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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/12/2015

| 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 21/12/2015 | Any day expiry | 15.04560 | 15.04560 | | 15.18970 | 15.18970 | | 15.91 | 0.00 | 0.00 | 0 | 250.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 10.80 | Put | 0.00000 | 0.00000 | 0.00370 | 0.00000 | 0.000 | 24.89 | 0.00 | 0 | 300.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 11.15 | Put | 0.00000 | 0.00000 | 0.00050 | 0.00000 | 0.000 | 24.89 | 0.00 | 0 | 250.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 14.15 | Call | 896.18530 | 0.89619 | 1,040.45080 | 1.04045 | 896.185 | 26.46 | 0.99 | 0 | 250.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 17.87 | Call | 0.03230 | 0.00003 | 0.02300 | 0.00002 | 0.032 | 52.90 | 0.00 | 0 | 300.00 |
| \$ / R | On 22/12/2015 | Any day expiry | 15.04560 | | 15.04560 | 15.18450 | 15.18450 | | 17.78 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/12/2015 | Any day expiry | 15.06030 | | 15.06030 | 15.20090 | 15.20090 | | 19.30 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/12/2015 | Any day expiry | 13.50 | Put | 1.60350 | 0.00160 | 1.38620 | 0.00139 | 1.603 | 25.95 | 0.01 | 0 | 100.00 |
| \$ / R | On 29/12/2015 | Any day expiry | 13.92 | Call | 1,144.41010 | 1.14441 | 1,284.81990 | 1.28482 | 1,144.410 | 22.11 | 0.98 | 0 | 100.00 |
| \$ / R | On 05/01/2016 | Any day expiry | 15.08030 | | 15.08030 | 15.22200 | 15.22200 | | 19.10 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 05/01/2016 | Any day expiry | 14.97 | Call | 311.14360 | 0.31114 | 400.66160 | 0.40066 | 311.144 | 18.95 | 0.58 | 0 | 5,000.00 |
| \$ / R | On 05/01/2016 | Any day expiry | 14.98 | Call | 305.72680 | 0.30573 | 394.32290 | 0.39432 | 305.727 | 18.96 | 0.57 | 0 | 5,000.00 |
| \$ / R | On 05/01/2016 | Any day expiry | 15.12 | Call | 237.23940 | 0.23724 | 311.98800 | 0.31199 | 237.239 | 19.18 | 0.48 | 0 | 5,000.00 |
| \$ / R | On 12/01/2016 | Any day expiry | 15.10090 | | 15.10090 | 15.24310 | 15.24310 | | 18.85 | 0.00 | 0.00 | 0 | 4,393.00 |
| \$ / R | On 13/01/2016 | Any day expiry | 15.10380 | | 15.10380 | 15.24610 | 15.24610 | | 18.89 | 0.00 | 0.00 | 0 | 1,176.00 |
| \$ / R | On 15/01/2016 | Any day expiry | 15.10970 | | 15.10970 | 15.25210 | 15.25210 | | 18.93 | 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 | 14.40 | Put | 64.75260 | 0.06475 | 50.73100 | 0.05073 | 64.753 | 17.93 | 0.16 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 15/01/2016 | Any day expiry | 14.80 | Put | 175.45700 | 0.17546 | 136.09930 | 0.13610 | 175.457 | 18.50 | 0.33 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 15/01/2016 | Any day expiry | 14.90 | Put | 215.46300 | 0.21546 | 169.09980 | 0.16910 | 215.463 | 18.64 | 0.38 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 15/01/2016 | Any day expiry | 15.00 | Call | 370.36840 | 0.37037 | 459.09220 | 0.45909 | 370.368 | 18.79 | 0.57 | 86,241,462.30 | 10,000 | 10,000.00 |
| \$ / R | On 15/01/2016 | Any day expiry | 15.00 | Put | 260.66840 | 0.26067 | 206.99220 | 0.20699 | 260.668 | 18.79 | 0.43 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 27/01/2016 | Any day expiry | | | 15.14410 | 15.14410 | 15.28700 | 15.28700 | | 18.98 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/01/2016 | Any day expiry | 11.80 | Put | 0.53540 | 0.00054 | 0.56510 | 0.00057 | 0.535 | 25.64 | 0.00 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/01/2016 | Any day expiry | 13.50 | Put | 8.55900 | 0.00856 | 7.67080 | 0.00767 | 8.559 | 17.94 | 0.02 | 0.00 | 0 | 150.00 |
| \$ / R | On 27/01/2016 | Any day expiry | 14.48 | Call | 777.92870 | 0.77793 | 892.90870 | 0.89291 | 777.929 | 17.91 | 0.78 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/01/2016 | Any day expiry | 15.32 | Call | 309.58730 | 0.30959 | 367.96840 | 0.36797 | 309.587 | 19.45 | 0.44 | 0.00 | 0 | 150.00 |
| \$ / R | On 29/01/2016 | Any day expiry | | | 15.14960 | 15.14960 | 15.29260 | 15.29260 | | 19.10 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/01/2016 | Any day expiry | 13.74 | Put | 17.76030 | 0.01776 | 11.26850 | 0.01127 | 17.760 | 17.48 | 0.05 | 0.00 | 0 | 100.00 |
| \$ / R | On 29/01/2016 | Any day expiry | 14.26 | Call | 963.53240 | 0.96353 | 1,086.02580 | 1.08603 | 963.532 | 17.83 | 0.85 | 0.00 | 0 | 100.00 |
| \$ / R | On 29/01/2016 | Any day expiry | 14.50 | Put | 126.63210 | 0.12663 | 95.12420 | 0.09512 | 126.632 | 18.08 | 0.23 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 12/02/2016 | Any day expiry | | | 15.18860 | 15.18860 | 15.33180 | 15.33180 | | 19.37 | 0.00 | 0.00 | 0 | 106.00 |
| \$ / R | On 12/02/2016 | Any day expiry | 11.60 | Put | 0.84700 | 0.00085 | 0.71070 | 0.00071 | 0.847 | 24.26 | 0.00 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 12/02/2016 | Any day expiry | 15.40 | Call | 375.96240 | 0.37596 | 422.47470 | 0.42247 | 375.962 | 19.85 | 0.44 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 19/02/2016 | Any day expiry | | | 15.20800 | 15.20800 | 15.35140 | 15.35140 | | 19.38 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 19/02/2016 | Any day expiry | 13.93 | Call | 1,343.06610 | 1.34307 | 1,466.50670 | 1.46651 | 1,343.066 | 18.06 | 0.89 | 0.00 | 0 | 3,600.00 |
