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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/12/2015

| Contract Details | Strike | Call / Put | MTM Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|--------------------|---------------|-------------------------|-----------|------------|-------------|--------------|----------------|-------------------|------------|-------|------------------|------------------|---------------|
| Derivatives | | | | | | | | | | | | | |
| \$ / R | On 10/12/2015 | Any day expiry | 14.54480 | 14.54480 | | 14.67130 | 14.67130 | | 15.55 | 0.00 | 1,936,799.20 | 133 | 0.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.54480 | 14.54480 | | 14.67130 | 14.67130 | | 15.54 | 0.00 | 3,735,802,790.40 | 256,848 | 308,673.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 10.95 | Call | 3,594.80000 | 3.59480 | 3,721.30000 | 3.72130 | 3,594.800 | 21.45 | 1.00 | 0.00 | 4,331.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 10.95 | Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 21.45 | 0.00 | 0.00 | 8,917.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.00 | Call | 3,544.80000 | 3.54480 | 3,671.30000 | 3.67130 | 3,544.800 | 21.45 | 1.00 | 0.00 | 1,177.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.20 | Call | 3,344.80000 | 3.34480 | 3,471.30000 | 3.47130 | 3,344.800 | 21.45 | 1.00 | 0.00 | 39,222.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.40 | Call | 3,144.80000 | 3.14480 | 3,271.30000 | 3.27130 | 3,144.800 | 21.45 | 1.00 | 0.00 | 1,197.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.60 | Put | 0.00000 | 0.00000 | 0.00080 | 0.00000 | 0.000 | 21.45 | 0.00 | 0.00 | 800.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.61 | Put | 0.00000 | 0.00000 | 0.00100 | 0.00000 | 0.000 | 21.45 | 0.00 | 0.00 | 580.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.75 | Put | 0.00000 | 0.00000 | 0.00460 | 0.00000 | 0.000 | 22.51 | 0.00 | 0.00 | 20,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.80 | Put | 0.00000 | 0.00000 | 0.00480 | 0.00000 | 0.000 | 23.04 | 0.00 | 0.00 | 1,100.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.90 | Put | 0.00000 | 0.00000 | 0.00520 | 0.00001 | 0.000 | 24.10 | 0.00 | 0.00 | 8,210.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.00 | Put | 0.00000 | 0.00000 | 0.00570 | 0.00001 | 0.000 | 25.17 | 0.00 | 0.00 | 121,600.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.15 | Call | 2,394.80000 | 2.39480 | 2,521.30640 | 2.52131 | 2,394.800 | 26.76 | 1.00 | 0.00 | 1,650.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.18 | Put | 0.00000 | 0.00000 | 0.00650 | 0.00001 | 0.000 | 27.08 | 0.00 | 0.00 | 150.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.20 | Call | 2,344.80000 | 2.34480 | 2,471.30670 | 2.47131 | 2,344.800 | 27.29 | 1.00 | 0.00 | 1,000.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|---------|-------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.50 | Call | 2,044.80000 | 2.04480 | 2,171.30850 | 2.17131 | 2,044.800 | 30.47 | 1.00 | 0.00 | 0 | 500.00 | | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.56 | Put | 0.00000 | 0.00000 | 0.00890 | 0.00001 | 0.000 | 31.11 | 0.00 | 0.00 | 0 | 2,000.00 | | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.57 | Call | 1,974.80000 | 1.97480 | 2,101.30900 | 2.10131 | 1,974.800 | 31.22 | 1.00 | 0.00 | 0 | 10,000.00 | | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.58 | Call | 1,964.80000 | 1.96480 | 2,091.30910 | 2.09131 | 1,964.800 | 31.32 | 1.00 | 0.00 | 0 | 150.00 | | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.60 | Call | 1,944.80000 | 1.94480 | 2,071.30920 | 2.07131 | 1,944.800 | 31.53 | 1.00 | 0.00 | 0 | 20,000.00 | | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.70 | Put | 0.00000 | 0.00000 | 0.01010 | 0.00001 | 0.000 | 32.59 | 0.00 | 0.00 | 0 | 5,000.00 | | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.76 | Put | 0.00000 | 0.00000 | 0.01060 | 0.00001 | 0.000 | 33.23 | 0.00 | 0.00 | 0 | 402.00 | | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.77 | Put | 0.00000 | 0.00000 | 0.01070 | 0.00001 | 0.000 | 33.34 | 0.00 | 0.00 | 0 | 12,000.00 | | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.80 | Call | 1,744.80000 | 1.74480 | 1,871.31100 | 1.87131 | 1,744.800 | 33.66 | 1.00 | 0.00 | 0 | 17,883.00 | | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.80 | Put | 0.00000 | 0.00000 | 0.01100 | 0.00001 | 0.000 | 33.66 | 0.00 | 0.00 | 0 | 50,000.00 | | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.85 | Put | 0.00000 | 0.00000 | 0.01150 | 0.00001 | 0.000 | 34.19 | 0.00 | 0.00 | 0 | 8,000.00 | | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.90 | Call | 1,644.80010 | 1.64480 | 1,771.31200 | 1.77131 | 1,644.800 | 34.72 | 1.00 | 0.00 | 0 | 10,000.00 | | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.90 | Put | 0.00010 | 0.00000 | 0.01200 | 0.00001 | 0.000 | 34.72 | 0.00 | 0.00 | 0 | 100.00 | | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.00 | Call | 1,544.80090 | 1.54480 | 1,671.31320 | 1.67131 | 1,544.801 | 35.78 | 1.00 | 0.00 | 0 | 1,197.00 | | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.00 | Put | 0.00090 | 0.00000 | 0.01320 | 0.00001 | 0.001 | 35.78 | 0.00 | 0.00 | 0 | 54,500.00 | | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.05 | Put | 0.00230 | 0.00000 | 0.01390 | 0.00001 | 0.002 | 36.31 | 0.00 | 0.00 | 0 | 20,000.00 | | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.10 | Call | 1,444.80540 | 1.44481 | 1,571.31460 | 1.57131 | 1,444.805 | 36.82 | 1.00 | 0.00 | 0 | 12,166.00 | | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.20 | Call | 1,344.80720 | 1.34481 | 1,471.31620 | 1.47132 | 1,344.807 | 34.85 | 1.00 | 0.00 | 0 | 677.00 | | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.20 | Put | 0.00720 | 0.00001 | 0.01620 | 0.00002 | 0.007 | 34.85 | 0.00 | 0.00 | 0 | 60.00 | | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.25 | Call | 1,294.80830 | 1.29481 | 1,421.31990 | 1.42132 | 1,294.808 | 33.87 | 1.00 | 0.00 | 0 | 201.00 | | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.28 | Call | 1,264.80910 | 1.26481 | 1,391.32260 | 1.39132 | 1,264.809 | 33.28 | 1.00 | 0.00 | 0 | 150.00 | | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.31 | Call | 1,234.81000 | 1.23481 | 1,361.32580 | 1.36133 | 1,234.810 | 32.69 | 1.00 | 0.00 | 0 | 5,000.00 | | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.36 | Put | 0.01170 | 0.00001 | 0.03210 | 0.00003 | 0.012 | 31.70 | 0.00 | 0.00 | 0 | 1,260.00 | | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.38 | Call | 1,164.81250 | 1.16481 | 1,291.33510 | 1.29134 | 1,164.813 | 31.31 | 1.00 | 0.00 | 0 | 12,000.00 | | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.40 | Call | 1,144.81340 | 1.14481 | 1,271.33840 | 1.27134 | 1,144.813 | 30.91 | 1.00 | 0.00 | 0 | 1,300.00 | | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.40 | Put | 0.01340 | 0.00001 | 0.03840 | 0.00004 | 0.013 | 30.91 | 0.00 | 0.00 | 0 | 1,000.00 | | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.44 | Call | 1,104.81540 | 1.10482 | 1,231.34600 | 1.23135 | 1,104.815 | 30.13 | 1.00 | 0.00 | 0 | 39,222.00 | | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.50 | Call | 1,044.81910 | 1.04482 | 1,171.36080 | 1.17136 | 1,044.819 | 28.95 | 1.00 | 0.00 | 0 | 2,150.00 | | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.50 | Put | 0.01910 | 0.00002 | 0.06080 | 0.00006 | 0.019 | 28.95 | 0.00 | 0.00 | 0 | 200.00 | | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.52 | Call | 1,024.82050 | 1.02482 | 1,151.36680 | 1.15137 | 1,024.821 | 28.55 | 1.00 | 0.00 | 0 | 5,200.00 | | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.59 | Call | 954.82690 | 0.95483 | 1,081.39360 | 1.08139 | 954.827 | 27.17 | 1.00 | 0.00 | 0 | 12,000.00 | | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.60 | Call | 944.82800 | 0.94483 | 1,071.39830 | 1.07140 | 944.828 | 26.98 | 1.00 | 0.00 | 0 | 1,300.00 | | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.62 | Put | 0.03040 | 0.00003 | 0.10850 | 0.00011 | 0.030 | 26.58 | 0.00 | 0.00 | 0 | 4,000.00 | | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.63 | Put | 0.03170 | 0.00003 | 0.11410 | 0.00011 | 0.032 | 26.39 | 0.00 | 0.00 | 0 | 250.00 | | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.64 | Put | 0.03300 | 0.00003 | 0.11990 | 0.00012 | 0.033 | 26.19 | 0.00 | 0.00 | 0 | 10,000.00 | | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.65 | Put | 0.03450 | 0.00003 | 0.12610 | 0.00013 | 0.035 | 25.99 | 0.00 | 0.00 | 0 | 15,000.00 | | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.66 | Call | 884.83600 | 0.88484 | 1,011.43260 | 1.01143 | 884.836 | 25.80 | 1.00 | 0.00 | 0 | 2,000.00 | | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.72 | Call | 824.84690 | 0.82485 | 951.48040 | 0.95148 | 824.847 | 24.61 | 1.00 | 0.00 | 0 | 500.00 | | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.72 | Put | 0.04690 | 0.00005 | 0.18040 | 0.00018 | 0.047 | 24.61 | 0.00 | 0.00 | 0 | 500.00 | | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.80 | Put | 0.06880 | 0.00007 | 0.27550 | 0.00028 | 0.069 | 23.04 | 0.00 | 0.00 | 0 | 11,200.00 | | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.83 | Call | 714.89290 | 0.71489 | 841.62430 | 0.84162 | 714.893 | 22.73 | 1.00 | 0.00 | 0 | 660.00 | | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.84 | Put | 0.10280 | 0.00010 | 0.34260 | 0.00034 | 0.103 | 22.63 | 0.00 | 0.00 | 0 | 13,360.00 | | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.91 | Call | 635.00870 | 0.63501 | 761.81260 | 0.76181 | 635.009 | 21.93 | 1.00 | 0.00 | 0 | 200.00 | | |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.91 | Put | 0.20870 | 0.00021 | 0.51260 | 0.00051 | 0.209 | 21.93 | 0.00 | 0.00 | 0 | 200.00 | | |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.92 | Put | 0.23080 | 0.00023 | 0.54880 | 0.00055 | 0.231 | 21.83 | 0.00 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.95 | Put | 0.31250 | 0.00031 | 0.67390 | 0.00067 | 0.313 | 21.53 | 0.00 | 0.00 | 0 | 6,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.00 | Call | 545.31660 | 0.54532 | 672.25020 | 0.67225 | 545.317 | 21.04 | 0.99 | 0.00 | 0 | 51,500.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.00 | Put | 0.51660 | 0.00052 | 0.95020 | 0.00095 | 0.517 | 21.04 | 0.01 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.01 | Put | 0.57100 | 0.00057 | 1.01800 | 0.00102 | 0.571 | 20.94 | 0.01 | 0.00 | 0 | 50,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.04 | Call | 505.57060 | 0.50557 | 632.55230 | 0.63255 | 505.571 | 20.64 | 0.99 | 0.00 | 0 | 13,360.