 |
| AU\$ / R | On 14/03/2016 | Foreign Exchange Future | 11.40 | Call | 40.10080 | 0.04010 | | 42.63880 | 0.04264 | | 40.101 | 14.95 | 0.10 | 0.00 | 0 | 200.00 |
| AU\$ / R | On 13/06/2016 | Foreign Exchange Future | | | 10.32690 | 10.32690 | | 10.33970 | 10.33970 | | | 13.03 | 0.00 | 0.00 | 0 | 250.00 |
| AU\$ / R | On 19/09/2016 | Foreign Exchange Future | | | 10.46740 | 10.46740 | | 10.47950 | 10.47950 | | | 14.08 | 0.00 | 0.00 | 0 | 500.00 |
| CAD/ R | On 11/12/2015 | Foreign Exchange Future | | | 10.59210 | 10.59210 | | 10.67490 | 10.67490 | | | 11.64 | 0.00 | 0.00 | 0 | 0.00 |
| CAD/ R | On 14/03/2016 | Foreign Exchange Future | | | 10.77220 | 10.77220 | | 10.85740 | 10.85740 | | | 12.43 | 0.00 | 0.00 | 0 | 2.00 |
| CHF / R | On 11/12/2015 | Foreign Exchange Future | | | 13.83640 | 13.83640 | | 13.99040 | 13.99040 | | | 15.10 | 0.00 | 69,182.00 | 5 | 6,549.00 |
| CHF / R | On 14/03/2016 | Foreign Exchange Future | | | 14.14600 | 14.14600 | | 14.30750 | 14.30750 | | | 15.90 | 0.00 | 0.00 | 0 | 1,197.00 |
| CNH / R | On 11/12/2015 | Foreign Exchange Future | | | 2.19030 | 2.19030 | | 2.21440 | 2.21440 | | | 17.04 | 0.00 | 0.00 | 0 | 25,268.00 |
| CNH / R | On 14/03/2016 | Foreign Exchange Future | | | 2.20620 | 2.20620 | | 2.23040 | 2.23040 | | | 15.46 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 11/12/2015 | Foreign Exchange Future | | | 2.02130 | 2.02130 | | 2.03790 | 2.03790 | | | 19.38 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 14/03/2016 | Foreign Exchange Future | | | 2.06330 | 2.06330 | | 2.08070 | 2.08070 | | | 19.42 | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|-----------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| E170 | On 01/08/2021 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| EL28 | On 05/05/2016 | Bond Future | 128.71484 | | 128.71484 | | 128.73197 | 128.73197 | | | 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 04/02/2016 | Bond Future | 9.97652 | 82.66692 | | 10.10612 | 81.77663 | | | | 0.00 | 0.00 | 0 | 6,569.00 |
| ES33 | On 05/05/2016 | Bond Future | 10.06319 | 80.28897 | | 10.19681 | 79.38484 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 04/08/2016 | Bond Future | 10.14422 | 81.73603 | | 10.28227 | 80.81535 | | | | 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 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 | 503.94200 | 503.94200 | | 500.62400 | 500.62400 | | | | 0.00 | 0.00 | 0 | 449.00 |
| GOVI | On 05/05/2016 | GOVI | 512.54200 | 512.54200 | | 509.17600 | 509.17600 | | | | 0.00 | 0.00 | 0 | 146.00 |
| GOVI | On 04/08/2016 | GOVI | 521.67700 | 521.67700 | | 518.24900 | 518.24900 | | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 04/02/2016 | Bond Future | 123.81799 | 123.81799 | | 123.83465 | 123.83465 | | | | 0.00 | 0.00 | 0 | 950.00 |
| I2025 | On 05/05/2016 | Bond Future | 125.94148 | 125.94148 | | 125.96002 | 125.96002 | | | | 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 | 105.48593 | 105.48593 | | 105.49965 | 105.49965 | | | | 0.00 | 0.00 | 0 | 185.00 |
| I2033 | On 05/05/2016 | Bond Future | 106.32063 | 106.32063 | | 106.33603 | 106.33603 | | | | 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 | 129.67738 | 129.67738 | | 129.69439 | 129.69439 | | | | 0.00 | 0.00 | 0 | 16,637.00 |
| I2038 | On 05/05/2016 | Bond Future | 131.90156 | 131.90156 | | 131.92043 | 131.92043 | | | | 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 | 131.39870 | 131.39870 | | 131.41549 | 131.41549 | | | | 0.00 | 131,398.70 | 1 | 11,598.00 |