| \$ / R | On 19/02/2016 | Any day expiry | 14.30 | Put | 130.63680 | 0.13064 | 96.53940 | 0.09654 | 130.637 | 18.20 | 0.20 | 0.00 | 0 | 100.00 |
| \$ / R | On 19/02/2016 | Any day expiry | 14.91 | Call | 636.52410 | 0.63652 | 710.26560 | 0.71027 | 636.524 | 18.94 | 0.61 | 0.00 | 0 | 100.00 |
| \$ / R | On 25/02/2016 | Any day expiry | | | 15.22480 | 15.22480 | 15.36830 | 15.36830 | | 19.39 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/02/2016 | Any day expiry | 11.80 | Put | 2.92920 | 0.00293 | 2.12060 | 0.00212 | 2.929 | 23.63 | 0.01 | 0.00 | 0 | 250.00 |
| \$ / R | On 25/02/2016 | Any day expiry | 13.50 | Put | 34.86940 | 0.03487 | 25.81490 | 0.02581 | 34.869 | 18.58 | 0.06 | 0.00 | 0 | 150.00 |
| \$ / R | On 25/02/2016 | Any day expiry | 14.84 | Call | 707.82410 | 0.70782 | 784.43970 | 0.78444 | 707.824 | 18.86 | 0.64 | 0.00 | 0 | 250.00 |
| \$ / R | On 25/02/2016 | Any day expiry | 15.64 | Call | 362.08710 | 0.36209 | 396.95570 | 0.39696 | 362.087 | 20.36 | 0.40 | 0.00 | 0 | 150.00 |
| \$ / R | On 26/02/2016 | Any day expiry | | | 15.22770 | 15.22770 | 15.37110 | 15.37110 | | 19.52 | 0.00 | 0.00 | 0 | 392.00 |
| \$ / R | On 29/02/2016 | Any day expiry | | | 15.23610 | 15.23610 | 15.37960 | 15.37960 | | 19.44 | 0.00 | 759,965.00 | 50 | 133.00 |
| \$ / R | On 29/02/2016 | Any day expiry | 13.92 | Put | 77.41340 | 0.07741 | 54.92020 | 0.05492 | 77.413 | 18.04 | 0.12 | 0.00 | 0 | 100.00 |
| \$ / R | On 29/02/2016 | Any day expiry | 14.60 | Call | 872.87860 | 0.87288 | 962.79310 | 0.96279 | 872.879 | 18.44 | 0.71 | 0.00 | 0 | 100.00 |
| \$ / R | On 02/03/2016 | Any day expiry | | | 15.24180 | 15.24180 | 15.38530 | 15.38530 | | 19.50 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 02/03/2016 | Any day expiry | 14.60 | Call | 884.31170 | 0.88431 | 973.57640 | 0.97358 | 884.312 | 18.51 | 0.71 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 02/03/2016 | Any day expiry | 14.61 | Call | 877.87820 | 0.87788 | 966.39140 | 0.96639 | 877.878 | 18.52 | 0.71 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 02/03/2016 | Any day expiry | 14.62 | Call | 871.47960 | 0.87148 | 959.23560 | 0.95924 | 871.480 | 18.54 | 0.70 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 07/03/2016 | Any day expiry | | | 15.25590 | 15.25590 | 15.39950 | 15.39950 | | 19.48 | 0.00 | 0.00 | 0 | 187.00 |
| \$ / R | On 11/03/2016 | Any day expiry | | | 15.26720 | 15.26720 | 15.41080 | 15.41080 | | 19.57 | 0.00 | 0.00 | 0 | 272.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | | | 15.27570 | 15.27570 | 15.41930 | 15.41930 | | 19.60 | 0.00 | 1,208,216,215.80 | 79,094 | 1,013,873.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 11.55 | Put | 4.60490 | 0.00460 | 2.93480 | 0.00293 | 4.605 | 24.13 | 0.01 | 0.00 | 0 | 42,370.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 11.60 | Put | 4.82900 | 0.00483 | 3.10720 | 0.00311 | 4.829 | 23.94 | 0.01 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 11.80 | Put | 5.84260 | 0.00584 | 3.90390 | 0.00390 | 5.843 | 23.17 | 0.01 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 11.83 | Put | 6.01250 | 0.00601 | 4.03980 | 0.00404 | 6.013 | 23.05 | 0.01 | 0.00 | 0 | 1,204.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 11.91 | Put | 6.49080 | 0.00649 | 4.42580 | 0.00443 | 6.491 | 22.74 | 0.01 | 0.00 | 0 | 788.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 11.95 | Put | 6.74460 | 0.00674 | 4.63260 | 0.00463 | 6.745 | 22.59 | 0.01 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 12.00 | Put | 7.07640 | 0.00708 | 4.90460 | 0.00490 | 7.076 | 22.40 | 0.01 | 0.00 | 0 | 30,000.00 |

| 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 | 12.11 | Put | 7.86760 | 0.00787 | 5.56120 | 0.00556 | 7.868 | 21.97 | 0.01 | 0.00 | 0 | 786.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 12.26 | Put | 9.14230 | 0.00914 | 6.60240 | 0.00660 | 9.142 | 21.41 | 0.02 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 12.55 | Call | 2,739.66740 | 2.73967 | 2,879.33150 | 2.87933 | 2,739.667 | 20.75 | 0.98 | 0.00 | 0 | 12,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 12.74 | Put | 18.33630 | 0.01834 | 13.25340 | 0.01325 | 18.336 | 20.33 | 0.03 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 12.80 | Call | 2,495.66420 | 2.49566 | 2,633.76000 | 2.63376 | 2,495.664 | 20.19 | 0.97 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 12.95 | Put | 24.64710 | 0.02465 | 17.94940 | 0.01795 | 24.647 | 19.85 | 0.04 | 0.00 | 0 | 38,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 13.10 | Put | 30.34680 | 0.03035 | 22.22600 | 0.02223 | 30.347 | 19.51 | 0.05 | 0.00 | 0 | 35,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 13.20 | Call | 2,110.50850 | 2.11051 | 2,244.89490 | 2.24489 | 2,110.509 | 19.29 | 0.95 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 13.26 | Put | 37.77140 | 0.03777 | 27.84250 | 0.02784 | 37.771 | 19.15 | 0.06 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 13.50 | Call | 1,827.83820 | 1.82784 | 1,958.12860 | 1.95813 | 1,827.838 | 18.61 | 0.92 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 13.55 | Call | 1,781.40880 | 1.78141 | 1,910.88110 | 1.91088 | 1,781.409 | 18.49 | 0.92 | 0.00 | 0 | 12,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 13.63 | Put | 61.89560 | 0.06190 | 46.36830 | 0.04637 | 61.896 | 18.31 | 0.09 | 0.00 | 0 | 250.