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.09 | Call | 456.06550 | 0.45607 | 583.07060 | 0.58307 | 456.066 | 20.14 | 0.98 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.12 | Put | 1.69960 | 0.00170 | 2.18030 | 0.00218 | 1.700 | 19.84 | 0.02 | 0.00 | 0 | 200.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.20 | Call | 348.48190 | 0.34848 | 475.09900 | 0.47510 | 348.482 | 19.04 | 0.96 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.24 | Call | 310.16980 | 0.31017 | 436.31180 | 0.43631 | 310.170 | 18.64 | 0.94 | 0.00 | 0 | 250.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.27 | Put | 7.09130 | 0.00709 | 6.16510 | 0.00617 | 7.091 | 18.34 | 0.08 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.28 | Call | 272.57190 | 0.27257 | 397.90480 | 0.39790 | 272.572 | 18.24 | 0.91 | 0.00 | 0 | 12,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.30 | Put | 9.31940 | 0.00932 | 7.57780 | 0.00758 | 9.319 | 18.04 | 0.10 | 0.00 | 0 | 12,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.37 | Call | 192.04620 | 0.19205 | 313.50880 | 0.31351 | 192.046 | 17.34 | 0.83 | 0.00 | 0 | 580.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.37 | Put | 17.24620 | 0.01725 | 12.20880 | 0.01221 | 17.246 | 17.34 | 0.17 | 0.00 | 0 | 8,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.50 | Call | 93.50560 | 0.09351 | 200.09350 | 0.20009 | 93.506 | 16.04 | 0.60 | 0.00 | 0 | 55,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.50 | Put | 48.70560 | 0.04871 | 28.79350 | 0.02879 | 48.706 | 16.04 | 0.40 | 0.00 | 0 | 201.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.70 | Call | 22.10240 | 0.02210 | 71.07220 | 0.07107 | 22.102 | 17.53 | 0.21 | 0.00 | 0 | 500.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.75 | Call | 15.21800 | 0.01522 | 53.69300 | 0.05369 | 15.218 | 18.20 | 0.15 | 0.00 | 0 | 200.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.83 | Call | 8.33700 | 0.00834 | 33.61040 | 0.03361 | 8.337 | 19.26 | 0.09 | 0.00 | 0 | 6,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.84 | Call | 7.73330 | 0.00773 | 31.65630 | 0.03166 | 7.733 | 19.39 | 0.08 | 0.00 | 0 | 5,752.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.97 | Call | 2.94760 | 0.00295 | 14.29230 | 0.01429 | 2.948 | 21.11 | 0.03 | 0.00 | 0 | 8,210.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 15.00 | Call | 2.37130 | 0.00237 | 11.86650 | 0.01187 | 2.371 | 21.51 | 0.03 | 0.00 | 0 | 130,600.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 15.30 | Call | 0.31590 | 0.00032 | 1.89440 | 0.00189 | 0.316 | 25.49 | 0.00 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 15.42 | Call | 0.16320 | 0.00016 | 0.92510 | 0.00093 | 0.163 | 27.22 | 0.00 | 0.00 | 0 | 11,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 15.57 | Call | 0.07760 | 0.00008 | 0.34030 | 0.00034 | 0.078 | 29.37 | 0.00 | 0.00 | 0 | 39,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 15.80 | Call | 0.02920 | 0.00003 | 0.07610 | 0.00008 | 0.029 | 32.68 | 0.00 | 0.00 | 0 | 53,000.00 |
| \$ / R | On 17/12/2015 | Any day expiry | | | 14.55440 | 14.55440 | 14.68460 | 14.68460 | | 14.35 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/12/2015 | Any day expiry | 14.41 | Call | 212.71960 | 0.21272 | 320.33140 | 0.32033 | 212.720 | 14.94 | 0.68 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 17/12/2015 | Any day expiry | 14.42 | Call | 205.75090 | 0.20575 | 312.37870 | 0.31238 | 205.751 | 14.89 | 0.67 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 21/12/2015 | Any day expiry | | | 14.56030 | 14.56030 | 14.69530 | 14.69530 | | 14.19 | 0.00 | 0.00 | 0 | 250.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 10.80 | Put | 0.00000 | 0.00000 | 0.00780 | 0.00001 | 0.000 | 29.89 | 0.00 | 0.00 | 0 | 300.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 11.15 | Put | 0.00010 | 0.00000 | 0.00800 | 0.00001 | 0.000 | 30.21 | 0.00 | 0.00 | 0 | 250.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 14.15 | Call | 439.63960 | 0.43964 | 562.72880 | 0.56273 | 439.640 | 14.98 | 0.86 | 0.00 | 0 | 250.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 17.87 | Call | 0.04400 | 0.00004 | 0.02370 | 0.00002 | 0.044 | 31.80 | 0.00 | 0.00 | 0 | 300.00 |
| \$ / R | On 22/12/2015 | Any day expiry | | | 14.56340 | 14.56340 | 14.69820 | 14.69820 | | 14.34 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 22/12/2015 | Any day expiry | 13.89 | Call | 681.64480 | 0.68164 | 813.27720 | 0.81328 | 681.645 | 15.14 | 0.95 | 0.00 | 0 | 15,000.00 |
| \$ / R | On 22/12/2015 | Any day expiry | 14.43 | Call | 233.67100 | 0.23367 | 334.66520 | 0.33467 | 233.671 | 14.49 | 0.64 | 0.00 | 0 | 15,000.00 |
| \$ / R | On 29/12/2015 | Any day expiry | | | 14.58500 | 14.58500 | 14.71800 | 14.71800 | | 14.54 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/12/2015 | Any day expiry | 13.50 | Put | 4.11970 | 0.00412 | 3.62630 | 0.00363 | 4.120 | 16.23 | 0.02 | 0.00 | 0 | 100.00 |
| \$ / R | On 29/12/2015 | Any day expiry | 13.92 | Call | 682.40120 | 0.68240 | 810.12500 | 0.81013 | 682.401 | 14.24 | 0.92 | 0.00 | 0 | 100.00 |
| \$ / R | On 12/01/2016 | Any day expiry | | | 14.62770 | 14.62770 | 14.75750 | 14.75750 | | 14.96 | 0.00 | 73,362.00 | 5 | 4,393.00 |
| \$ / R | On 13/01/2016 | Any day expiry | | | 14.63020 | 14.63020 | 14.76000 | 14.76000 | | 15.03 | 0.00 | 0.00 | 0 | 1,176.00 |
| \$ / R | On 15/01/2016 | Any day expiry | | | 14.63530 | 14.63530 | 14.76520 | 14.76520 | | 15.16 | 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 15/01/2016 | Any day expiry | 14.00 | Put | 61.01930 | 0.06102 | 45.62400 | 0.04562 | 61.019 | 14.66 | 0.16 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 15/01/2016 | Any day expiry | 14.10 | Put | 81.80880 | 0.08181 | 61.79980 | 0.06180 | 81.809 | 14.73 | 0.21 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 15/01/2016 | Any day expiry | 14.40 | Put | 174.15070 | 0.17415 | 136.23690 | 0.13624 | 174.151 | 14.97 | 0.36 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 15/01/2016 | Any day expiry | 15.00 | Call | 153.14400 | 0.15314 | 200.00920 | 0.20001 | 153.144 | 16.00 | 0.32 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 27/01/2016 | Any day expiry | | | 14.66550 | 14.66550 | 14.79580 | 14.79580 | | 15.29 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/01/2016 | Any day expiry | 11.80 | Put | 0.45130 | 0.00045 | 0.53240 | 0.00053 | 0.451 | 20.15 | 0.00 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/01/2016 | Any day expiry | 12.97 | Call | 1,699.88020 | 1.69988 | 1,829.80970 | 1.82981 | 1,699.880 | 15.57 | 0.99 | 0.00 | 0 | 4,600.00 |
| \$ / R | On 27/01/2016 | Any day expiry | 13.11 | Call | 1,561.35740 | 1.56136 | 1,690.98220 | 1.69098 | 1,561.357 | 15.02 | 0.98 | 0.00 | 0 | 3,600.00 |
| \$ / R | On 27/01/2016 | Any day expiry | 13.50 | Put | 20.24570 | 0.02025 | 14.96520 | 0.01497 | 20.246 | 14.68 | 0.06 | 0.00 | 0 | 150.00 |
| \$ / R | On 27/01/2016 | Any day expiry | 14.48 | Call | 424.01090 | 0.42401 | 508.99030 | 0.50899 | 424.011 | 15.16 | 0.60 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/01/2016 | Any day expiry | 15.32 | Call | 129.03800 | 0.12904 | 163.49290 | 0.16349 | 129.038 | 16.76 | 0.25 | 0.00 | 0 | 150.00 |
| \$ / R | On 29/01/2016 | Any day expiry | | | 14.67060 | 14.67060 | 14.80090 | 14.80090 | | 15.37 | 0.00 | 4,711,840.00 | 320 | 320.00 |
| \$ / R | On 29/01/2016 | Any day expiry | 13.74 | Put | 45.19970 | 0.04520 | 34.43650 | 0.03444 | 45.200 | 14.77 | 0.11 | 0.00 | 0 | 100.00 |
| \$ / R | On 29/01/2016 | Any day expiry | 14.26 | Call | 570.61240 | 0.57061 | 667.69810 | 0.66770 | 570.612 | 15.06 | 0.70 | 0.00 | 0 | 100.00 |
| \$ / R | On 12/02/2016 | Any day expiry | | | 14.70590 | 14.70590 | 14.83680 | 14.83680 | | 15.59 | 0.00 | 147,612.00 | 10 | 106.00 |
| \$ / R | On 12/02/2016 | Any day expiry | 11.60 | Put | 0.79340 | 0.00079 | 0.69430 | 0.00069 | 0.793 | 19.97 | 0.00 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 12/02/2016 | Any day expiry | 15.40 | Call | 170.37530 | 0.17038 | 206.29380 | 0.20629 | 170.375 | 17.03 | 0.27 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 19/02/2016 | Any day expiry | | | 14.72380 | 14.72380 | 14.85480 | 14.85480 | | 15.60 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 19/02/2016 | Any day expiry | 13.93 | Call | 900.03510 | 0.90004 | 1,010.29790 | 1.01030 | 900.035 | 14.88 | 0.81 | 0.00 | 0 | 3,600.00 |
| \$ / R | On 19/02/2016 | Any day expiry | 14.30 | Put | 215.32150 | 0.21532 | 176.11270 | 0.17611 | 215.322 | 15.22 | 0.32 | 0.00 | 0 | 100.00 |
| \$ / R | On 19/02/2016 | Any day expiry | 14.91 | Call | 334.28690 | 0.33429 | 391.08280 | 0.39108 | 334.287 | 16.03 | 0.44 | 0.00 | 0 | 100.00 |
| \$ / R | On 25/02/2016 | Any day expiry | | | 14.73910 | 14.73910 | 14.87030 | 14.87030 | | 15.70 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/02/2016 | Any day expiry | 11.80 | Put | 1.96990 | 0.00197 | 1.82910 | 0.00183 | 1.970 | 18.87 | 0.00 | 0.00 | 0 | 250.00 |
| \$ / R | On 25/02/2016 | Any day expiry | 13.50 | Put | 45.61130 | 0.04561 | 36.03110 | 0.03603 | 45.611 | 14.81 | 0.09 | 0.00 | 0 | 150.00 |
| \$ / R | On 25/02/2016 | Any day expiry | 14.84 | Call | 384.61660 | 0.38462 | 445.74640 | 0.44575 | 384.617 | 15.89 | 0.48 | 0.00 | 0 | 250.00 |
| \$ / R | On 25/02/2016 | Any day expiry | 15.64 | Call | 166.28970 | 0.16629 | 196.68880 | 0.19669 | 166.290 | 17.53 | 0.24 | 0.00 | 0 | 150.00 |
| \$ / R | On 26/02/2016 | Any day expiry | | | 14.74160 | 14.74160 | 14.87280 | 14.87280 | | 15.72 | 0.00 | 0.00 | 0 | 392.00 |
| \$ / R | On 29/02/2016 | Any day expiry | | | 14.74930 | 14.74930 | 14.88060 | 14.88060 | | 15.67 | 0.00 | 0.00 | 0 | 133.00 |
| \$ / R | On 29/02/2016 | Any day expiry | 13.92 | Put | 115.97590 | 0.11598 | 94.55710 | 0.09456 | 115.976 | 14.82 | 0.20 | 0.00 | 0 | 100.00 |
| \$ / R | On 29/02/2016 | Any day expiry | 14.60 | Call | 508.89420 | 0.50889 | 585.16510 | 0.58517 | 508.894 | 15.50 | 0.57 | 0.00 | 0 | 100.00 |