| I2046 | On 05/05/2016 | Bond Future | 132.22362 | 132.22362 | | 132.24252 | 132.24252 | | | | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| I2046 | On 31/03/2046 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 04/02/2016 | Bond Future | 137.43315 | | 137.43315 | | 137.95012 | 137.95012 | | | 0.00 | 24,737,967.00 | 180 | 9,655.00 |
| I2050 | On 05/05/2016 | Bond Future | 139.78992 | | 139.78992 | | 140.31798 | 140.31798 | | | 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 | 237.99300 | | 237.99300 | | 238.14200 | 238.14200 | | | 0.00 | 0.00 | 0 | 1,035.00 |
| IGOV | On 05/05/2016 | Index Future | 242.07400 | | 242.07400 | | 242.22800 | 242.22800 | | | 0.00 | 0.00 | 0 | 21.00 |
| IGOV | On 04/08/2016 | Index Future | 246.40800 | | 246.40800 | | 246.56500 | 246.56500 | | | 0.00 | 0.00 | 0 | 0.00 |
| ILBI | On 04/02/2016 | Index Future | 644.16700 | | 644.16700 | | 644.52700 | 644.52700 | | | 0.00 | 0.00 | 0 | 157.00 |
| ILBI | On 05/05/2016 | Index Future | 655.21300 | | 655.21300 | | 655.58100 | 655.58100 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/12/2015 | Jibar Tradeable Future | 6.45000 | | 93.55000 | | 6.45000 | 93.55000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/01/2016 | Jibar Tradeable Future | 6.54000 | | 93.46000 | | 6.54000 | 93.46000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/02/2016 | Jibar Tradeable Future | 6.65000 | | 93.35000 | | 6.65000 | 93.35000 | | | 0.00 | 0.00 | 0 | 2,000.00 |
| JIBAR FUTURE | On 16/03/2016 | Jibar Tradeable Future | 6.71000 | | 93.29000 | | 6.71000 | 93.29000 | | | 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 | 6.90000 | | 93.10000 | | 6.90000 | 93.10000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/06/2016 | Jibar Tradeable Future | 6.98000 | | 93.02000 | | 6.98000 | 93.02000 | | | 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 | 7.40000 | | 92.60000 | | 7.40000 | 92.60000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/03/2017 | Jibar Tradeable Future | 7.57000 | | 92.43000 | | 7.57000 | 92.43000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/06/2017 | Jibar Tradeable Future | 7.72000 | | 92.28000 | | 7.72000 | 92.28000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/09/2017 | Jibar Tradeable Future | 7.90000 | | 92.10000 | | 7.90000 | 92.10000 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 11/12/2015 | Foreign Exchange Future | 0.13720 | | 0.13720 | | 0.13880 | 0.13880 | | | 0.00 | 0.00 | 0 | 1,960.00 |
| KES / R | On 14/03/2016 | Foreign Exchange Future | 0.13660 | | 0.13660 | | 0.13800 | 0.13800 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 13/06/2016 | Foreign Exchange Future | 0.13620 | | 0.13620 | | 0.13760 | 0.13760 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 19/09/2016 | Foreign Exchange Future | 0.13410 | | 0.13410 | | 0.13810 | 0.13810 | | | 0.00 | 0.00 | 0 | 0.00 |
| NGN / R | On 11/12/2015 | Foreign Exchange Future | 0.07050 | | 0.07050 | | 0.07130 | 0.07130 | | | 0.00 | 0.00 | 0 | 28,268.00 |
| NGN / R | On 14/03/2016 | Foreign Exchange Future | 0.06650 | | 0.06650 | | 0.06710 | 0.06710 | | | 0.00 | 0.00 | 0 | 0.00 |
| NGN / R | On 13/06/2016 | Foreign Exchange Future | 0.06390 | | 0.06390 | | 0.06420 | 0.06420 | | | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 20/11/2015 | Any day expiry | 9.17490 | | 9.17490 | | 9.16090 | 9.16090 | | 15.18 | 0.00 | 0.00 | 0 | 8,000.00 |