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 13.75 | Put | 72.37170 | 0.07237 | 54.52410 | 0.05452 | 72.372 | 18.04 | 0.11 | 0.00 | 0 | 4,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 13.76 | Call | 1,589.39270 | 1.58939 | 1,714.56140 | 1.71456 | 1,589.393 | 18.05 | 0.89 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 13.94 | Call | 1,436.55520 | 1.43656 | 1,552.92580 | 1.55293 | 1,436.555 | 18.13 | 0.86 | 0.00 | 0 | 788.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 13.95 | Put | 102.55830 | 0.10256 | 74.97560 | 0.07498 | 102.558 | 18.14 | 0.14 | 0.00 | 0 | 32,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.00 | Call | 1,387.09530 | 1.38710 | 1,501.31620 | 1.50132 | 1,387.095 | 18.16 | 0.85 | 0.00 | 0 | 1,750.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.10 | Call | 1,306.44300 | 1.30644 | 1,416.89370 | 1.41689 | 1,306.443 | 18.21 | 0.83 | 0.00 | 0 | 9,370.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.20 | Put | 152.43470 | 0.15243 | 115.29990 | 0.11530 | 152.435 | 18.26 | 0.19 | 0.00 | 0 | 800.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.21 | Call | 1,220.43810 | 1.22044 | 1,326.49230 | 1.32649 | 1,220.438 | 18.26 | 0.80 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.26 | Put | 166.62790 | 0.16663 | 127.00440 | 0.12700 | 166.628 | 18.29 | 0.21 | 0.00 | 0 | 402.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.31 | Call | 1,144.85250 | 1.14485 | 1,246.70830 | 1.24671 | 1,144.853 | 18.31 | 0.78 | 0.00 | 0 | 43,156.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.50 | Call | 1,008.46440 | 1.00846 | 1,101.90440 | 1.10190 | 1,008.464 | 18.40 | 0.73 | 0.00 | 0 | 1,300.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.50 | Put | 232.76440 | 0.23276 | 182.60440 | 0.18260 | 232.764 | 18.40 | 0.27 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.59 | Call | 948.41400 | 0.94841 | 1,036.61060 | 1.03661 | 948.414 | 18.49 | 0.71 | 0.00 | 0 | 1,204.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.70 | Call | 880.02230 | 0.88002 | 961.05870 | 0.96106 | 880.022 | 18.66 | 0.68 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.70 | Put | 304.32230 | 0.30432 | 241.75870 | 0.24176 | 304.322 | 18.66 | 0.32 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.75 | Call | 850.16480 | 0.85016 | 928.57280 | 0.92857 | 850.165 | 18.74 | 0.67 | 0.00 | 0 | 29,370.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.99 | Put | 431.76930 | 0.43177 | 354.08910 | 0.35409 | 431.769 | 19.11 | 0.40 | 0.00 | 0 | 25,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 15.00 | Put | 436.61560 | 0.43662 | 358.42890 | 0.35843 | 436.616 | 19.13 | 0.40 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 15.01 | Put | 441.49450 | 0.44149 | 362.79660 | 0.36280 | 441.494 | 19.14 | 0.41 | 0.00 | 0 | 15,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 15.03 | Call | 697.03840 | 0.69704 | 760.92430 | 0.76092 | 697.038 | 19.18 | 0.59 | 0.00 | 0 | 250.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 15.04 | Put | 456.30620 | 0.45631 | 376.08430 | 0.37608 | 456.306 | 19.19 | 0.42 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 15.16 | Put | 518.18730 | 0.51819 | 431.99270 | 0.43199 | 518.187 | 19.38 | 0.45 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 15.20 | Call | 615.43650 | 0.61544 | 670.89640 | 0.67090 | 615.437 | 19.44 | 0.54 | 0.00 | 0 | 500.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 15.27 | Call | 584.23450 | 0.58423 | 636.35630 | 0.63636 | 584.234 | 19.55 | 0.52 | 0.00 | 0 | 38,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 15.53 | Call | 483.46530 | 0.48347 | 523.08580 | 0.52309 | 483.465 | 20.08 | 0.45 | 0.00 | 0 | 25,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 15.55 | Call | 476.46770 | 0.47647 | 515.35220 | 0.51535 | 476.468 | 20.12 | 0.45 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 15.56 | Call | 473.00700 | 0.47301 | 511.52570 | 0.51153 | 473.007 | 20.14 | 0.45 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 15.57 | Call | 469.56770 | 0.46957 | 507.72590 | 0.50773 | 469.568 | 20.16 | 0.44 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 15.59 | Call | 462.76420 | 0.46276 | 500.20860 | 0.50021 | 462.764 | 20.20 | 0.44 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 15.60 | Call | 459.39990 | 0.45940 | 496.48800 | 0.49649 | 459.400 | 20.22 | 0.44 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 15.75 | Call | 411.68990 | 0.41169 | 443.75140 | 0.44375 | 411.690 | 20.54 | 0.40 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 15.85 | Call | 382.64050 | 0.38264 | 411.64160 | 0.41164 | 382.641 | 20.75 | 0.38 | 0.00 | 0 | 2,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 16.00 | Put | 1,067.18550 | 1.06719 | 948.41560 | 0.94842 | 1,067.186 | 21.06 | 0.66 | 0.00 | 0 | 201.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 16.20 | Call | 296.36720 | 0.29637 | 316.53570 | 0.31654 | 296.367 | 21.48 | 0.31 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 16.34 | Call | 267.75890 | 0.26776 | 285.44840 | 0.28545 | 267.759 | 21.77 | 0.28 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 16.50 | Call | 238.60920 | 0.23861 | 253.84530 | 0.25385 | 238.609 | 22.10 | 0.25 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 16.75 | Call | 199.69820 | 0.19970 | 211.79350 | 0.21179 | 199.698 | 22.62 | 0.22 | 0.00 | 0 | 35,000.00 |