| \$ / R | On 02/03/2016 | Any day expiry | | | 14.75440 | 14.75440 | 14.88570 | 14.88570 | | 15.72 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 02/03/2016 | Any day expiry | 14.60 | Call | 518.14730 | 0.51815 | 594.32270 | 0.59432 | 518.147 | 15.55 | 0.57 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 02/03/2016 | Any day expiry | 14.61 | Call | 513.06410 | 0.51306 | 588.75190 | 0.58875 | 513.064 | 15.56 | 0.57 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 02/03/2016 | Any day expiry | 14.62 | Call | 508.02110 | 0.50802 | 583.21870 | 0.58322 | 508.021 | 15.57 | 0.56 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 07/03/2016 | Any day expiry | 14.76720 | | 14.76720 | 14.76720 | 14.89860 | 14.89860 | | 15.70 | 0.00 | 0.00 | 0 | 187.00 |
| \$ / R | On 11/03/2016 | Any day expiry | 14.77740 | | 14.77740 | 14.77740 | 14.90890 | 14.90890 | | 15.79 | 0.00 | 0.00 | 0 | 272.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | | | 14.78510 | 14.78510 | 14.91680 | 14.91680 | | 15.86 | 0.00 | 4,051,974,935.80 | 274,058 | 399,602.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 11.05 | Put | 0.86840 | 0.00087 | 0.92900 | 0.00093 | 0.868 | 19.99 | 0.00 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 11.55 | Put | 2.14500 | 0.00215 | 2.11890 | 0.00212 | 2.145 | 18.86 | 0.00 | 0.00 | 0 | 42,370.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 11.60 | Put | 2.34420 | 0.00234 | 2.29850 | 0.00230 | 2.344 | 18.75 | 0.01 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 11.80 | Put | 3.33390 | 0.00333 | 3.17690 | 0.00318 | 3.334 | 18.30 | 0.01 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 11.83 | Put | 3.51340 | 0.00351 | 3.33400 | 0.00333 | 3.513 | 18.23 | 0.01 | 0.00 | 0 | 1,204.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 11.91 | Put | 4.02410 | 0.00402 | 3.79150 | 0.00379 | 4.024 | 18.04 | 0.01 | 0.00 | 0 | 788.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 11.95 | Put | 4.30310 | 0.00430 | 4.04310 | 0.00404 | 4.303 | 17.94 | 0.01 | 0.00 | 0 | 1,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 12.00 | Put | 4.67860 | 0.00468 | 4.38080 | 0.00438 | 4.679 | 17.82 | 0.01 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 12.11 | Put | 5.61970 | 0.00562 | 5.22340 | 0.00522 | 5.620 | 17.56 | 0.01 | 0.00 | 0 | 786.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 12.26 | Put | 7.20490 | 0.00720 | 6.63130 | 0.00663 | 7.205 | 17.20 | 0.02 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 12.55 | Call | 2,246.69340 | 2.24669 | 2,377.28060 | 2.37728 | 2,246.693 | 16.51 | 0.98 | 0.00 | 0 | 12,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 12.74 | Put | 15.78010 | 0.01578 | 14.10920 | 0.01411 | 15.780 | 16.05 | 0.03 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 12.80 | Call | 2,002.48400 | 2.00248 | 2,132.29160 | 2.13229 | 2,002.484 | 15.91 | 0.96 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 12.95 | Put | 22.11640 | 0.02212 | 19.55210 | 0.01955 | 22.116 | 15.55 | 0.04 | 0.00 | 0 | 38,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 13.10 | Put | 28.08500 | 0.02809 | 24.64330 | 0.02464 | 28.085 | 15.19 | 0.06 | 0.00 | 0 | 35,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 13.20 | Call | 1,618.00020 | 1.61800 | 1,745.53280 | 1.74553 | 1,618.000 | 14.95 | 0.94 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 13.26 | Put | 36.16140 | 0.03616 | 31.49540 | 0.03150 | 36.161 | 14.81 | 0.07 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 13.50 | Call | 1,345.06010 | 1.34506 | 1,465.40500 | 1.46541 | 1,345.060 | 14.77 | 0.89 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 13.55 | Call | 1,301.65430 | 1.30165 | 1,420.87090 | 1.42087 | 1,301.654 | 14.78 | 0.88 | 0.00 | 0 | 12,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 13.63 | Put | 78.25460 | 0.07825 | 63.81500 | 0.06381 | 78.255 | 14.81 | 0.13 | 0.00 | 0 | 250.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 13.75 | Put | 98.67560 | 0.09868 | 80.93830 | 0.08094 | 98.676 | 14.84 | 0.16 | 0.00 | 0 | 4,350.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 13.76 | Call | 1,125.64210 | 1.12564 | 1,239.31090 | 1.23931 | 1,125.642 | 14.85 | 0.84 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 13.94 | Call | 983.92000 | 0.98392 | 1,091.79020 | 1.09179 | 983.920 | 14.90 | 0.79 | 0.00 | 0 | 788.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 13.95 | Put | 141.21850 | 0.14122 | 117.03930 | 0.11704 | 141.219 | 14.90 | 0.21 | 0.00 | 0 | 32,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.00 | Call | 938.75870 | 0.93876 | 1,044.49130 | 1.04449 | 938.759 | 14.92 | 0.77 | 0.00 | 0 | 1,750.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.10 | Call | 867.12280 | 0.86712 | 967.90720 | 0.96791 | 867.123 | 14.99 | 0.74 | 0.00 | 0 | 9,370.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.20 | Put | 214.94230 | 0.21494 | 178.55780 | 0.17856 | 214.942 | 15.12 | 0.29 | 0.00 | 0 | 800.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.21 | Call | 793.52950 | 0.79353 | 888.39150 | 0.88839 | 793.529 | 15.13 | 0.71 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.31 | Call | 730.36340 | 0.73036 | 820.58910 | 0.82059 | 730.363 | 15.25 | 0.68 | 0.00 | 0 | 43,156.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.47 | Call | 636.77670 | 0.63678 | 719.32840 | 0.71933 | 636.777 | 15.45 | 0.62 | 0.00 | 0 | 1,676.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.50 | Call | 620.25170 | 0.62025 | 701.34260 | 0.70134 | 620.252 | 15.49 | 0.61 | 0.00 | 0 | 1,300.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.59 | Call | 572.60570 | 0.57261 | 649.29260 | 0.64929 | 572.606 | 15.60 | 0.58 | 0.00 | 0 | 1,204.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.70 | Call | 518.23680 | 0.51824 | 589.54290 | 0.58954 | 518.237 | 15.73 | 0.54 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.75 | Call | 494.90410 | 0.49490 | 563.77770 | 0.56378 | 494.904 | 15.80 | 0.53 | 0.00 | 0 | 29,370.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 15.03 | Call | 384.87820 | 0.38488 | 438.72710 | 0.43873 | 384.878 | 16.33 | 0.44 | 0.00 | 0 | 250.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 15.25 | Call | 315.70130 | 0.31570 | 361.09170 | 0.36109 | 315.701 | 16.77 | 0.38 | 0.00 | 0 | 350.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 15.27 | Call | 310.04990 | 0.31005 | 354.72100 | 0.35472 | 310.050 | 16.81 | 0.37 | 0.00 | 0 | 38,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 15.60 | Call | 230.06080 | 0.23006 | 264.21910 | 0.26422 | 230.061 | 17.48 | 0.29 | 0.00 | 0 | 1,400.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 15.75 | Call | 200.81450 | 0.20081 | 231.17630 | 0.23118 | 200.815 | 17.77 | 0.26 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 15.85 | Call | 183.47880 | 0.18348 | 211.55490 | 0.21155 | 183.479 | 17.97 | 0.24 | 0.00 | 0 | 38,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 16.11 | Call | 145.38690 | 0.14539 | 168.29280 | 0.16829 | 145.387 | 18.48 | 0.20 | 0.00 | 0 | 500.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 16.50 | Call | 102.54390 | 0.10254 | 119.80930 | 0.11981 | 102.544 | 19.20 | 0.14 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 16.75 | Call | 81.98090 | 0.08198 | 96.10460 | 0.09610 | 81.981 | 19.64 | 0.12 | 0.00 | 0 | 35,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 20.23 | Call | 4.78520 | 0.00479 | 6.46910 | 0.00647 | 4.785 | 24.73 | 0.01 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 16/03/2016 | Any day expiry | | | 14.79020 | 14.79020 | 14.92210 | 14.92210 | | 15.92 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/03/2016 | Any day expiry | 13.34 | Put | 44.15810 | 0.04416 | 37.17480 | 0.03717 | 44.158 | 14.78 | 0.08 | 0.00 | 0 | 17,991.00 |
| \$ / R | On 16/03/2016 | Any day expiry | 14.63 | Call | 561.88070 | 0.56188 | 636.62790 | 0.63663 | 561.881 | 15.71 | 0.57 | 0.00 | 0 | 17,991.00 |
| \$ / R | On 23/03/2016 | Any day expiry | | | 14.80810 | 14.80810 | 14.94050 | 14.94050 | | 15.96 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 23/03/2016 | Any day expiry | 13.67 | Put | 94.86070 | 0.09486 | 77.67990 | 0.07768 | 94.861 | 14.92 | 0.15 | 0.00 | 0 | 19,744.00 |
| \$ / R | On 23/03/2016 | Any day expiry | 14.97 | Call | 441.77120 | 0.44177 | 498.59850 | 0.49860 | 441.771 | 16.29 | 0.47 | 0.00 | 0 | 19,744.00 |
| \$ / R | On 29/03/2016 | Any day expiry | | | 14.82350 | 14.82350 | 14.95630 | 14.95630 | | 15.97 | 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 29/03/2016 | Any day expiry | 11.80 | Put | 4.49130 | 0.00449 | 4.26110 | 0.00426 | 4.491 | 17.83 | 0.01 | 0.00 | 0 | 250.00 |
| \$ / R | On 29/03/2016 | Any day expiry | 13.50 | Put | 72.87520 | 0.07288 | 59.05130 | 0.05905 | 72.875 | 14.84 | 0.12 | 0.00 | 0 | 150.00 |
| \$ / R | On 29/03/2016 | Any day expiry | 15.25 | Call | 369.09230 | 0.36909 | 416.27930 | 0.41628 | 369.092 | 16.83 | 0.40 | 0.00 | 0 | 250.00 |
| \$ / R | On 29/03/2016 | Any day expiry | 15.96 | Call | 207.21260 | 0.20721 | 235.23590 | 0.23524 | 207.213 | 18.20 | 0.25 | 0.00 | 0 | 150.00 |
| \$ / R | On 18/04/2016 | Any day expiry | | | 14.87480 | 14.87480 | 15.00890 | 15.00890 | | 16.27 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/04/2016 | Any day expiry | 13.97 | Put | 189.75200 | 0.18975 | 159.12130 | 0.15912 | 189.752 | 15.16 | 0.23 | 0.00 | 0 | 17,896.00 |
| \$ / R | On 18/04/2016 | Any day expiry | 15.42 | Call | 388.61990 | 0.38862 | 432.60620 | 0.43261 | 388.620 | 17.24 | 0.38 | 0.00 | 0 | 17,896.00 |
| \$ / R | On 26/04/2016 | Any day expiry | | | 14.89530 | 14.89530 | 15.02990 | 15.02990 | | 16.32 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/04/2016 | Any day expiry | 11.80 | Put | 5.92800 | 0.00593 | 5.51490 | 0.00551 | 5.928 | 16.82 | 0.01 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/04/2016 | Any day expiry | 13.50 | Put | 96.37010 | 0.09637 | 79.62730 | 0.07963 | 96.370 | 14.97 | 0.13 | 0.00 | 0 | 150.00 |
| \$ / R | On 26/04/2016 | Any day expiry | 15.66 | Call | 351.83230 | 0.35183 | 390.22070 | 0.39022 | 351.832 | 17.71 | 0.34 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/04/2016 | Any day expiry | 16.29 | Call | 230.22270 | 0.23022 | 255.63110 | 0.25563 | 230.223 | 18.87 | 0.24 | 0.00 | 0 | 150.00 |
| \$ / R | On 10/05/2016 | Any day expiry | | | 14.93110 | 14.93110 | 15.06670 | 15.06670 | | 16.43 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 10/05/2016 | Any day expiry | 14.28 | Put | 314.92220 | 0.31492 | 268.52300 | 0.26852 | 314.922 | 15.48 | 0.31 | 138,909.83 | 30 | 8,403.00 |
| \$ / R | On 10/05/2016 | Any day expiry | 15.51 | Call | 433.96280 | 0.43396 | 477.80260 | 0.47780 | 433.963 | 17.43 | 0.39 | 0.00 | 0 | 8,403.00 |