| NZ\$ / R | On 20/11/2015 | Any day expiry | 9.34 | Put | 166.68350 | | 185.96350 | 0.18596 | 166.683 | 19.61 | 0.96 | 0.00 | 0 | 8,000.00 |
| NZ\$ / R | On 11/12/2015 | Foreign Exchange Future | 9.19270 | | 9.19270 | | 9.18440 | 9.18440 | | 11.81 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 14/03/2016 | Foreign Exchange Future | 9.29060 | | 9.29060 | | 9.28290 | 9.28290 | | 11.45 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 13/06/2016 | Foreign Exchange Future | 9.39050 | | 9.39050 | | 9.38240 | 9.38240 | | 13.14 | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 11/12/2015 | Foreign Exchange Future | 1.07070 | | 1.07070 | | 1.06680 | 1.06680 | | | 0.00 | 0.00 | 0 | 1,456.00 |
| QUANTO € / \$ | On 14/03/2016 | Foreign Exchange Future | 1.07360 | | 1.07360 | | 1.06970 | 1.06970 | | | 0.00 | 0.00 | 0 | 50.00 |
| QUANTO € / \$ | On 13/06/2016 | Foreign Exchange Future | 1.07650 | | 1.07650 | | 1.07270 | 1.07270 | | | 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 | On 04/02/2016 | Bond Future | | | 8.47245 | | 115.62825 | | 8.57131 | 114.87254 | | 9.44 | 0.00 | 0.00 | 0 | 51,056.00 |
| R186 | On 04/02/2016 | Bond Future | 7.90 | Call | 488.51000 | | 0.48851 | 369.57000 | 0.36957 | 488.510 | | 9.16 | 0.19 | 0.00 | 0 | 680.00 |
| R186 | On 04/02/2016 | Bond Future | 8.02 | Call | 690.17000 | | 0.69017 | 532.40000 | 0.53240 | 690.170 | | 9.20 | 0.24 | 0.00 | 0 | 700.00 |
| R186 | On 04/02/2016 | Bond Future | 8.40 | Call | 1,714.36000 | | 1.71436 | 1,399.04000 | 1.39904 | 1,714.360 | | 9.33 | 0.46 | 0.00 | 0 | 680.00 |
| R186 | On 04/02/2016 | Bond Future | 8.45 | Call | 1,895.97000 | | 1.89597 | 1,557.61000 | 1.55761 | 1,895.970 | | 9.34 | 0.49 | 0.00 | 0 | 350.00 |
| R186 | On 04/02/2016 | Bond Future | 8.65 | Put | 1,378.27000 | | 1.37827 | 1,703.64000 | 1.70364 | 1,378.270 | | 9.41 | 0.38 | 0.00 | 0 | 340.00 |
| R186 | On 04/02/2016 | Bond Future | 8.70 | Put | 1,235.81000 | | 1.23581 | 1,538.88000 | 1.53888 | 1,235.810 | | 9.42 | 0.36 | 0.00 | 0 | 5,000.00 |
| R186 | On 04/02/2016 | Bond Future | 8.75 | Put | 1,104.67000 | | 1.10467 | 1,385.94000 | 1.38594 | 1,104.670 | | 9.44 | 0.33 | 0.00 | 0 | 11,695.00 |
| R186 | On 04/02/2016 | Bond Future | 8.80 | Put | 985.85000 | | 0.98585 | 1,246.07000 | 1.24607 | 985.850 | | 9.46 | 0.30 | 0.00 | 0 | 5,000.00 |
| R186 | On 04/02/2016 | Bond Future | 8.83 | Put | 919.43000 | | 0.91943 | 1,167.37000 | 1.16737 | 919.430 | | 9.48 | 0.29 | 0.00 | 0 | 33.00 |
| R186 | On 04/02/2016 | Bond Future | 9.20 | Put | 356.75000 | | 0.35675 | 480.01000 | 0.48001 | 356.750 | | 9.65 | 0.14 | 0.00 | 0 | 700.00 |
| R186 | On 05/05/2016 | Bond Future | | | 8.53036 | | 117.60208 | | 8.63282 | 116.83531 | | 9.19 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 05/05/2016 | Bond Future | 8.75 | Put | 2,159.69000 | | 2.15969 | 2,489.87000 | 2.48987 | 2,159.690 | | 9.19 | 0.40 | 0.00 | 0 | 1,900.00 |
| R186 | On 05/05/2016 | Bond Future | 8.85 | Put | 1,876.68000 | | 1.87668 | 2,176.93000 | 2.17693 | 1,876.680 | | 9.23 | 0.36 | 0.00 | 0 | 5,350.00 |
| R186 | On 04/08/2016 | Bond Future | | | 8.58011 | | 114.42022 | | 8.68667 | 113.63932 | | 9.34 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186/R207 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186/R208 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 04/02/2016 | Bond Future | | | 294.17183 | | 294.17183 | | 294.21212 | 294.21212 | | | 0.00 | 0.00 | 0 | 714.00 |