| \$ / R | On 15/03/2016 | Any day expiry | | | 15.27850 | 15.27850 | 15.42220 | 15.42220 | | 19.62 | 0.00 | 0.00 | 0 | 50.00 |
| \$ / R | On 16/03/2016 | Any day expiry | | | 15.28130 | 15.28130 | 15.42500 | 15.42500 | | 19.64 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/03/2016 | Any day expiry | 13.34 | Put | 44.06670 | 0.04407 | 32.40970 | 0.03241 | 44.067 | 19.00 | 0.07 | 0.00 | 0 | 17,991.00 |
| \$ / R | On 16/03/2016 | Any day expiry | 14.63 | Call | 933.85940 | 0.93386 | 1,018.61160 | 1.01861 | 933.859 | 18.60 | 0.70 | 0.00 | 0 | 17,991.00 |
| \$ / R | On 23/03/2016 | Any day expiry | | | 15.30110 | 15.30110 | 15.44490 | 15.44490 | | 19.58 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 23/03/2016 | Any day expiry | 13.67 | Put | 74.67460 | 0.07467 | 57.08960 | 0.05709 | 74.675 | 18.21 | 0.11 | 0.00 | 0 | 19,744.00 |
| \$ / R | On 23/03/2016 | Any day expiry | 14.97 | Call | 770.92060 | 0.77092 | 836.67390 | 0.83667 | 770.921 | 19.08 | 0.61 | 0.00 | 0 | 19,744.00 |
| \$ / R | On 29/03/2016 | Any day expiry | | | 15.31820 | 15.31820 | 15.46210 | 15.46210 | | 19.51 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/03/2016 | Any day expiry | 11.80 | Put | 7.37750 | 0.00738 | 4.92830 | 0.00493 | 7.378 | 22.27 | 0.01 | 0.00 | 0 | 250.00 |
| \$ / R | On 29/03/2016 | Any day expiry | 13.50 | Put | 63.83960 | 0.06384 | 47.95090 | 0.04795 | 63.840 | 18.41 | 0.09 | 0.00 | 0 | 150.00 |
| \$ / R | On 29/03/2016 | Any day expiry | 15.25 | Call | 660.94550 | 0.66095 | 713.99000 | 0.71399 | 660.946 | 19.44 | 0.54 | 0.00 | 0 | 250.00 |
| \$ / R | On 29/03/2016 | Any day expiry | 15.96 | Call | 412.07420 | 0.41207 | 439.53020 | 0.43953 | 412.074 | 20.80 | 0.38 | 0.00 | 0 | 150.00 |
| \$ / R | On 15/04/2016 | Any day expiry | | | 15.36680 | 15.36680 | 15.51070 | 15.51070 | | 19.59 | 0.00 | 0.00 | 0 | 50.00 |
| \$ / R | On 18/04/2016 | Any day expiry | | | 15.37530 | 15.37530 | 15.51930 | 15.51930 | | 19.62 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/04/2016 | Any day expiry | 13.97 | Put | 148.14780 | 0.14815 | 111.78810 | 0.11179 | 148.148 | 18.04 | 0.17 | 0.00 | 0 | 17,896.00 |
| \$ / R | On 18/04/2016 | Any day expiry | 15.42 | Call | 675.67440 | 0.67567 | 721.23460 | 0.72123 | 675.674 | 19.66 | 0.51 | 0.00 | 0 | 17,896.00 |
| \$ / R | On 26/04/2016 | Any day expiry | | | 15.39820 | 15.39820 | 15.54220 | 15.54220 | | 19.62 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/04/2016 | Any day expiry | 11.80 | Put | 9.35840 | 0.00936 | 6.95240 | 0.00695 | 9.358 | 20.74 | 0.01 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/04/2016 | Any day expiry | 13.50 | Put | 85.42680 | 0.08543 | 63.72320 | 0.06372 | 85.427 | 18.18 | 0.10 | 0.00 | 0 | 150.00 |
| \$ / R | On 26/04/2016 | Any day expiry | 15.66 | Call | 618.81980 | 0.61882 | 655.30930 | 0.65531 | 618.820 | 20.09 | 0.47 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/04/2016 | Any day expiry | 16.29 | Call | 432.57170 | 0.43257 | 454.27570 | 0.45428 | 432.572 | 21.25 | 0.35 | 0.00 | 0 | 150.00 |
| \$ / R | On 10/05/2016 | Any day expiry | | | 15.43810 | 15.43810 | 15.58220 | 15.58220 | | 19.63 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 10/05/2016 | Any day expiry | 14.28 | Put | 249.06700 | 0.24907 | 197.05660 | 0.19706 | 249.067 | 18.18 | 0.23 | 0.00 | 0 | 8,403.00 |
| \$ / R | On 10/05/2016 | Any day expiry | 15.51 | Call | 729.42630 | 0.72943 | 771.22660 | 0.77123 | 729.426 | 19.74 | 0.51 | 0.00 | 0 | 8,403.00 |
| \$ / R | On 13/05/2016 | Any day expiry | | | 15.44670 | 15.44670 | 15.59080 | 15.59080 | | 19.65 | 0.00 | 0.00 | 0 | 50.00 |
| \$ / R | On 27/05/2016 | Any day expiry | | | 15.48670 | 15.48670 | 15.63090 | 15.63090 | | 19.69 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/05/2016 | Any day expiry | 11.80 | Put | 9.88270 | 0.00988 | 8.41670 | 0.00842 | 9.883 | 19.12 | 0.01 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/05/2016 | Any day expiry | 13.50 | Put | 101.47510 | 0.10148 | 77.87770 | 0.07788 | 101.475 | 17.69 | 0.11 | 0.00 | 0 | 150.00 |
| \$ / R | On 27/05/2016 | Any day expiry | 16.13 | Call | 584.85400 | 0.58485 | 611.45340 | 0.61145 | 584.854 | 20.76 | 0.41 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/05/2016 | Any day expiry | 16.70 | Call | 444.40170 | 0.44440 | 461.73620 | 0.46174 | 444.402 | 21.78 | 0.33 | 0.00 | 0 | 150.00 |
| \$ / R | On 31/05/2016 | Any day expiry | | | 15.49810 | 15.49810 | 15.64230 | 15.64230 | | 19.64 | 0.00 | 0.00 | 0 | 230.00 |