| \$ / R | On 27/05/2016 | Any day expiry | | | 14.97470 | 14.97470 | 15.11140 | 15.11140 | | 16.50 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/05/2016 | Any day expiry | 11.80 | Put | 7.79270 | 0.00779 | 7.24350 | 0.00724 | 7.793 | 16.10 | 0.01 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/05/2016 | Any day expiry | 13.50 | Put | 118.82810 | 0.11883 | 98.78700 | 0.09879 | 118.828 | 15.02 | 0.14 | 0.00 | 0 | 150.00 |
| \$ / R | On 27/05/2016 | Any day expiry | 16.13 | Call | 340.11760 | 0.34012 | 371.18100 | 0.37118 | 340.118 | 18.59 | 0.30 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/05/2016 | Any day expiry | 16.70 | Call | 245.37950 | 0.24538 | 269.60220 | 0.26960 | 245.380 | 19.54 | 0.23 | 0.00 | 0 | 150.00 |
| \$ / R | On 31/05/2016 | Any day expiry | | | 14.98490 | 14.98490 | 15.12190 | 15.12190 | | 16.55 | 0.00 | 0.00 | 0 | 230.00 |
| \$ / R | On 06/06/2016 | Any day expiry | | | 15.00030 | 15.00030 | 15.13770 | 15.13770 | | 16.55 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 06/06/2016 | Any day expiry | 12.20 | Put | 14.51230 | 0.01451 | 12.08620 | 0.01209 | 14.512 | 15.20 | 0.02 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 06/06/2016 | Any day expiry | 15.45 | Call | 535.71410 | 0.53571 | 583.46910 | 0.58347 | 535.714 | 17.33 | 0.43 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 08/06/2016 | Any day expiry | | | 15.00540 | 15.00540 | 15.14300 | 15.14300 | | 16.57 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 08/06/2016 | Any day expiry | 14.60 | Put | 483.11790 | 0.48312 | 421.17540 | 0.42118 | 483.118 | 15.99 | 0.38 | 0.00 | 0 | 8,219.00 |
| \$ / R | On 08/06/2016 | Any day expiry | 15.78 | Call | 450.13880 | 0.45014 | 489.86630 | 0.48987 | 450.139 | 17.93 | 0.37 | 0.00 | 0 | 8,219.00 |
| \$ / R | On 09/06/2016 | Any day expiry | | | 15.00800 | 15.00800 | 15.14560 | 15.14560 | | 16.58 | 0.00 | 0.00 | 0 | 264.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | | | 15.01830 | 15.01830 | 15.15660 | 15.15660 | | 16.59 | 0.00 | 16,430,020.20 | 1,094 | 32,981.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 12.16 | Put | 13.96660 | 0.01397 | 11.55430 | 0.01155 | 13.967 | 15.09 | 0.02 | 0.00 | 0 | 330.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 12.91 | Put | 54.41460 | 0.05441 | 44.91830 | 0.04492 | 54.415 | 15.05 | 0.07 | 0.00 | 0 | 6,600.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 13.00 | Put | 62.77120 | 0.06277 | 51.87750 | 0.05188 | 62.771 | 15.04 | 0.08 | 0.00 | 0 | 750.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 13.20 | Put | 85.01610 | 0.08502 | 70.50760 | 0.07051 | 85.016 | 15.03 | 0.11 | 0.00 | 0 | 700.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 13.50 | Call | 1,647.73460 | 1.64773 | 1,764.70970 | 1.76471 | 1,647.735 | 15.02 | 0.85 | 0.00 | 0 | 53,633.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 13.50 | Put | 129.43460 | 0.12943 | 108.10970 | 0.10811 | 129.435 | 15.02 | 0.15 | 0.00 | 0 | 545.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 13.53 | Put | 135.22160 | 0.13522 | 112.59730 | 0.11260 | 135.222 | 15.04 | 0.15 | 0.00 | 0 | 36,230.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 14.25 | Put | 333.99810 | 0.33400 | 288.16830 | 0.28817 | 333.998 | 15.49 | 0.30 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 14.85 | Put | 616.62050 | 0.61662 | 546.26190 | 0.54626 | 616.621 | 16.37 | 0.44 | 0.00 | 0 | 8,000.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 14.93 | Call | 749.42910 | 0.74943 | 814.86670 | 0.81487 | 749.429 | 16.48 | 0.54 | 0.00 | 0 | 330.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 15.00 | Call | 719.60780 | 0.71961 | 782.90190 | 0.78290 | 719.608 | 16.59 | 0.53 | 0.00 | 0 | 53,633.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 16.10 | Call | 391.55100 | 0.39155 | 425.04680 | 0.42505 | 391.551 | 18.51 | 0.32 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 16.23 | Call | 365.77230 | 0.36577 | 396.93750 | 0.39694 | 365.772 | 18.75 | 0.30 | 0.00 | 0 | 750.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 16.53 | Call | 313.20290 | 0.31320 | 340.09320 | 0.34009 | 313.203 | 19.29 | 0.27 | 0.00 | 0 | 36,230.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 16.81 | Call | 268.50390 | 0.26850 | 293.26300 | 0.29326 | 268.504 | 19.68 | 0.23 | 9,040,417.85 | 2,310 | 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 13/06/2016 | Foreign Exchange Future | 16.93 | Call | 251.56200 | 0.25156 | 274.74030 | 0.27474 | 251.562 | 19.84 | 0.22 | 0.00 | 0 | 700.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 17.06 | Call | 234.55340 | 0.23455 | 256.13990 | 0.25614 | 234.553 | 20.02 | 0.21 | 0.00 | 0 | 545.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 18.17 | Call | 135.87000 | 0.13587 | 144.87780 | 0.14488 | 135.870 | 21.69 | 0.13 | 0.00 | 0 | 6,600.00 |
| \$ / R | On 28/06/2016 | Any day expiry | | | 15.05960 | 15.05960 | 15.19820 | 15.19820 | | 16.76 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/06/2016 | Any day expiry | 11.80 | Put | 8.74020 | 0.00874 | 8.02510 | 0.00803 | 8.740 | 15.31 | 0.01 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/06/2016 | Any day expiry | 13.50 | Put | 141.47320 | 0.14147 | 117.03620 | 0.11704 | 141.473 | 15.15 | 0.15 | 0.00 | 0 | 150.00 |
| \$ / R | On 28/06/2016 | Any day expiry | 16.62 | Call | 336.62790 | 0.33663 | 364.42160 | 0.36442 | 336.628 | 19.44 | 0.27 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/06/2016 | Any day expiry | 17.04 | Call | 271.35160 | 0.27135 | 294.87890 | 0.29488 | 271.352 | 20.01 | 0.23 | 0.00 | 0 | 150.00 |
| \$ / R | On 27/07/2016 | Any day expiry | | | 15.13940 | 15.13940 | 15.27860 | 15.27860 | | 17.05 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/07/2016 | Any day expiry | 11.80 | Put | 9.62470 | 0.00962 | 8.55610 | 0.00856 | 9.625 | 14.78 | 0.01 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/07/2016 | Any day expiry | 13.50 | Put | 160.34090 | 0.16034 | 129.85370 | 0.12985 | 160.341 | 15.26 | 0.16 | 0.00 | 0 | 150.00 |
| \$ / R | On 27/07/2016 | Any day expiry | 17.13 | Call | 325.42380 | 0.32542 | 352.01810 | 0.35202 | 325.424 | 20.13 | 0.24 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/07/2016 | Any day expiry | 17.45 | Call | 281.92880 | 0.28193 | 305.17550 | 0.30518 | 281.929 | 20.55 | 0.22 | 0.00 | 0 | 150.00 |
| \$ / R | On 11/08/2016 | Any day expiry | | | 15.18070 | 15.18070 | 15.32020 | 15.32020 | | 17.16 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 11/08/2016 | Any day expiry | 12.70 | Put | 44.71370 | 0.04471 | 34.62810 | 0.03463 | 44.714 | 14.24 | 0.06 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 11/08/2016 | Any day expiry | 15.52 | Call | 727.65970 | 0.72766 | 777.69750 | 0.77770 | 727.660 | 17.66 | 0.47 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 26/08/2016 | Any day expiry | | | 15.22200 | 15.22200 | 15.36180 | 15.36180 | | 17.19 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/08/2016 | Any day expiry | 11.80 | Put | 10.54630 | 0.01055 | 9.29390 | 0.00929 | 10.546 | 14.35 | 0.02 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/08/2016 | Any day expiry | 13.50 | Put | 174.73120 | 0.17473 | 140.29530 | 0.14030 | 174.731 | 15.24 | 0.16 | 0.00 | 0 | 150.00 |
| \$ / R | On 26/08/2016 | Any day expiry | 17.70 | Call | 313.67940 | 0.31368 | 338.68820 | 0.33869 | 313.679 | 20.83 | 0.22 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/08/2016 | Any day expiry | 17.93 | Call | 286.95980 | 0.28696 | 310.15070 | 0.31015 | 286.960 | 21.13 | 0.20 | 0.00 | 0 | 150.00 |
| \$ / R | On 06/09/2016 | Any day expiry | | | 15.25230 | 15.25230 | 15.39230 | 15.39230 | | 17.27 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 06/09/2016 | Any day expiry | 13.50 | Put | 177.29160 | 0.17729 | 143.00880 | 0.14301 | 177.292 | 15.16 | 0.16 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 06/09/2016 | Any day expiry | 17.74 | Call | 331.87110 | 0.33187 | 357.39330 | 0.35739 | 331.871 | 20.87 | 0.23 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 06/09/2016 | Any day expiry | 17.80 | Call | 324.42580 | 0.32443 | 349.48350 | 0.34948 | 324.426 | 20.95 | 0.22 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 08/09/2016 | Any day expiry | | | 15.25780 | 15.25780 | 15.39790 | 15.39790 | | 17.28 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 08/09/2016 | Any day expiry | 13.78 | Put | 255.34330 | 0.25534 | 210.93780 | 0.21094 | 255.343 | 15.61 | 0.21 | 0.00 | 0 | 48,990.00 |
| \$ / R | On 08/09/2016 | Any day expiry | 17.30 | Call | 398.08110 | 0.39808 | 427.63460 | 0.42763 | 398.081 | 20.31 | 0.27 | 0.00 | 0 | 48,990.00 |
| \$ / R | On 15/09/2016 | Any day expiry | | | 15.27730 | 15.27730 | 15.40760 | 15.40760 | | 17.36 | 0.00 | 0.00 | 0 | 259.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | | | 15.28850 | 15.28850 | 15.40580 | 15.40580 | | 17.36 | 0.00 | 0.00 | 0 | 19,437.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 13.24 | Put | 121.50150 | 0.12150 | 100.24700 | 0.10025 | 121.501 | 14.58 | 0.12 | 0.00 | 0 | 405.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 17.50 | Call | 393.95110 | 0.39395 | 415.27690 | 0.41528 | 393.951 | 20.58 | 0.26 | 0.00 | 0 | 405.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 17.70 | Call | 365.98060 | 0.36598 | 386.15290 | 0.38615 | 365.981 | 20.83 | 0.24 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 28/09/2016 | Any day expiry | | | 15.31380 | 15.31380 | 15.40160 | 15.40160 | | 17.39 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/09/2016 | Any day expiry | 11.80 | Put | 11.24640 | 0.01125 | 10.77820 | 0.01078 | 11.246 | 13.92 | 0.02 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/09/2016 | Any day expiry | 13.50 | Put | 183.70660 | 0.18371 | 156.88240 | 0.15688 | 183.707 | 15.07 | 0.16 | 0.00 | 0 | 150.00 |
| \$ / R | On 28/09/2016 | Any day expiry | 18.25 | Call | 320.47690 | 0.32048 | 331.32170 | 0.33132 | 320.477 | 21.57 | 0.21 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/09/2016 | Any day expiry | 18.41 | Call | 305.34280 | 0.30534 | 314.47430 | 0.31447 | 305.343 | 21.81 | 0.20 | 0.00 | 0 | 150.00 |
| \$ / R | On 26/10/2016 | Any day expiry | | | 15.39240 | 15.39240 | 15.38870 | 15.38870 | | 17.56 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/10/2016 | Any day expiry | 11.80 | Put | 12.12820 | 0.01213 | 12.78460 | 0.01278 | 12.128 | 13.67 | 0.02 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/10/2016 | Any day expiry | 13.50 | Put | 186.27210 | 0.18627 | 177.09010 | 0.17709 | 186.272 | 14.83 | 0.16 | 0.00 | 0 | 150.00 |