| R197 | On 05/05/2016 | Bond Future | | | 299.21643 | | 299.21643 | | 299.26135 | 299.26135 | | | 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 | | | 241.49141 | | 241.49141 | | 241.52343 | 241.52343 | | | 0.00 | 30,910,900.48 | 128 | 42,265.00 |
| R202 | On 05/05/2016 | Bond Future | | | 245.63265 | | 245.63265 | | 245.66830 | 245.66830 | | | 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 | | | 8.30470 | | 100.54425 | | 8.34722 | 100.32506 | | 7.10 | 0.00 | 0.00 | 0 | 9,869.00 |
| R2023 | On 05/05/2016 | Bond Future | | | 8.36756 | | 98.33366 | | 8.41179 | 98.11234 | | 7.13 | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 04/08/2016 | Bond Future | | | 8.41955 | | 100.10548 | | 8.46605 | 99.87987 | | 6.85 | 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 | | | 7.30211 | | 104.72431 | | 7.34905 | 104.65408 | | 1.67 | 0.00 | 0.00 | 0 | 15,947.00 |
| R203 | On 05/05/2016 | Bond Future | | | 7.37434 | | 102.34389 | | 7.42915 | 102.27416 | | 1.47 | 0.00 | 0.00 | 0 | 0.00 |
| R203 | On 04/08/2016 | Bond Future | | | 7.39863 | | 104.18824 | | 7.46691 | 104.11696 | | 1.20 | 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 | | | 8.86748 | | 93.32073 | | 8.99159 | 92.39179 | | | 0.00 | 7,838,941.32 | 84 | 9,973.00 |
| R2030 | On 05/05/2016 | Bond Future | | | 8.92826 | | 94.91433 | | 9.05623 | 93.97105 | | | 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 | | | 8.97728 | | 96.81931 | | 9.09611 | 95.86851 | | 12.51 | 0.00 | 0.00 | 0 | 8,417.00 |
| R2032 | On 04/02/2016 | Bond Future | 9.20 | Put | 1,422.58000 | | 1.42258 | | 0.00000 | 0.00000 | 1,422.580 | 12.49 | 0.36 | 0.00 | 0 | 22.00 |
| R2032 | On 04/02/2016 | Bond Future | 9.30 | Put | 1,151.36000 | | 1.15136 | | 0.00000 | 0.00000 | 1,151.360 | 12.54 | 0.31 | 0.00 | 0 | 22.00 |
| R2032 | On 05/05/2016 | Bond Future | | | 9.03689 | | 94.31615 | | 9.15927 | 93.35069 | | 12.80 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 04/08/2016 | Bond Future | | | 9.09012 | | 96.01615 | | 9.21643 | 95.03293 | | 12.52 | 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 04/02/2016 | Bond Future | | | 9.10486 | | 94.58885 | | 9.24404 | 93.36612 | | 14.30 | 0.00 | 61,293,574.80 | 648 | 50,887.00 |
| R2037 | On 04/02/2016 | Bond Future | 9.30 | Put | 1,681.26000 | | 1.68126 | | 0.00000 | 0.00000 | 1,681.260 | 14.21 | 0.38 | 0.00 | 0 | 16.00 |
| R2037 | On 04/02/2016 | Bond Future | 9.43 | Put | 1,281.64000 | | 1.28164 | | 0.00000 | 0.00000 | 1,281.640 | 14.27 | 0.31 | 0.00 | 0 | 16.00 |
| R2037 | On 05/05/2016 | Bond Future | | | 9.16320 | | 96.20417 | | 9.30633 | 94.96210 | | 14.03 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 04/08/2016 | Bond Future | | | 9.21668 | | 93.67932 | | 9.36419 | 92.41461 | | 14.37 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 31/01/2037 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R204 | On 04/02/2016 | Bond Future | | | 7.68026 | | 101.88605 | | 7.72469 | 101.77319 | | 3.12 | 0.00 | 0.00 | 0 | 35,420.00 |
| R204 | On 05/05/2016 | Bond Future | | | 7.76066 | | 103.62518 | | 7.80910 | 103.51211 | | 2.84 | 0.00 | 0.00 | 0 | 0.00 |
| R204 | On 04/08/2016 | Bond Future | | | 7.82277 | | 101.45348 | | 7.87706 | 101.33807 | | 2.65 | 0.00 | 0.00 | 0 | 0.00 |