| \$ / R | On 06/06/2016 | Any day expiry | | | 15.51520 | 15.51520 | 15.65950 | 15.65950 | | 19.61 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 06/06/2016 | Any day expiry | 12.20 | Put | 12.58530 | 0.01259 | 11.71380 | 0.01171 | 12.585 | 17.27 | 0.02 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 06/06/2016 | Any day expiry | 15.45 | Call | 858.26270 | 0.85826 | 901.82420 | 0.90182 | 858.263 | 19.53 | 0.54 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 08/06/2016 | Any day expiry | | | 15.52090 | 15.52090 | 15.66520 | 15.66520 | | 19.63 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 08/06/2016 | Any day expiry | 14.60 | Put | 384.94920 | 0.38495 | 316.78630 | 0.31679 | 384.949 | 18.34 | 0.29 | 0.00 | 0 | 8,219.00 |
| \$ / R | On 08/06/2016 | Any day expiry | 15.78 | Call | 739.72120 | 0.73972 | 773.95140 | 0.77395 | 739.721 | 20.10 | 0.48 | 0.00 | 0 | 8,219.00 |
| \$ / R | On 09/06/2016 | Any day expiry | | | 15.52380 | 15.52380 | 15.66810 | 15.66810 | | 19.63 | 0.00 | 0.00 | 0 | 264.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | | | 15.53520 | 15.53520 | 15.67950 | 15.67950 | | 19.66 | 0.00 | 157,045,336.80 | 10,109 | 44,594.00 |

| 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 | 12.16 | Put | 12.21310 | 0.01221 | 11.73270 | 0.01173 | 12.213 | 17.12 | 0.02 | 0.00 | 0 | 330.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 12.91 | Put | 38.85230 | 0.03885 | 32.60340 | 0.03260 | 38.852 | 16.64 | 0.05 | 0.00 | 0 | 6,600.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 13.00 | Put | 46.08630 | 0.04609 | 38.13270 | 0.03813 | 46.086 | 16.74 | 0.06 | 0.00 | 0 | 750.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 13.20 | Put | 65.80260 | 0.06580 | 53.10930 | 0.05311 | 65.803 | 16.98 | 0.08 | 0.00 | 0 | 700.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 13.50 | Call | 2,141.49410 | 2.14149 | 2,263.30680 | 2.26331 | 2,141.494 | 17.32 | 0.89 | 0.00 | 0 | 53,633.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 13.50 | Put | 106.29410 | 0.10629 | 83.80680 | 0.08381 | 106.294 | 17.32 | 0.11 | 0.00 | 0 | 545.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 13.53 | Put | 111.14690 | 0.11115 | 87.49900 | 0.08750 | 111.147 | 17.36 | 0.11 | 0.00 | 0 | 36,230.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 14.25 | Put | 275.06240 | 0.27506 | 219.29070 | 0.21929 | 275.062 | 18.07 | 0.23 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 14.50 | Put | 353.82320 | 0.35382 | 289.10720 | 0.28911 | 353.823 | 18.24 | 0.27 | 0.00 | 0 | 17,500.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 14.85 | Put | 489.55460 | 0.48955 | 409.01700 | 0.40902 | 489.555 | 18.56 | 0.34 | 0.00 | 0 | 8,000.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 14.93 | Call | 1,131.54640 | 1.13155 | 1,192.40260 | 1.19240 | 1,131.546 | 18.69 | 0.64 | 0.00 | 0 | 330.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 15.00 | Call | 1,094.91260 | 1.09491 | 1,153.29680 | 1.15330 | 1,094.913 | 18.80 | 0.63 | 0.00 | 0 | 53,633.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 16.10 | Call | 651.39560 | 0.65140 | 679.67300 | 0.67967 | 651.396 | 20.58 | 0.43 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 16.23 | Call | 613.22730 | 0.61323 | 639.17570 | 0.63918 | 613.227 | 20.79 | 0.41 | 0.00 | 0 | 750.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 16.53 | Call | 534.98300 | 0.53498 | 555.95520 | 0.55596 | 534.983 | 21.31 | 0.37 | 0.00 | 0 | 36,230.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 16.93 | Call | 448.51370 | 0.44851 | 465.10770 | 0.46511 | 448.514 | 22.02 | 0.31 | 0.00 | 0 | 700.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 17.06 | Call | 424.08760 | 0.42409 | 439.52840 | 0.43953 | 424.088 | 22.25 | 0.30 | 0.00 | 0 | 545.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 18.07 | Call | 270.98120 | 0.27098 | 281.76360 | 0.28176 | 270.981 | 23.69 | 0.20 | 0.00 | 0 | 17,500.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 18.17 | Call | 259.65610 | 0.25966 | 270.06590 | 0.27007 | 259.656 | 23.83 | 0.20 | 0.00 | 0 | 6,600.00 |
| \$ / R | On 24/06/2016 | Any day expiry | | | 15.56680 | 15.56680 | 15.71130 | 15.71130 | | 19.66 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 24/06/2016 | Any day expiry | 15.17 | Put | 657.09750 | 0.65710 | 563.99960 | 0.56400 | 657.098 | 19.07 | 0.40 | 0.00 | 0 | 7,900.00 |
| \$ / R | On 24/06/2016 | Any day expiry | 16.64 | Call | 545.23450 | 0.54523 | 564.61610 | 0.56462 | 545.234 | 21.46 | 0.36 | 0.00 | 0 | 7,900.00 |
| \$ / R | On 28/06/2016 | Any day expiry | | | 15.57850 | 15.57850 | 15.72310 | 15.72310 | | 19.71 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/06/2016 | Any day expiry | 11.80 | Put | 10.28620 | 0.01029 | 9.80320 | 0.00980 | 10.286 | 17.88 | 0.01 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/06/2016 | Any day expiry | 13.50 | Put | 110.10490 | 0.11010 | 87.79170 | 0.08779 | 110.105 | 17.04 | 0.11 | 0.00 | 0 | 150.00 |