| \$ / R | On 26/10/2016 | Any day expiry | 18.77 | Call | 331.74890 | 0.33175 | 323.76450 | 0.32376 | 331.749 | 22.43 | 0.20 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/10/2016 | Any day expiry | 18.85 | Call | 326.12410 | 0.32612 | 318.57430 | 0.31857 | 326.124 | 22.58 | 0.20 | 0.00 | 0 | 150.00 |
| \$ / R | On 28/11/2016 | Any day expiry | | | 15.48510 | 15.48510 | 15.37350 | 15.37350 | | 17.70 | 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 28/11/2016 | Any day expiry | 11.80 | Put | 13.15750 | 0.01316 | 15.46590 | 0.01547 | 13.158 | 13.43 | 0.02 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/11/2016 | Any day expiry | 13.50 | Put | 183.66320 | 0.18366 | 199.82010 | 0.19982 | 183.663 | 14.44 | 0.15 | 0.00 | 0 | 150.00 |
| \$ / R | On 28/11/2016 | Any day expiry | 19.40 | Call | 354.54660 | 0.35455 | 329.94020 | 0.32994 | 354.547 | 23.58 | 0.20 | 0.00 | 0 | 400.00 |
| \$ / R | On 14/12/2016 | Any day expiry | | | 15.53000 | 15.53000 | 15.37420 | 15.37420 | | 17.79 | 0.00 | 0.00 | 0 | 251.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | | | 15.54390 | 15.54390 | 15.39210 | 15.39210 | | 17.81 | 0.00 | 108,807.30 | 7 | 3,099.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 11.80 | Put | 13.68740 | 0.01369 | 17.45230 | 0.01745 | 13.687 | 13.27 | 0.02 | 0.00 | 0 | 250.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 13.50 | Put | 204.97080 | 0.20497 | 212.26630 | 0.21227 | 204.971 | 14.85 | 0.16 | 0.00 | 0 | 150.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 19.00 | Call | 435.82390 | 0.43582 | 0.00000 | 0.00000 | 435.824 | 23.09 | 0.23 | 10,086,452.84 | 2,310 | 2,310.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 19.75 | Call | 389.88850 | 0.38989 | 344.92720 | 0.34493 | 389.888 | 24.56 | 0.20 | 0.00 | 0 | 150.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 19.81 | Call | 386.80030 | 0.38680 | 342.32370 | 0.34232 | 386.800 | 24.67 | 0.20 | 0.00 | 0 | 250.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | | | 15.77790 | 15.77790 | 15.69150 | 15.69150 | | 18.29 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | | | 16.05090 | 16.05090 | 16.04090 | 16.04090 | | 18.62 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 11/12/2015 | Foreign Exchange Future | | | 14.54480 | 14.54480 | 14.67130 | 14.67130 | | 15.54 | 0.00 | 1,032,680.80 | 71 | 1,023.00 |
| \$ / R MAXI | On 14/03/2016 | Foreign Exchange Future | | | 14.78510 | 14.78510 | 14.91680 | 14.91680 | | 15.86 | 0.00 | 3,637,134.60 | 246 | 1,202.00 |
| \$ / R MAXI | On 13/06/2016 | Foreign Exchange Future | | | 15.01830 | 15.01830 | 15.15660 | 15.15660 | | 16.59 | 0.00 | 0.00 | 0 | 130.00 |
| \$ / R MAXI | On 19/09/2016 | Foreign Exchange Future | | | 15.28850 | 15.28850 | 15.40580 | 15.40580 | | 17.36 | 0.00 | 0.00 | 0 | 55.00 |
| \$ / R MAXI | On 19/12/2016 | Foreign Exchange Future | | | 15.54390 | 15.54390 | 15.39210 | 15.39210 | | 17.81 | 0.00 | 0.00 | 0 | 0.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | | | 22.02060 | 22.02060 | 21.97890 | 21.97890 | | 16.08 | 0.00 | 43,138,355.40 | 1,959 | 23,842.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 17.87 | Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 23.52 | 0.00 | 0.00 | 0 | 830.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 19.40 | Call | 2,620.60010 | 2.62060 | 2,578.90060 | 2.57890 | 2,620.600 | 35.04 | 1.00 | 0.00 | 0 | 700.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 20.00 | Call | 2,020.61570 | 2.02062 | 1,978.97860 | 1.97898 | 2,020.616 | 35.37 | 1.00 | 0.00 | 0 | 500.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 20.12 | Put | 0.01960 | 0.00002 | 0.11300 | 0.00011 | 0.020 | 33.77 | 0.00 | 0.00 | 0 | 12,000.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 20.23 | Put | 0.02430 | 0.00002 | 0.15910 | 0.00016 | 0.024 | 32.29 | 0.00 | 0.00 | 0 | 20,000.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 20.33 | Call | 1,690.62990 | 1.69063 | 1,649.11890 | 1.64912 | 1,690.630 | 30.96 | 1.00 | 0.00 | 0 | 8,250.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 20.75 | Put | 0.08310 | 0.00008 | 0.91490 | 0.00091 | 0.083 | 25.33 | 0.00 | 0.00 | 0 | 6,000.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 20.77 | Call | 1,250.68790 | 1.25069 | 1,209.88310 | 1.20988 | 1,250.688 | 25.07 | 1.00 | 0.00 | 0 | 18,900.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 20.81 | Put | 0.09860 | 0.00010 | 1.13640 | 0.00114 | 0.099 | 24.53 | 0.00 | 0.00 | 0 | 4,500.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 21.20 | Put | 0.91990 | 0.00092 | 5.52840 | 0.00553 | 0.920 | 21.35 | 0.01 | 0.00 | 0 | 3,000.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 21.35 | Call | 673.01110 | 0.67301 | 639.29430 | 0.63929 | 673.011 | 20.36 | 0.98 | 0.00 | 0 | 4,500.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 21.50 | Call | 526.76010 | 0.52676 | 498.37900 | 0.49838 | 526.760 | 19.37 | 0.95 | 0.00 | 0 | 500.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 21.50 | Put | 6.16010 | 0.00616 | 19.47900 | 0.01948 | 6.160 | 19.37 | 0.05 | 0.00 | 0 | 500.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 21.82 | Call | 239.54630 | 0.23955 | 229.53070 | 0.22953 | 239.546 | 17.26 | 0.77 | 0.00 | 0 | 10,000.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 23.20 | Call | 0.76750 | 0.00077 | 1.38580 | 0.00139 | 0.768 | 27.54 | 0.01 | 0.00 | 0 | 10,000.00 |
| £ / R | On 12/01/2016 | Any day expiry | | | 22.14490 | 22.14490 | 22.11110 | 22.11110 | | 13.32 | 0.00 | 44,122.60 | 2 | 15.00 |
| £ / R | On 26/02/2016 | Any day expiry | | | 22.31990 | 22.31990 | 22.28220 | 22.28220 | | 14.33 | 0.00 | 0.00 | 0 | 163.00 |
| £ / R | On 29/02/2016 | Any day expiry | | | 22.33150 | 22.33150 | 22.29390 | 22.29390 | | 14.33 | 0.00 | 199,989.00 | 9 | 56.00 |
| £ / R | On 07/03/2016 | Any day expiry | | | 22.35830 | 22.35830 | 22.32060 | 22.32060 | | 14.39 | 0.00 | 0.00 | 0 | 50.00 |
| £ / R | On 14/03/2016 | Foreign Exchange Future | | | 22.38550 | 22.38550 | 22.34800 | 22.34800 | | 14.52 | 0.00 | 56,926,326.50 | 2,543 | 30,751.00 |
| £ / R | On 14/03/2016 | Foreign Exchange Future | 20.75 | Put | 118.81840 | 0.11882 | 0.00000 | 0.00000 | 118.818 | 14.13 | 0.14 | 132,340,521.85 | 42,600 | 21,300.00 |
| £ / R | On 14/03/2016 | Foreign Exchange Future | 23.95 | Call | 222.87020 | 0.22287 | 0.00000 | 0.00000 | 222.870 | 16.11 | 0.22 | 180,543,213.84 | 37,000 | 18,500.00 |
| £ / R | On 13/06/2016 | Foreign Exchange Future | | | 22.74370 | 22.74370 | 22.71150 | 22.71150 | | 15.33 | 0.00 | 0.00 | 0 | 443.00 |
| £ / R | On 08/09/2016 | Any day expiry | | | 23.11560 | 23.11560 | 23.08250 | 23.08250 | | 16.06 | 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 08/09/2016 | Any day expiry | 21.20 | Put | 457.43140 | 0.45743 | 453.90540 | 0.45391 | 457.431 | 15.36 | 0.24 | 0.00 | 0 | 12,264.00 |
| £ / R | On 08/09/2016 | Any day expiry | 25.85 | Call | 558.76040 | 0.55876 | 539.48650 | 0.53949 | 558.760 | 18.46 | 0.27 | 0.00 | 0 | 12,264.00 |
| £ / R | On 19/09/2016 | Foreign Exchange Future | | | 23.16380 | 23.16380 | 23.09590 | 23.09590 | | 16.12 | 0.00 | 0.00 | 0 | 210.00 |
| £ / R | On 19/12/2016 | Foreign Exchange Future | | | 23.56590 | 23.56590 | 23.09110 | 23.09110 | | 16.53 | 0.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On 11/12/2015 | Foreign Exchange Future | | | 0.11917 | 0.11917 | 0.11942 | 0.11942 | | 19.40 | 0.00 | 0.00 | 0 | 7,667.00 |
| ¥ / R | On 14/03/2016 | Foreign Exchange Future | | | 0.12143 | 0.12143 | 0.12172 | 0.12172 | | 17.26 | 0.00 | 106,129.82 | 874 | 2,971.00 |
| ¥ / R | On 13/06/2016 | Foreign Exchange Future | | | 0.12370 | 0.12370 | 0.12404 | 0.12404 | | 15.07 | 0.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On 19/09/2016 | Foreign Exchange Future | | | 0.12643 | 0.12643 | 0.12657 | 0.12657 | | 21.17 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 11/12/2015 | Foreign Exchange Future | | | 15.95730 | 15.95730 | 15.95670 | 15.95670 | | 16.12 | 0.00 | 25,755,082.20 | 1,614 | 63,059.00 |
| € / R | On 11/12/2015 | Foreign Exchange Future | 13.05 | Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 24.72 | 0.00 | 0.00 | 0 | 6,877.00 |
| € / R | On 11/12/2015 | Foreign Exchange Future | 13.85 | Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 32.58 | 0.00 | 0.00 | 0 | 12,000.00 |
| € / R | On 11/12/2015 | Foreign Exchange Future | 13.90 | Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 33.07 | 0.00 | 0.00 | 0 | 6,076.00 |
| € / R | On 11/12/2015 | Foreign Exchange Future | 14.03 | Put | 0.00000 | 0.00000 | 0.00020 | 0.00000 | 0.000 | 34.34 | 0.00 | 0.00 | 0 | 12,000.00 |
| € / R | On 11/12/2015 | Foreign Exchange Future | 14.30 | Put | 0.00290 | 0.00000 | 0.01260 | 0.00001 | 0.003 | 37.00 | 0.00 | 0.00 | 0 | 100.00 |
| € / R | On 11/12/2015 | Foreign Exchange Future | 14.80 | Put | 0.02640 | 0.00003 | 0.17460 | 0.00017 | 0.026 | 29.69 | 0.00 | 0.00 | 0 | 65,000.00 |
| € / R | On 11/12/2015 | Foreign Exchange Future | 15.78 | Call | 200.09690 | 0.20010 | 214.01570 | 0.21402 | 200.097 | 17.71 | 0.80 | 0.00 | 0 | 6,000.00 |
| € / R | On 11/12/2015 | Foreign Exchange Future | 16.31 | Call | 7.15330 | 0.00715 | 14.17430 | 0.01417 | 7.153 | 19.86 | 0.07 | 0.00 | 0 | 25,000.00 |
| € / R | On 11/12/2015 | Foreign Exchange Future | 16.50 | Call | 1.84340 | 0.00184 | 4.81450 | 0.00481 | 1.843 | 21.83 | 0.02 | 0.00 | 0 | 6,675.00 |
| € / R | On 29/12/2015 | Any day expiry | | | 16.00660 | 16.00660 | 16.01160 | 16.01160 | | 13.94 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 29/12/2015 | Any day expiry | 15.30 | Put | 17.22290 | 0.01722 | 21.60010 | 0.02160 | 17.223 | 13.54 | 0.07 | 0.00 | 0 | 100.00 |
| € / R | On 29/12/2015 | Any day expiry | 15.70 | Call | 392.74640 | 0.39275 | 405.49600 | 0.40550 | 392.746 | 13.77 | 0.73 | 0.00 | 0 | 100.00 |
| € / R | On 25/01/2016 | Any day expiry | | | 16.10440 | 16.10440 | 16.10670 | 16.10670 | | 14.59 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 25/01/2016 | Any day expiry | 14.85 | Call | 1,276.29700 | 1.27630 | 1,281.07320 | 1.28107 | 1,276.297 | 14.69 | 0.94 | 0.00 | 0 | 1,000.00 |
| € / R | On 25/01/2016 | Any day expiry | 14.92 | Call | 1,210.72770 | 1.21073 | 1,215.81340 | 1.21581 | 1,210.728 | 14.62 | 0.93 | 0.00 | 0 | 1,000.00 |
| € / R | On 29/01/2016 | Any day expiry | | | 16.11710 | 16.11710 | 16.11930 | 16.11930 | | 14.77 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 29/01/2016 | Any day expiry | 15.15 | Put | 53.51470 | 0.05351 | 57.11220 | 0.05711 | 53.515 | 14.50 | 0.12 | 0.00 | 0 | 100.00 |