| R204 | On 21/12/2018 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R204/R203 | On 21/12/2018 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 06/10/2015 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 04/02/2016 | Bond Future | | | 9.15956 | | 98.67930 | | 9.30384 | 97.32106 | | 14.78 | 0.00 | 20,130,577.20 | 204 | 1,820.00 |
| R2040 | On 05/05/2016 | Bond Future | | | 9.21766 | | 100.36445 | | 9.36601 | 98.98461 | | 14.50 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 04/08/2016 | Bond Future | | | 9.27105 | | 97.66414 | | 9.42389 | 96.25919 | | 14.87 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 31/01/2040 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 04/02/2016 | Bond Future | | | 9.17776 | | 95.92958 | | 9.32709 | 94.50742 | | 15.41 | 0.00 | 0.00 | 0 | 18,852.00 |
| R2044 | On 04/02/2016 | Bond Future | 9.58 | Put | 1,198.58000 | | 1.19858 | | 0.00000 | 0.00000 | 1,198.580 | 15.46 | 0.28 | 0.00 | 0 | 25.00 |
| R2044 | On 05/05/2016 | Bond Future | | | 9.23391 | | 97.56779 | | 9.38737 | 96.12297 | | 15.12 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 04/08/2016 | Bond Future | | | 9.28547 | | 94.94239 | | 9.44348 | 93.47120 | | 15.51 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 31/01/2044 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 04/02/2016 | Bond Future | | | 9.15357 | | 99.74789 | | 9.30808 | 98.23531 | | 15.18 | 0.00 | 6,483,612.85 | 65 | 56,273.00 |
| R2048 | On 04/02/2016 | Bond Future | 9.45 | Put | 1,532.92000 | | 1.53292 | | 2,103.22000 | 2.10322 | 1,532.920 | 15.16 | 0.33 | 0.00 | 0 | 75.00 |
| R2048 | On 04/02/2016 | Bond Future | 9.55 | Put | 1,238.46000 | | 1.23846 | | 1,732.18000 | 1.73218 | 1,238.460 | 15.21 | 0.28 | 0.00 | 0 | 75.00 |
| R2048 | On 05/05/2016 | Bond Future | | | 9.20518 | | 97.01704 | | 9.36385 | 95.48033 | | 15.60 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 04/08/2016 | Bond Future | | | 9.25095 | | 98.76530 | | 9.41413 | 97.20059 | | 15.29 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 28/02/2048 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R207 | On 04/02/2016 | Bond Future | | | 7.91872 | | 98.26780 | | 7.96222 | 98.12533 | | 4.35 | 0.00 | 0.00 | 0 | 48,120.00 |
| R207 | On 04/02/2016 | Bond Future | 7.27 | Call | 121.76000 | | 0.12176 | | 106.67000 | 0.10667 | 121.760 | 4.16 | 0.13 | 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 | 262.66000 | | 0.26266 | | 234.02000 | 0.23402 | 262.660 | 4.21 | 0.24 | 0.00 | 0 | 19.00 |
| R207 | On 05/05/2016 | Bond Future | | | 7.99907 | | 99.94548 | | 8.04544 | 99.80223 | | 4.08 | 0.00 | 0.00 | 0 | 0.00 |
| R207 | On 05/05/2016 | Bond Future | 7.56 | Call | 537.02000 | | 0.53702 | | 496.36000 | 0.49636 | 537.020 | 3.99 | 0.31 | 0.00 | 0 | 43.00 |
| R207 | On 04/08/2016 | Bond Future | | | 8.06524 | | 98.10290 | | 8.11564 | 97.95677 | | 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 | | | 8.05491 | | 97.01677 | | 8.10829 | 96.80325 | | 5.53 | 0.00 | 0.00 | 0 | 38,271.00 |
| R208 | On 05/05/2016 | Bond Future | | | 8.12348 | | 95.27252 | | 8.17972 | 95.05691 | | 5.44 | 0.00 | 0.00 | 0 | 0.00 |
| R208 | On 04/08/2016 | Bond Future | | | 8.18040 | | 96.98941 | | 8.24033 | 96.76965 | | 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 | | | 9.02059 | | 76.72172 | | 9.14924 | 75.78086 | | 14.53 | 0.00 | 0.00 | 0 | 41,102.00 |
| R209 | On 04/02/2016 | Bond Future | 9.52 | Put | 720.05000 | | 0.72005 | | 975.87000 | 0.97587 | 720.050 | 14.70 | 0.23 | 0.00 | 0 | 2,200.00 |