| \$ / R | On 28/06/2016 | Any day expiry | 16.62 | Call | 561.85630 | 0.56186 | 581.82140 | 0.58182 | 561.856 | 21.38 | 0.37 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/06/2016 | Any day expiry | 17.04 | Call | 471.93650 | 0.47194 | 487.66560 | 0.48767 | 471.937 | 22.10 | 0.32 | 0.00 | 0 | 150.00 |
| \$ / R | On 27/07/2016 | Any day expiry | | | 15.66380 | 15.66380 | 15.80880 | 15.80880 | | 19.71 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/07/2016 | Any day expiry | 11.80 | Put | 13.36960 | 0.01337 | 11.19780 | 0.01120 | 13.370 | 17.61 | 0.02 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/07/2016 | Any day expiry | 13.50 | Put | 125.94300 | 0.12594 | 92.48300 | 0.09248 | 125.943 | 16.97 | 0.12 | 0.00 | 0 | 150.00 |
| \$ / R | On 27/07/2016 | Any day expiry | 17.13 | Call | 537.91270 | 0.53791 | 554.06800 | 0.55407 | 537.913 | 22.03 | 0.33 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/07/2016 | Any day expiry | 17.45 | Call | 475.52200 | 0.47552 | 491.59180 | 0.49159 | 475.522 | 22.48 | 0.30 | 0.00 | 0 | 150.00 |
| \$ / R | On 11/08/2016 | Any day expiry | | | 15.70790 | 15.70790 | 15.85320 | 15.85320 | | 19.73 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 11/08/2016 | Any day expiry | 12.70 | Put | 34.44150 | 0.03444 | 17.76200 | 0.01776 | 34.442 | 15.72 | 0.04 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 11/08/2016 | Any day expiry | 15.52 | Call | 1,072.40960 | 1.07241 | 1,113.62800 | 1.11363 | 1,072.410 | 19.46 | 0.56 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 26/08/2016 | Any day expiry | | | 15.75200 | 15.75200 | 15.89760 | 15.89760 | | 19.77 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/08/2016 | Any day expiry | 11.80 | Put | 18.31190 | 0.01831 | 13.04710 | 0.01305 | 18.312 | 17.64 | 0.02 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/08/2016 | Any day expiry | 13.50 | Put | 142.10310 | 0.14210 | 96.42310 | 0.09642 | 142.103 | 16.95 | 0.12 | 0.00 | 0 | 150.00 |
| \$ / R | On 26/08/2016 | Any day expiry | 17.70 | Call | 511.03840 | 0.51104 | 526.30590 | 0.52631 | 511.038 | 22.62 | 0.30 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/08/2016 | Any day expiry | 17.93 | Call | 472.03890 | 0.47204 | 486.05910 | 0.48606 | 472.039 | 22.93 | 0.28 | 0.00 | 0 | 150.00 |
| \$ / R | On 06/09/2016 | Any day expiry | | | 15.78430 | 15.78430 | 15.93010 | 15.93010 | | 19.78 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 06/09/2016 | Any day expiry | 17.74 | Call | 532.10870 | 0.53211 | 547.62230 | 0.54762 | 532.109 | 22.59 | 0.30 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 08/09/2016 | Any day expiry | | | 15.79020 | 15.79020 | 15.93600 | 15.93600 | | 19.78 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 08/09/2016 | Any day expiry | 13.78 | Put | 210.41200 | 0.21041 | 153.33930 | 0.15334 | 210.412 | 17.35 | 0.16 | 0.00 | 0 | 48,990.00 |

| 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 | 17.30 | Call | 623.32440 | 0.62332 | 640.59260 | 0.64059 | 623.324 | 21.99 | 0.35 | 0.00 | 0 | 48,990.00 |
| \$ / R | On 09/09/2016 | Any day expiry | | | 15.79320 | 15.79320 | 15.93900 | 15.93900 | | 19.79 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/09/2016 | Any day expiry | | | 15.80490 | 15.80490 | 15.95080 | 15.95080 | | 19.77 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/09/2016 | Any day expiry | 14.95 | Put | 607.84130 | 0.60784 | 523.34770 | 0.52335 | 607.841 | 18.53 | 0.33 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 13/09/2016 | Any day expiry | 18.71 | Call | 404.42240 | 0.40442 | 416.47360 | 0.41647 | 404.422 | 23.81 | 0.24 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 15/09/2016 | Any day expiry | | | 15.81080 | 15.81080 | 15.95670 | 15.95670 | | 19.77 | 0.00 | 0.00 | 0 | 259.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | | | 15.82260 | 15.82260 | 15.96850 | 15.96850 | | 19.74 | 0.00 | 1,582,260.00 | 100 | 33,414.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 13.24 | Put | 104.96490 | 0.10496 | 59.22310 | 0.05922 | 104.965 | 16.43 | 0.09 | 0.00 | 0 | 405.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 14.50 | Put | 435.94350 | 0.43594 | 364.59420 | 0.36459 | 435.943 | 18.19 | 0.26 | 0.00 | 0 | 17,500.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 17.50 | Call | 611.72680 | 0.61173 | 629.40730 | 0.62941 | 611.727 | 22.19 | 0.34 | 0.00 | 0 | 405.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 17.70 | Call | 572.74720 | 0.57275 | 589.65430 | 0.58965 | 572.747 | 22.45 | 0.32 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 19.55 | Call | 342.59450 | 0.34259 | 349.37930 | 0.34938 | 342.594 | 25.23 | 0.20 | 0.00 | 0 | 17,500.00 |
| \$ / R | On 28/09/2016 | Any day expiry | | | 15.85000 | 15.85000 | 15.99650 | 15.99650 | | 19.80 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/09/2016 | Any day expiry | 11.80 | Put | 21.62770 | 0.02163 | 15.23360 | 0.01523 | 21.628 | 17.34 | 0.02 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/09/2016 | Any day expiry | 13.50 | Put | 154.18730 | 0.15419 | 98.48230 | 0.09848 | 154.187 | 16.79 | 0.12 | 0.00 | 0 | 150.00 |