| € / R | On 29/01/2016 | Any day expiry | 15.52 | Call | 720.66580 | 0.72067 | 727.53690 | 0.72754 | 720.666 | 14.52 | 0.77 | 0.00 | 0 | 100.00 |
| € / R | On 19/02/2016 | Any day expiry | | | 16.18350 | 16.18350 | 16.18600 | 16.18600 | | 15.05 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 19/02/2016 | Any day expiry | 15.40 | Put | 130.65880 | 0.13066 | 133.61240 | 0.13361 | 130.659 | 14.60 | 0.21 | 0.00 | 0 | 100.00 |
| € / R | On 19/02/2016 | Any day expiry | 16.06 | Call | 492.12710 | 0.49213 | 496.49480 | 0.49649 | 492.127 | 14.97 | 0.56 | 0.00 | 0 | 100.00 |
| € / R | On 26/02/2016 | Any day expiry | | | 16.20570 | 16.20570 | 16.20830 | 16.20830 | | 15.08 | 0.00 | 0.00 | 0 | 34.00 |
| € / R | On 07/03/2016 | Any day expiry | | | 16.23770 | 16.23770 | 16.24030 | 16.24030 | | 15.12 | 0.00 | 0.00 | 0 | 5.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | | | 16.26030 | 16.26030 | 16.26320 | 16.26320 | | 15.18 | 0.00 | 46,390,635.90 | 2,853 | 45,292.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 13.05 | Put | 5.74480 | 0.00574 | 6.14020 | 0.00614 | 5.745 | 18.94 | 0.01 | 0.00 | 0 | 18,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 13.20 | Put | 6.94040 | 0.00694 | 7.38550 | 0.00739 | 6.940 | 18.54 | 0.01 | 0.00 | 0 | 18,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 13.85 | Put | 15.78530 | 0.01579 | 16.49470 | 0.01649 | 15.785 | 16.81 | 0.03 | 0.00 | 0 | 12,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 14.03 | Put | 19.84450 | 0.01984 | 20.63810 | 0.02064 | 19.845 | 16.33 | 0.04 | 0.00 | 0 | 17,534.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 14.60 | Put | 41.16920 | 0.04117 | 42.22200 | 0.04222 | 41.169 | 14.81 | 0.07 | 0.00 | 0 | 15,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 14.90 | Put | 71.04950 | 0.07105 | 72.45570 | 0.07246 | 71.049 | 14.67 | 0.12 | 0.00 | 0 | 33,200.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 14.90 | Call | 1,431.34950 | 1.43135 | 1,435.65570 | 1.43566 | 1,431.350 | 14.67 | 0.88 | 0.00 | 0 | 24,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 14.96 | Put | 79.21020 | 0.07921 | 80.69700 | 0.08070 | 79.210 | 14.67 | 0.13 | 0.00 | 0 | 15,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 15.37 | Put | 156.10470 | 0.15610 | 158.09870 | 0.15810 | 156.105 | 14.66 | 0.22 | 0.00 | 0 | 25,000.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|------------|-------------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| € / R | On 14/03/2016 | Foreign Exchange Future | 15.37 | Call | 1,046.40470 | | 1.04640 | 1,051.29870 | 1.05130 | 1,046.405 | | 14.66 | 0.78 | 0.00 | 0 | 25,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 15.95 | Call | 664.26750 | | 0.66427 | 668.13420 | 0.66813 | 664.268 | | 14.99 | 0.61 | 0.00 | 0 | 26,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 15.99 | Call | 642.00680 | | 0.64201 | 645.74690 | 0.64575 | 642.007 | | 15.01 | 0.60 | 0.00 | 0 | 1,892.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 16.00 | Call | 636.52440 | | 0.63652 | 640.23470 | 0.64023 | 636.524 | | 15.02 | 0.60 | 0.00 | 0 | 650.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 16.15 | Call | 558.20050 | | 0.55820 | 561.40100 | 0.56140 | 558.201 | | 15.12 | 0.55 | 0.00 | 0 | 24,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 16.30 | Call | 488.45260 | | 0.48845 | 491.15220 | 0.49115 | 488.453 | | 15.26 | 0.50 | 0.00 | 0 | 36,640.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 16.90 | Call | 285.60540 | | 0.28561 | 286.60870 | 0.28661 | 285.605 | | 16.13 | 0.34 | 0.00 | 0 | 19,500.00 |
| € / R | On 13/06/2016 | Foreign Exchange Future | | | 16.56250 | | 16.56250 | 16.57060 | | | | 15.89 | 0.00 | 0.00 | 0 | 4,430.00 |
| € / R | On 13/06/2016 | Foreign Exchange Future | 14.20 | Put | 60.66280 | | 0.06066 | 59.44330 | 0.05944 | 60.663 | | 15.29 | 0.07 | 0.00 | 0 | 6,000.00 |
| € / R | On 13/06/2016 | Foreign Exchange Future | 15.96 | Call | 1,051.94470 | | 1.05194 | 1,051.76920 | 1.05177 | 1,051.945 | | 15.31 | 0.65 | 0.00 | 0 | 6,000.00 |
| € / R | On 19/09/2016 | Foreign Exchange Future | | | 16.92160 | | 16.92160 | 16.90330 | | | | 16.39 | 0.00 | 0.00 | 0 | 700.00 |
| € / R | On 19/12/2016 | Foreign Exchange Future | | | 17.26690 | | 17.26690 | 16.95010 | | | | 16.73 | 0.00 | 0.00 | 0 | 4,500.00 |
| 10Y STND | On 17/12/2025 | Interest Rate Swap | | | 102.97866 | | 102.97866 | 103.00143 | 103.00143 | | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 19/12/2016 | Interest Rate Swap | | | 99.94657 | | 99.94657 | 99.98050 | 99.98050 | | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 18/12/2017 | Interest Rate Swap | | | 100.22931 | | 100.22931 | 100.32527 | 100.32527 | | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 17/12/2020 | Interest Rate Swap | | | 100.66507 | | 100.66507 | 100.74289 | 100.74289 | | | | 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 | | | 467.83500 | | 467.83500 | 467.92900 | 467.92900 | | | | 0.00 | 0.00 | 0 | 2.00 |
| AL37 | On 05/05/2016 | Index Future | | | 475.89600 | | 475.89600 | 475.99800 | 475.99800 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 04/02/2016 | Index Future | | | 542.58600 | | 542.58600 | 542.89100 | 542.89100 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 05/05/2016 | Index Future | | | 551.93500 | | 551.93500 | 552.25300 | 552.25300 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 04/02/2016 | Index Future | | | 493.54000 | | 493.54000 | 493.54100 | 493.54100 | | | | 0.00 | 0.00 | 0 | 620.00 |
| ALBI | On 05/05/2016 | Index Future | | | 502.04400 | | 502.04400 | 502.05200 | 502.05200 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 04/08/2016 | Index Future | | | 511.24300 | | 511.24300 | 511.24600 | 511.24600 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 11/12/2015 | Foreign Exchange Future | | | 10.52840 | | 10.52840 | 10.57450 | 10.57450 | | | 13.07 | 0.00 | 80,057,953.60 | 7,604 | 12,328.00 |
| AU\$ / R | On 11/12/2015 | Foreign Exchange Future | 9.30 | Put | 0.00010 | | 0.00000 | 0.01500 | 0.00002 | 0.000 | | 35.81 | 0.00 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 11/12/2015 | Foreign Exchange Future | 9.60 | Call | 928.41620 | | 0.92842 | 974.52980 | 0.97453 | 928.416 | | 35.74 | 1.00 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 11/12/2015 | Foreign Exchange Future | 10.20 | Call | 329.09600 | | 0.32910 | 375.93070 | 0.37593 | 329.096 | | 19.33 | 0.99 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 15/01/2016 | Any day expiry | | | 10.57570 | | 10.57570 | 10.62310 | 10.62310 | | | 13.44 | 0.00 | 0.00 | 0 | 3.00 |
| AU\$ / R | On 14/03/2016 | Foreign Exchange Future | | | 10.65270 | | 10.65270 | 10.70100 | 10.70100 | | | 12.21 | 0.00 | 80,992,478.10 | 7,603 | 12,486.00 |
| AU\$ / R | On 14/03/2016 | Foreign Exchange Future | 9.80 | Put | 32.20490 | | 0.03220 | 29.31390 | 0.02931 | 32.205 | | 12.77 | 0.10 | 0.00 | 0 | 200.00 |
| AU\$ / R | On 14/03/2016 | Foreign Exchange Future | 10.40 | Call | 409.79020 | | 0.40979 | 443.95730 | 0.44396 | 409.790 | | 12.28 | 0.66 | 0.00 | 0 | 200.00 |
| AU\$ / R | On 14/03/2016 | Foreign Exchange Future | 11.40 | Call | 70.48100 | | 0.07048 | 79.07800 | 0.07908 | 70.481 | | 13.81 | 0.18 | 0.00 | 0 | 200.00 |
| AU\$ / R | On 13/06/2016 | Foreign Exchange Future | | | 10.77680 | | 10.77680 | 10.82950 | 10.82950 | | | 12.92 | 0.00 | 0.00 | 0 | 250.00 |
| AU\$ / R | On 19/09/2016 | Foreign Exchange Future | | | 10.92870 | | 10.92870 | 10.96480 | 10.96480 | | | 14.06 | 0.00 | 0.00 | 0 | 500.00 |

| 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 19/12/2016 | Foreign Exchange Future | 11.07570 | | 11.07570 | | 10.92010 | 10.92010 | | 14.63 | 0.00 | 0.00 | 0 | 0.00 |
| CAD/ R | On 11/12/2015 | Foreign Exchange Future | 10.73410 | | 10.73410 | | 10.79800 | 10.79800 | | 12.07 | 0.00 | 0.00 | 0 | 0.00 |
| CAD/ R | On 14/03/2016 | Foreign Exchange Future | 10.91200 | | 10.91200 | | 10.97860 | 10.97860 | | 11.97 | 0.00 | 0.00 | 0 | 2.00 |
| CAD/ R | On 13/06/2016 | Foreign Exchange Future | 11.08620 | | 11.08620 | | 11.15670 | 11.15670 | | 13.67 | 0.00 | 0.00 | 0 | 0.00 |
| CF CANDO CAGJ | On 22/12/2015 | Can-Do Future | 350.05560 | | 350.05560 | | 464.40280 | 464.40280 | | | 0.00 | 0.00 | 0 | 0.00 |
| CHF / R | On 11/12/2015 | Foreign Exchange Future | 14.72040 | | 14.72040 | | 14.76470 | 14.76470 | | 17.13 | 0.00 | 0.00 | 0 | 6,453.00 |
| CHF / R | On 14/03/2016 | Foreign Exchange Future | 15.02980 | | 15.02980 | | 15.08050 | 15.08050 | | 15.95 | 0.00 | 0.00 | 0 | 68.00 |
| CHF / R | On 13/06/2016 | Foreign Exchange Future | 15.33940 | | 15.33940 | | 15.39870 | 15.39870 | | 16.46 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 11/12/2015 | Foreign Exchange Future | 2.23420 | | 2.23420 | | 2.25930 | 2.25930 | | 14.53 | 0.00 | 0.00 | 0 | 25,268.00 |
| CNH / R | On 14/03/2016 | Foreign Exchange Future | 2.24830 | | 2.24830 | | 2.27400 | 2.27400 | | 15.59 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 13/06/2016 | Foreign Exchange Future | 2.26680 | | 2.26680 | | 2.29340 | 2.29340 | | 16.14 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 11/12/2015 | Foreign Exchange Future | 2.14290 | | 2.14290 | | 2.14310 | 2.14310 | | 17.72 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 14/03/2016 | Foreign Exchange Future | 2.18580 | | 2.18580 | | 2.18660 | 2.18660 | | 17.56 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 13/06/2016 | Foreign Exchange Future | 2.22870 | | 2.22870 | | 2.23010 | 2.23010 | | 18.72 | 0.00 | 0.00 | 0 | 0.00 |
| E170 | On 01/08/2021 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES18 | On 20/04/2018 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES18A | On 20/04/2018 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES23 | On 25/01/2023 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES23A | On 25/01/2023 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES26 | On 25/01/2023 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES26A | On 02/04/2026 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 04/02/2016 | Bond Future | 10.36644 | | 80.03344 | | 10.38017 | 79.94313 | | | 0.00 | 0.00 | 0 | 8,710.00 |
| ES33 | On 05/05/2016 | Bond Future | 10.46402 | | 77.62308 | | 10.47794 | 77.53296 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 04/08/2016 | Bond Future | 10.55220 | | 79.06155 | | 10.56662 | 78.96955 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 15/09/2033 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33A | On 15/09/2033 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 04/02/2016 | Bond Future | 10.46215 | | 84.99934 | | 10.47054 | 84.93600 | | | 0.00 | 0.00 | 0 | 2,750.00 |