| R209 | On 05/05/2016 | Bond Future | | | 9.07308 | | 74.88303 | | 9.20517 | 73.92724 | | 14.87 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 05/05/2016 | Bond Future | 8.25 | Call | 850.23000 | | 0.85023 | | 668.79000 | 0.66879 | 850.230 | 14.38 | 0.21 | 0.00 | 0 | 6,700.00 |
| R209 | On 05/05/2016 | Bond Future | 9.00 | Call | 2,738.10000 | | 2.73810 | | 2,301.38000 | 2.30138 | 2,738.100 | 14.75 | 0.49 | 0.00 | 0 | 6,700.00 |
| R209 | On 04/08/2016 | Bond Future | | | 9.11981 | | 76.23262 | | 9.25561 | 75.25952 | | 14.59 | 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 | | | 184.36878 | | 184.36878 | | 184.39336 | 184.39336 | | | 0.00 | 0.00 | 0 | 3,296.00 |
| R210 | On 05/05/2016 | Bond Future | | | 185.36510 | | 185.36510 | | 185.39257 | 185.39257 | | | 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 | | | 135.62941 | | 135.62941 | | 135.64775 | 135.64775 | | | 0.00 | 0.00 | 0 | 1,010.00 |
| R211 | On 05/05/2016 | Bond Future | | | 137.95557 | | 137.95557 | | 137.97600 | 137.97600 | | | 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 | | | 141.92833 | | 141.92833 | | 142.19149 | 142.19149 | | | 0.00 | 0.00 | 0 | 1,569.00 |
| R212 | On 05/05/2016 | Bond Future | | | 144.36251 | | 144.36251 | | 144.63205 | 144.63205 | | | 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 | | | 8.92858 | | 87.32531 | | 9.05259 | 86.43181 | | 12.44 | 0.00 | 0.00 | 0 | 31,687.00 |

| 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 | 8.98442 | 85.26904 | | 9.11202 | 84.36172 | | 12.70 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 04/08/2016 | | | Bond Future | 9.03337 | 86.80556 | | 9.16498 | 85.88165 | | 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 | 9.08185 | 77.54530 | | 9.22593 | 76.43993 | | 15.19 | 0.00 | 162,845,130.00 | 2,100 | 30,365.00 |
| R214 | On 04/02/2016 | 9.35 | Put | Bond Future | 1,255.18000 | 1.25518 | 1,684.97000 | 1.68497 | 1,255.180 | | 15.12 | 0.34 | 0.00 | 0 | 25.00 |
| R214 | On 04/02/2016 | 9.45 | Put | Bond Future | 1,012.42000 | 1.01242 | 1,384.59000 | 1.38459 | 1,012.420 | | 15.17 | 0.29 | 0.00 | 0 | 25.00 |
| R214 | On 05/05/2016 | | | Bond Future | 9.13151 | 75.57557 | | 9.27933 | 74.45252 | | 15.58 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 04/08/2016 | | | Bond Future | 9.17527 | 76.93738 | | 9.32714 | 75.79393 | | 15.29 | 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 | 24,258.40000 | 24,258.40000 | | 24,492.50000 | 24,492.50000 | | | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 11/12/2015 | | | Foreign Exchange Future | 9.93490 | 9.93490 | | 9.99550 | 9.99550 | | 12.28 | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 14/03/2016 | | | Foreign Exchange Future | 10.07430 | 10.07430 | | 10.13560 | 10.13560 | | 12.31 | 0.00 | 0.00 | 0 | 3,191.00 |
| TRY / R | On 11/12/2015 | | | Foreign Exchange Future | 4.92290 | 4.92290 | | 4.93720 | 4.93720 | | 13.02 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 14/03/2016 | | | Foreign Exchange Future | 4.87290 | 4.87290 | | 4.88800 | 4.88800 | | 13.22 | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 11/12/2015 | | | Foreign Exchange Future | 1.21560 | 1.21560 | | 1.16380 | 1.16380 | | | 0.00 | 0.00 | 0 | 7,688.00 |
| ZMW / R | On 14/03/2016 | | | Foreign Exchange Future | 1.16740 | 1.16740 | | 1.12190 | 1.12190 | | | 0.00 | 0.00 | 0 | 1.00 |
| Total for Derivatives : | | | | | | | | | | | | | 1,457,113,282.35 | 110,704 | 4 268 192.00 |
| Grand Total: | | | | | | | | | | | | | 1,457,113,282.35 | 110,704 | 4 268 192.00 |