| \$ / R | On 28/09/2016 | Any day expiry | 18.25 | Call | 504.73230 | 0.50473 | 518.33760 | 0.51834 | 504.732 | 23.15 | 0.28 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/09/2016 | Any day expiry | 18.41 | Call | 480.91700 | 0.48092 | 493.92270 | 0.49392 | 480.917 | 23.36 | 0.27 | 0.00 | 0 | 150.00 |
| \$ / R | On 26/10/2016 | Any day expiry | | | 15.93670 | 15.93670 | 16.08470 | 16.08470 | | 19.87 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/10/2016 | Any day expiry | 11.80 | Put | 22.52300 | 0.02252 | 17.32130 | 0.01732 | 22.523 | 16.91 | 0.02 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/10/2016 | Any day expiry | 13.50 | Put | 156.51280 | 0.15651 | 100.02060 | 0.10002 | 156.513 | 16.46 | 0.12 | 0.00 | 0 | 150.00 |
| \$ / R | On 26/10/2016 | Any day expiry | 18.77 | Call | 500.78530 | 0.50079 | 512.56580 | 0.51257 | 500.785 | 23.72 | 0.26 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/10/2016 | Any day expiry | 18.85 | Call | 490.18940 | 0.49019 | 501.76090 | 0.50176 | 490.189 | 23.82 | 0.26 | 0.00 | 0 | 150.00 |
| \$ / R | On 28/11/2016 | Any day expiry | | | 16.03890 | 16.03890 | 16.18870 | 16.18870 | | 19.91 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/11/2016 | Any day expiry | 11.80 | Put | 22.95590 | 0.02296 | 17.13940 | 0.01714 | 22.956 | 16.41 | 0.02 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/11/2016 | Any day expiry | 13.50 | Put | 156.29420 | 0.15629 | 91.33140 | 0.09133 | 156.294 | 16.04 | 0.12 | 0.00 | 0 | 150.00 |
| \$ / R | On 28/11/2016 | Any day expiry | 19.40 | Call | 506.07010 | 0.50607 | 511.08800 | 0.51109 | 506.070 | 24.51 | 0.25 | 0.00 | 0 | 400.00 |
| \$ / R | On 14/12/2016 | Any day expiry | | | 16.08840 | 16.08840 | 16.23920 | 16.23920 | | 19.93 | 0.00 | 0.00 | 0 | 251.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | | | 16.10390 | 16.10390 | 16.25490 | 16.25490 | | 19.91 | 0.00 | 0.00 | 0 | 6,418.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 11.80 | Put | 17.57570 | 0.01758 | 15.96040 | 0.01596 | 17.576 | 15.43 | 0.02 | 0.00 | 0 | 250.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 13.50 | Put | 147.34790 | 0.14735 | 105.57570 | 0.10558 | 147.348 | 15.53 | 0.11 | 0.00 | 0 | 150.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.98 | Put | 657.35730 | 0.65736 | 569.97130 | 0.56997 | 657.357 | 18.23 | 0.31 | 0.00 | 0 | 1,700.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.00 | Put | 665.77540 | 0.66578 | 577.90750 | 0.57791 | 665.775 | 18.25 | 0.32 | 87,148,483.80 | 17,000 | 27,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.20 | Put | 763.17900 | 0.76318 | 663.15660 | 0.66316 | 763.179 | 18.55 | 0.34 | 0.00 | 0 | 6,870.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.40 | Call | 1,571.06090 | 1.57106 | 1,617.16170 | 1.61716 | 1,571.061 | 18.85 | 0.63 | 0.00 | 0 | 86,321.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 18.45 | Call | 689.27950 | 0.68928 | 700.23830 | 0.70024 | 689.279 | 23.17 | 0.32 | 0.00 | 0 | 1,700.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 18.89 | Call | 623.37700 | 0.62338 | 0.00000 | 0.00000 | 623.377 | 23.78 | 0.29 | 80,359,843.20 | 17,000 | 17,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 18.98 | Call | 612.02190 | 0.61202 | 620.16080 | 0.62016 | 612.022 | 23.92 | 0.29 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 19.00 | Call | 609.95240 | 0.60995 | 617.42930 | 0.61743 | 609.952 | 23.96 | 0.28 | 0.00 | 0 | 2,310.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 19.15 | Call | 594.93830 | 0.59494 | 597.51760 | 0.59752 | 594.938 | 24.25 | 0.28 | 0.00 | 0 | 83,003.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 19.25 | Call | 585.40750 | 0.58541 | 587.99350 | 0.58799 | 585.408 | 24.45 | 0.27 | 0.00 | 0 | 10,188.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 19.75 | Call | 542.93050 | 0.54293 | 545.85240 | 0.54585 | 542.931 | 25.42 | 0.25 | 0.00 | 0 | 150.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 19.81 | Call | 538.36240 | 0.53836 | 541.34160 | 0.54134 | 538.362 | 25.53 | 0.25 | 0.00 | 0 | 250.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | | | 16.31870 | 16.31870 | 16.46720 | 16.46720 | | 20.07 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | | | 16.56730 | 16.56730 | 16.71330 | 16.71330 | | 20.21 | 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 MAXI | On 14/03/2016 | Foreign Exchange Future | | 15.27570 | 15.27570 | | 15.41930 | 15.41930 | | 19.60 | 0.00 | 91,654.20 | 6 | 1,279.00 |
| \$ / R MAXI | On 13/06/2016 | Foreign Exchange Future | | 15.53520 | 15.53520 | | 15.67950 | 15.67950 | | 19.66 | 0.00 | 310,704.00 | 20 | 131.00 |
| \$ / R MAXI | On 19/09/2016 | Foreign Exchange Future | | 15.82260 | 15.82260 | | 15.96850 | 15.96850 | | 19.74 | 0.00 | 0.00 | 0 | 80.00 |
| \$ / R MAXI | On 19/12/2016 | Foreign Exchange Future | | 16.10390 | 16.10390 | | 16.25490 | 16.25490 | | 19.91 | 0.00 | 0.00 | 0 | 0.00 |
| £ / R | On 12/01/2016 | Any day expiry | | 22.50740 | 22.50740 | | 22.74050 | 22.74050 | | 16.81 | 0.00 | 0.00 | 0 | 15.00 |
| £ / R | On 26/02/2016 | Any day expiry | | 22.69590 | 22.69590 | | 22.93090 | 22.93090 | | 17.22 | 0.00 | 0.00 | 0 | 163.00 |