| ES42 | On 05/05/2016 | Bond Future | 10.55728 | | 82.20195 | | 10.56571 | 82.13934 | | | 0.00 | 0.00 | 0 | 4,500.00 |
| ES42 | On 25/04/2042 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |

| 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 |
|------------------|---------------|------------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| GOVI | On 04/02/2016 | GOVI | 491.75800 | | 491.75800 | 491.82500 | 491.82500 | | | | 0.00 | 0.00 | 0 | 453.00 |
| GOVI | On 05/05/2016 | GOVI | 500.23100 | | 500.23100 | 500.30600 | 500.30600 | | | | 0.00 | 0.00 | 0 | 146.00 |
| GOVI | On 04/08/2016 | GOVI | 509.39700 | | 509.39700 | 509.46900 | 509.46900 | | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 04/02/2016 | Bond Future | 123.92723 | | 123.92723 | 124.39305 | 124.39305 | | | | 0.00 | 0.00 | 0 | 950.00 |
| I2025 | On 05/05/2016 | Bond Future | 126.05117 | | 126.05117 | 126.52707 | 126.52707 | | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 31/01/2025 | Price Contribution | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 14/08/2015 | Price Contribution | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 04/02/2016 | Bond Future | 106.08278 | | 106.08278 | 106.12500 | 106.12500 | | | | 0.00 | 0.00 | 0 | 185.00 |
| I2033 | On 05/05/2016 | Bond Future | 106.92632 | | 106.92632 | 106.97101 | 106.97101 | | | | 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 | 131.43799 | | 131.43799 | 131.49077 | 131.49077 | | | | 0.00 | 28,522,043.83 | 217 | 16,994.00 |
| I2038 | On 05/05/2016 | Bond Future | 133.69071 | | 133.69071 | 133.74663 | 133.74663 | | | | 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 | 132.52676 | | 132.52676 | 132.57883 | 132.57883 | | | | 0.00 | 0.00 | 0 | 12,126.00 |
| I2046 | On 05/05/2016 | Bond Future | 133.36944 | | 133.36944 | 133.42441 | 133.42441 | | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 31/03/2046 | Price Contribution | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 04/02/2016 | Bond Future | 139.11489 | | 139.11489 | 139.16919 | 139.16919 | | | | 0.00 | 3,199,642.47 | 23 | 12,911.00 |
| I2050 | On 05/05/2016 | Bond Future | 141.49894 | | 141.49894 | 141.55664 | 141.55664 | | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 31/12/2050 | Price Contribution | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 04/02/2016 | Index Future | 238.84300 | | 238.84300 | 239.04500 | 239.04500 | | | | 0.00 | 0.00 | 0 | 1,038.00 |
| IGOV | On 05/05/2016 | Index Future | 242.93600 | | 242.93600 | 243.14500 | 243.14500 | | | | 0.00 | 0.00 | 0 | 21.00 |
| IGOV | On 04/08/2016 | Index Future | 247.42900 | | 247.42900 | 247.64000 | 247.64000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ILBI | On 04/02/2016 | Index Future | 645.87900 | | 645.87900 | 646.56300 | 646.56300 | | | | 0.00 | 0.00 | 0 | 157.00 |
| ILBI | On 05/05/2016 | Index Future | 656.92500 | | 656.92500 | 657.62200 | 657.62200 | | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/12/2015 | Jibar Tradeable Future | 6.53000 | | 93.47000 | 6.53000 | 93.47000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/01/2016 | Jibar Tradeable Future | 6.64000 | | 93.36000 | 6.64000 | 93.36000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/02/2016 | Jibar Tradeable Future | 6.69000 | | 93.31000 | 6.69000 | 93.31000 | | | | 0.00 | 0.00 | 0 | 2,000.00 |
| JIBAR FUTURE | On 16/03/2016 | Jibar Tradeable Future | 6.78000 | | 93.22000 | 6.78000 | 93.22000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/04/2016 | Jibar Tradeable Future | 6.89000 | | 93.11000 | 6.89000 | 93.11000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/05/2016 | Jibar Tradeable Future | 6.99000 | | 93.01000 | 6.99000 | 93.01000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/06/2016 | Jibar Tradeable Future | 7.07000 | | 92.93000 | 7.07000 | 92.93000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/09/2016 | Jibar Tradeable Future | 7.32000 | | 92.68000 | 7.32000 | 92.68000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/12/2016 | Jibar Tradeable Future | 7.58000 | | 92.42000 | 7.58000 | 92.42000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/03/2017 | Jibar Tradeable Future | 7.71000 | | 92.29000 | 7.71000 | 92.29000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/06/2017 | Jibar Tradeable Future | 7.89000 | | 92.11000 | 7.89000 | 92.11000 | | | | 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 |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| JIBAR FUTURE | On 20/09/2017 | Jibar Tradeable Future | | | 8.00000 | | 92.00000 | | 8.00000 | 92.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 11/12/2015 | Foreign Exchange Future | | | 0.14270 | | 0.14270 | | 0.14370 | 0.14370 | | | 0.00 | 180,658.20 | 1,266 | 694.00 |
| KES / R | On 14/03/2016 | Foreign Exchange Future | | | 0.14200 | | 0.14200 | | 0.14290 | 0.14290 | | | 0.00 | 359,544.00 | 2,532 | 1,266.00 |
| KES / R | On 13/06/2016 | Foreign Exchange Future | | | 0.14110 | | 0.14110 | | 0.14220 | 0.14220 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 19/09/2016 | Foreign Exchange Future | | | 0.14230 | | 0.14230 | | 0.14120 | 0.14120 | | | 0.00 | 0.00 | 0 | 0.00 |
| NGN / R | On 11/12/2015 | Foreign Exchange Future | | | 0.07310 | | 0.07310 | | 0.07370 | 0.07370 | | | 0.00 | 0.00 | 0 | 28,268.00 |
| NGN / R | On 14/03/2016 | Foreign Exchange Future | | | 0.06830 | | 0.06830 | | 0.06870 | 0.06870 | | | 0.00 | 0.00 | 0 | 0.00 |
| NGN / R | On 13/06/2016 | Foreign Exchange Future | | | 0.06570 | | 0.06570 | | 0.06620 | 0.06620 | | | 0.00 | 0.00 | 0 | 0.00 |
| NGN / R | On 19/09/2016 | Foreign Exchange Future | | | 0.06370 | | 0.06370 | | 0.06400 | 0.06400 | | | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 11/12/2015 | Foreign Exchange Future | | | 9.67350 | | 9.67350 | | 9.73110 | 9.73110 | | 19.22 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 17/12/2015 | Any day expiry | | | 9.67980 | | 9.67980 | | 9.74000 | 9.74000 | | 16.52 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 17/12/2015 | Any day expiry | 9.34 | Put | 11.88890 | | 0.01189 | | 8.49000 | 0.00849 | 11.889 | 18.56 | 0.09 | 0.00 | 0 | 10,000.00 |
| NZ\$ / R | On 14/03/2016 | Foreign Exchange Future | | | 9.77880 | | 9.77880 | | 9.83840 | 9.83840 | | 10.78 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 13/06/2016 | Foreign Exchange Future | | | 9.88280 | | 9.88280 | | 9.94510 | 9.94510 | | 13.11 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 19/09/2016 | Foreign Exchange Future | | | 10.01040 | | 10.01040 | | 10.05770 | 10.05770 | | 13.88 | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 11/12/2015 | Foreign Exchange Future | | | 1.09710 | | 1.09710 | | 1.08760 | 1.08760 | | | 0.00 | 0.00 | 0 | 70.00 |
| QUANTO € / \$ | On 14/03/2016 | Foreign Exchange Future | | | 1.09980 | | 1.09980 | | 1.09030 | 1.09030 | | | 0.00 | 1,099.80 | 1 | 4,338.00 |
| QUANTO € / \$ | On 13/06/2016 | Foreign Exchange Future | | | 1.10280 | | 1.10280 | | 1.09330 | 1.09330 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 19/09/2016 | Foreign Exchange Future | | | 1.10680 | | 1.10680 | | 1.09720 | 1.09720 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 04/02/2016 | Bond Future | | | 8.86845 | | 112.64178 | | 8.86076 | 112.69876 | | 9.62 | 0.00 | 98,561,557.50 | 875 | 62,918.00 |
| R186 | On 04/02/2016 | Bond Future | 7.90 | Call | 68.09000 | | 0.06809 | | 68.23000 | 0.06823 | 68.090 | 9.29 | 0.04 | 0.00 | 0 | 680.00 |
| R186 | On 04/02/2016 | Bond Future | 8.02 | Call | 115.19000 | | 0.11519 | | 117.74000 | 0.11774 | 115.190 | 9.30 | 0.06 | 0.00 | 0 | 700.00 |
| R186 | On 04/02/2016 | Bond Future | 8.40 | Call | 484.37000 | | 0.48437 | | 492.65000 | 0.49265 | 484.370 | 9.43 | 0.21 | 0.00 | 0 | 680.00 |
| R186 | On 04/02/2016 | Bond Future | 8.45 | Call | 567.65000 | | 0.56765 | | 577.23000 | 0.57723 | 567.650 | 9.44 | 0.24 | 0.00 | 0 | 350.00 |
| R186 | On 04/02/2016 | Bond Future | 8.65 | Put | 2,641.07000 | | 2.64107 | | 2,600.97000 | 2.60097 | 2,641.070 | 9.51 | 0.64 | 0.00 | 0 | 340.00 |
| R186 | On 04/02/2016 | Bond Future | 8.70 | Put | 2,402.64000 | | 2.40264 | | 2,364.72000 | 2.36472 | 2,402.640 | 9.52 | 0.61 | 0.00 | 0 | 5,000.00 |
| R186 | On 04/02/2016 | Bond Future | 8.75 | Put | 2,177.94000 | | 2.17794 | | 2,142.28000 | 2.14228 | 2,177.940 | 9.54 | 0.57 | 0.00 | 0 | 11,695.00 |
| R186 | On 04/02/2016 | Bond Future | 8.80 | Put | 1,967.06000 | | 1.96706 | | 1,934.43000 | 1.93443 | 1,967.060 | 9.56 | 0.54 | 0.00 | 0 | 5,000.00 |
| R186 | On 04/02/2016 | Bond Future | 8.83 | Put | 1,847.25000 | | 1.84725 | | 1,816.35000 | 1.81635 | 1,847.250 | 9.57 | 0.52 | 0.00 | 0 | 33.00 |
| R186 | On 04/02/2016 | Bond Future | 9.20 | Put | 763.04000 | | 0.76304 | | 748.16000 | 0.74816 | 763.040 | 9.72 | 0.28 | 0.00 | 0 | 700.00 |
| R186 | On 05/05/2016 | Bond Future | | | 8.93940 | | 114.58259 | | 8.93107 | 114.64299 | | 9.35 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 05/05/2016 | Bond Future | 8.75 | Put | 3,485.31000 | | 3.48531 | | 3,411.15000 | 3.41115 | 3,485.310 | 9.35 | 0.57 | 0.00 | 0 | 1,900.00 |
| R186 | On 05/05/2016 | Bond Future | 8.85 | Put | 3,079.29000 | | 3.07929 | | 3,007.26000 | 3.00726 | 3,079.290 | 9.39 | 0.53 | 0.00 | 0 | 5,350.00 |
| R186 | On 04/08/2016 | Bond Future | | | 8.99751 | | 111.40276 | | 8.98889 | 111.46397 | | 9.52 | 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 |

| 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| R197 | On 04/02/2016 | Bond Future | | | 293.24360 | | 293.24360 | | 293.36174 | 293.36174 | | | 0.00 | 0.00 | 0 | 714.00 |
| R197 | On 05/05/2016 | Bond Future | | | 298.26920 | | 298.26920 | | 298.39408 | 298.39408 | | | 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 | | | 243.44931 | | 243.44931 | | 243.54597 | 243.54597 | | | 0.00 | 28,970,467.89 | 119 | 43,005.00 |
| R202 | On 05/05/2016 | Bond Future | | | 247.62162 | | 247.62162 | | 247.72392 | 247.72392 | | | 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 | | | 8.68456 | | 98.60779 | | 8.67738 | 98.64394 | | 7.29 | 0.00 | 0.00 | 0 | 15,427.00 |
| R2023 | On 05/05/2016 | Bond Future | | | 8.76251 | | 96.37956 | | 8.75456 | 96.41841 | | 7.31 | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 04/08/2016 | Bond Future | | | 8.82399 | | 98.16500 | | 8.81568 | 98.20438 | | 7.04 | 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 | | | 7.65021 | | 104.20505 | | 7.66081 | 104.18929 | | 1.71 | 0.00 | 0.00 | 0 | 16,624.00 |
| R203 | On 05/05/2016 | Bond Future | | | 7.77772 | | 101.83226 | | 7.78864 | 101.81846 | | 1.50 | 0.00 | 0.00 | 0 | 0.00 |
| R203 | On 04/08/2016 | Bond Future | | | 7.84940 | | 103.71905 | | 7.86320 | 103.70473 | | 1.24 | 0.00 | 0.00 | 0 | 0.00 |
| R203 | On 15/09/2017 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 04/02/2016 | Bond Future | | | 9.28383 | | 90.25531 | | 9.28130 | 90.27351 | | | 0.00 | 0.00 | 0 | 17,037.00 |
| R2030 | On 05/05/2016 | Bond Future | | | 9.35634 | | 91.81106 | | 9.35344 | 91.83159 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 31/01/2030 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 04/02/2016 | Bond Future | | | 9.37817 | | 93.66732 | | 9.38072 | 93.64777 | | 12.70 | 0.00 | 0.00 | 0 | 8,417.00 |
| R2032 | On 04/02/2016 | Bond Future | 9.20 | Put | 2,642.15000 | | 2,642.15 | | 2,659.60000 | 2,659.60 | 2,642.150 | 12.58 | 0.61 | 0.00 | 0 | 22.00 |
| R2032 | On 04/02/2016 | Bond Future | 9.30 | Put | 2,185.95000 | | 2,185.95 | | 2,203.54000 | 2,203.54 | 2,185.950 | 12.62 | 0.54 | 0.00 | 0 | 22.00 |
| R2032 | On 05/05/2016 | Bond Future | | | 9.44859 | | 91.12534 | | 9.45095 | 91.10752 | | 12.99 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 04/08/2016 | Bond Future | | | 9.50883 | | 92.81408 | | 9.51129 | 92.79575 | | 12.71 | 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 | | | 9.51639 | | 91.04460 | | 9.52395 | 90.98147 | | 14.46 | 0.00 | 69,740,163.60 | 766 | 51,270.00 |
| R2037 | On 04/02/2016 | Bond Future | 9.30 | Put | 3,113.30000 | | 3,113.30 | | 3,160.39000 | 3,160.39 | 3,113.300 | 14.25 | 0.63 | 0.00 | 0 | 16.00 |
| R2037 | On 04/02/2016 | Bond Future | 9.43 | Put | 2,446.26000 | | 2,446.26 | | 2,488.54000 | 2,488.54 | 2,446.260 | 14.32 | 0.54 | 0.00 | 0 | 16.00 |
| R2037 | On 05/05/2016 | Bond Future | | | 9.58535 | | 92.61394 | | 9.59289 | 92.55179 | | 14.17 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 04/08/2016 | Bond Future | | | 9.64612 | | 90.07107 | | 9.65392 | 90.00758 | | 14.53 | 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 | | | 8.00458 | | 101.06584 | | 8.01385 | 101.04252 | | 3.19 | 0.00 | 0.00 | 0 | 39,163.00 |
| R204 | On 05/05/2016 | Bond Future | | | 8.11263 | | 102.80721 | | 8.12194 | 102.78568 | | 2.90 | 0.00 | 0.00 | 0 | 0.00 |
| R204 | On 04/08/2016 | Bond Future | | | 8.19218 | | 100.67155 | | 8.20271 | 100.64937 | | 2.72 | 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 |

| 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/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 | | | 9.59157 | | 94.70257 | | 9.59913 | 94.63534 | | 14.93 | 0.00 | 0.00 | 0 | 1,820.00 |
| R2040 | On 05/05/2016 | Bond Future | | | 9.66086 | | 96.33502 | | 9.66841 | 96.26875 | | 14.63 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 04/08/2016 | Bond Future | | | 9.72222 | | 93.61067 | | 9.73004 | 93.54287 | | 15.01 | 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 | | | 9.59999 | | 92.00005 | | 9.60747 | 91.93294 | | 15.52 | 0.00 | 0.00 | 0 | 20,002.00 |
| R2044 | On 05/05/2016 | Bond Future | | | 9.66687 | | 93.58591 | | 9.67434 | 93.51972 | | 15.22 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 04/08/2016 | Bond Future | | | 9.72603 | | 90.93586 | | 9.73376 | 90.86816 | | 15.63 | 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 | | | 9.58085 | | 95.66600 | | 9.58837 | 95.59693 | | 15.26 | 0.00 | 0.00 | 0 | 57,883.00 |
| R2048 | On 04/02/2016 | Bond Future | 9.45 | Put | 2,953.49000 | | 2.95349 | | 3,016.88000 | 3.01688 | 2,953.490 | 15.12 | 0.57 | 0.00 | 0 | 75.00 |
| R2048 | On 04/02/2016 | Bond Future | 9.55 | Put | 2,435.06000 | | 2.43506 | | 2,496.02000 | 2.49602 | 2,435.060 | 15.16 | 0.51 | 0.00 | 0 | 75.00 |
| R2048 | On 05/05/2016 | Bond Future | | | 9.64305 | | 92.88041 | | 9.65057 | 92.81216 | | 15.68 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 04/08/2016 | Bond Future | | | 9.69619 | | 94.60126 | | 9.70396 | 94.53148 | | 15.37 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 28/02/2048 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R207 | On 04/02/2016 | Bond Future | | | 8.28481 | | 97.07658 | | 8.27797 | 97.09867 | | 4.46 | 0.00 | 137,266,284.12 | 1,414 | 46,716.00 |
| R207 | On 04/02/2016 | Bond Future | 7.27 | Call | 13.62000 | | 0.01362 | | 13.11000 | 0.01311 | 13.620 | 4.26 | 0.02 | 0.00 | 0 | 43.00 |
| R207 | On 04/02/2016 | Bond Future | 7.50 | Call | 42.70000 | | 0.04270 | | 43.92000 | 0.04392 | 42.700 | 4.26 | 0.06 | 0.00 | 0 | 19.00 |
| R207 | On 05/05/2016 | Bond Future | | | 8.38875 | | 98.74961 | | 8.38067 | 98.77422 | | 4.17 | 0.00 | 0.00 | 0 | 0.00 |
| R207 | On 05/05/2016 | Bond Future | 7.56 | Call | 215.68000 | | 0.21568 | | 215.89000 | 0.21589 | 215.680 | 4.04 | 0.16 | 0.00 | 0 | 43.00 |
| R207 | On 04/08/2016 | Bond Future | | | 8.47067 | | 96.93490 | | 8.46199 | 96.95973 | | 4.02 | 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 | | | 8.44152 | | 95.48345 | | 8.43438 | 95.51149 | | 5.67 | 0.00 | 0.00 | 0 | 40,686.00 |
| R208 | On 05/05/2016 | Bond Future | | | 8.52973 | | 93.72837 | | 8.52160 | 93.75897 | | 5.58 | 0.00 | 0.00 | 0 | 0.00 |
| R208 | On 04/08/2016 | Bond Future | | | 8.59962 | | 95.46507 | | 8.59104 | 95.49597 | | 5.29 | 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 | | | 9.42266 | | 73.84051 | | 9.43511 | 73.75403 | | 14.70 | 0.00 | 3,692,025.50 | 50 | 43,579.00 |
| R209 | On 04/02/2016 | Bond Future | 9.52 | Put | 1,389.80000 | | 1.38980 | | 1,439.41000 | 1.43941 | 1,389.800 | 14.71 | 0.43 | 0.00 | 0 | 2,200.00 |
| R209 | On 05/05/2016 | Bond Future | | | 9.48485 | | 71.96435 | | 9.49742 | 71.87802 | | 15.04 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 05/05/2016 | Bond Future | 8.25 | Call | 313.36000 | | 0.31336 | | 292.53000 | 0.29253 | 313.360 | 14.56 | 0.10 | 0.00 | 0 | 6,700.00 |
| R209 | On 05/05/2016 | Bond Future | 9.00 | Call | 1,377.53000 | | 1.37753 | | 1,346.24000 | 1.34624 | 1,377.530 | 14.80 | 0.33 | 0.00 | 0 | 6,700.00 |

| 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 |
|------------------|---------------|-------------------------|------|--------------|--------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| R209 | On 04/08/2016 | Bond Future | | 9.53788 | 73.29799 | | 9.55084 | 73.20987 | | 14.76 | 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 | | 184.01494 | 184.01494 | | 184.47848 | 184.47848 | | | 0.00 | 6,440,522.90 | 35 | 3,861.00 |
| R210 | On 05/05/2016 | Bond Future | | 185.00273 | 185.00273 | | 185.47729 | 185.47729 | | | 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 | | 135.33999 | 135.33999 | | 135.39528 | 135.39528 | | | 0.00 | 0.00 | 0 | 1,010.00 |
| R211 | On 05/05/2016 | Bond Future | | 137.65963 | 137.65963 | | 137.71807 | 137.71807 | | | 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 | | 141.73997 | 141.73997 | | 142.03926 | 142.03926 | | | 0.00 | 0.00 | 0 | 1,569.00 |
| R212 | On 05/05/2016 | Bond Future | | 144.16932 | 144.16932 | | 144.47606 | 144.47606 | | | 0.00 | 0.00 | 0 | 0.00 |
| R212 | On 31/01/2022 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 04/02/2016 | Bond Future | | 9.33428 | 84.45150 | | 9.33178 | 84.46878 | | 12.63 | 0.00 | 0.00 | 0 | 41,590.00 |
| R213 | On 05/05/2016 | Bond Future | | 9.40071 | 82.35942 | | 9.39786 | 82.37885 | | 12.89 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 04/08/2016 | Bond Future | | 9.45656 | 83.88523 | | 9.45365 | 83.90482 | | 12.62 | 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 | | 9.50416 | 74.37998 | | 9.51159 | 74.32628 | | 15.31 | 0.00 | 0.00 | 0 | 30,261.00 |
| R214 | On 04/02/2016 | Bond Future | 9.35 | Put | 2,407.18000 | 2,407.18 | 2,467.75000 | 2,467.75 | 2,407.180 | 15.12 | 0.59 | 0.00 | 0 | 25.00 |
| R214 | On 04/02/2016 | Bond Future | 9.45 | Put | 1,986.47000 | 1,986.47 | 2,046.68000 | 2,046.68 | 1,986.470 | 15.17 | 0.52 | 0.00 | 0 | 25.00 |
| R214 | On 05/05/2016 | Bond Future | | 9.56383 | 72.36780 | | 9.57125 | 72.31474 | | 15.71 | 0.00 | 0.00 | 0 | 4,680.00 |
| R214 | On 04/08/2016 | Bond Future | | 9.61441 | 73.70850 | | 9.62206 | 73.65431 | | 15.42 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 04/08/2016 | Bond Future | 8.55 | Call | 981.38000 | 0.98138 | 970.42000 | 0.97042 | 981.380 | 14.94 | 0.21 | 0.00 | 0 | 1,300.00 |
| R214 | On 04/08/2016 | Bond Future | 9.30 | Call | 2,666.51000 | 2.66651 | 2,648.11000 | 2.64811 | 2,666.510 | 15.32 | 0.43 | 0.00 | 0 | 1,300.00 |
| 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 | | 25,225.84000 | 25,225.84000 | | 25,339.64000 | 25,339.64000 | | | 0.00 | 0.00 | 0 | 0.00 |
| RAIN | On 13/06/2016 | Foreign Exchange Future | | 25,991.84000 | 25,991.84000 | | 26,121.43000 | 26,121.43000 | | | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 11/12/2015 | Foreign Exchange Future | | 10.36000 | 10.36000 | | 10.39990 | 10.39990 | | 14.75 | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 14/03/2016 | Foreign Exchange Future | | 10.50200 | 10.50200 | | 10.54420 | 10.54420 | | 12.54 | 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 |
|--------------------------------|---------------|-------------------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------------------|------------------|-------------------|
| SGD / R | On 13/06/2016 | Foreign Exchange Future | 10.64830 | 10.64830 | 10.69110 | 10.69110 | | | 13.65 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 11/12/2015 | Foreign Exchange Future | 4.99160 | 4.99160 | 5.03620 | 5.03620 | | | 11.65 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 14/03/2016 | Foreign Exchange Future | 4.94440 | 4.94440 | 4.98730 | 4.98730 | | | 12.29 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 13/06/2016 | Foreign Exchange Future | 4.90170 | 4.90170 | 4.94230 | 4.94230 | | | 13.48 | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 11/12/2015 | Foreign Exchange Future | 1.33160 | 1.33160 | 1.36110 | 1.36110 | | | | 0.00 | 0.00 | 0 | 7,688.00 |
| ZMW / R | On 14/03/2016 | Foreign Exchange Future | 1.27250 | 1.27250 | 1.30140 | 1.30140 | | | | 0.00 | 0.00 | 0 | 1.00 |
| ZMW / R | On 13/06/2016 | Foreign Exchange Future | 1.17290 | 1.17290 | 1.23410 | 1.23410 | | | | 0.00 | 0.00 | 0 | 0.00 |
| Total for Derivatives : | | | | | | | | | | | 8,858,550,581.44 | 649,401 | 4591484.00 |
| Grand Total: | | | | | | | | | | | 8,858,550,581.44 | 649,401 | 4591484.00 |