| £ / R | On 29/02/2016 | Any day expiry | | 22.70850 | 22.70850 | | 22.94360 | 22.94360 | | 17.17 | 0.00 | 0.00 | 0 | 56.00 |
| £ / R | On 07/03/2016 | Any day expiry | | 22.73820 | 22.73820 | | 22.97330 | 22.97330 | | 17.31 | 0.00 | 0.00 | 0 | 50.00 |
| £ / R | On 14/03/2016 | Foreign Exchange Future | | 22.76780 | 22.76780 | | 23.00280 | 23.00280 | | 17.36 | 0.00 | 16,096,834.60 | 707 | 33,536.00 |
| £ / R | On 14/03/2016 | Foreign Exchange Future | 20.75 | Put | 72.06420 | 0.07206 | 48.63770 | 0.04864 | 72.064 | 14.70 | 0.09 | 0.00 | 0 | 21,300.00 |
| £ / R | On 14/03/2016 | Foreign Exchange Future | 23.95 | Call | 411.16030 | 0.41116 | 449.02500 | 0.44903 | 411.160 | 19.32 | 0.31 | 0.00 | 0 | 11,000.00 |
| £ / R | On 13/06/2016 | Foreign Exchange Future | | 23.16240 | 23.16240 | | 23.39850 | 23.39850 | | 17.62 | 0.00 | 0.00 | 0 | 656.00 |
| £ / R | On 08/09/2016 | Any day expiry | | 23.55500 | 23.55500 | | 23.79320 | 23.79320 | | 18.17 | 0.00 | 0.00 | 0 | 0.00 |
| £ / R | On 08/09/2016 | Any day expiry | 21.20 | Put | 395.15750 | 0.39516 | 327.46350 | 0.32746 | 395.158 | 16.20 | 0.20 | 0.00 | 0 | 12,264.00 |
| £ / R | On 08/09/2016 | Any day expiry | 25.85 | Call | 816.85380 | 0.81685 | 843.84290 | 0.84384 | 816.854 | 20.61 | 0.33 | 0.00 | 0 | 12,264.00 |
| £ / R | On 19/09/2016 | Foreign Exchange Future | | 23.60430 | 23.60430 | | 23.84270 | 23.84270 | | 18.21 | 0.00 | 0.00 | 0 | 225.00 |
| £ / R | On 19/12/2016 | Foreign Exchange Future | | 24.04010 | 24.04010 | | 24.28570 | 24.28570 | | 18.56 | 0.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On 14/03/2016 | Foreign Exchange Future | | 0.12592 | 0.12592 | | 0.12594 | 0.12594 | | 20.35 | 0.00 | 0.00 | 0 | 6,938.00 |
| ¥ / R | On 13/06/2016 | Foreign Exchange Future | | 0.12842 | 0.12842 | | 0.12841 | 0.12841 | | 17.39 | 0.00 | 0.00 | 0 | 4,588.00 |
| ¥ / R | On 19/09/2016 | Foreign Exchange Future | | 0.13127 | 0.13127 | | 0.13125 | 0.13125 | | 17.18 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 29/12/2015 | Any day expiry | | 16.30650 | 16.30650 | | 16.49410 | 16.49410 | | 18.51 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 29/12/2015 | Any day expiry | 15.30 | Put | 8.60930 | 0.00861 | 4.71800 | 0.00472 | 8.609 | 20.67 | 0.04 | 0.00 | 0 | 100.00 |
| € / R | On 29/12/2015 | Any day expiry | 15.70 | Call | 638.86030 | 0.63886 | 805.73450 | 0.80573 | 638.860 | 18.92 | 0.88 | 0.00 | 0 | 100.00 |
| € / R | On 25/01/2016 | Any day expiry | | 16.40750 | 16.40750 | | 16.59840 | 16.59840 | | 17.76 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 25/01/2016 | Any day expiry | 14.85 | Call | 1,569.96710 | 1.56997 | 1,757.37720 | 1.75738 | 1,569.967 | 17.20 | 0.97 | 0.00 | 0 | 1,000.00 |
| € / R | On 25/01/2016 | Any day expiry | 14.92 | Call | 1,502.79620 | 1.50280 | 1,688.48180 | 1.68848 | 1,502.796 | 17.18 | 0.96 | 0.00 | 0 | 1,000.00 |
| € / R | On 29/01/2016 | Any day expiry | | 16.42120 | 16.42120 | | 16.61220 | 16.61220 | | 18.04 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 29/01/2016 | Any day expiry | 15.15 | Put | 34.02170 | 0.03402 | 21.42240 | 0.02142 | 34.022 | 17.06 | 0.08 | 0.00 | 0 | 100.00 |
| € / R | On 29/01/2016 | Any day expiry | 15.52 | Call | 983.54430 | 0.98354 | 1,146.03140 | 1.14603 | 983.544 | 17.19 | 0.84 | 0.00 | 0 | 100.00 |
| € / R | On 19/02/2016 | Any day expiry | | 16.49310 | 16.49310 | | 16.68470 | 16.68470 | | 18.43 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 19/02/2016 | Any day expiry | 15.40 | Put | 105.94870 | 0.10595 | 73.27540 | 0.07328 | 105.949 | 17.41 | 0.16 | 0.00 | 0 | 100.00 |
| € / R | On 19/02/2016 | Any day expiry | 16.06 | Call | 730.68000 | 0.73068 | 848.95480 | 0.84895 | 730.680 | 17.93 | 0.65 | 0.00 | 0 | 100.00 |
| € / R | On 26/02/2016 | Any day expiry | | 16.51730 | 16.51730 | | 16.70900 | 16.70900 | | 18.46 | 0.00 | 0.00 | 0 | 34.00 |
| € / R | On 07/03/2016 | Any day expiry | | 16.55210 | 16.55210 | | 16.74400 | 16.74400 | | 18.49 | 0.00 | 0.00 | 0 | 5.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | | 16.57660 | 16.57660 | | 16.76830 | 16.76830 | | 18.58 | 0.00 | 6,183,071.80 | 373 | 68,622.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 13.05 | Put | 6.84060 | 0.00684 | 6.29400 | 0.00629 | 6.841 | 21.87 | 0.01 | 0.00 | 0 | 18,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 13.20 | Put | 7.92960 | 0.00793 | 7.34870 | 0.00735 | 7.930 | 21.38 | 0.01 | 0.00 | 0 | 18,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 13.85 | Put | 18.13490 | 0.01813 | 15.41240 | 0.01541 | 18.135 | 19.83 | 0.03 | 0.00 | 0 | 12,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 14.03 | Put | 22.89710 | 0.02290 | 19.05080 | 0.01905 | 22.897 | 19.43 | 0.04 | 0.00 | 0 | 17,534.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 14.60 | Put | 47.10470 | 0.04710 | 37.08600 | 0.03709 | 47.105 | 18.16 | 0.07 | 0.00 | 0 | 15,000.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|------------|-------------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| € / R | On 14/03/2016 | Foreign Exchange Future | 14.90 | Call | 1,744.71060 | | 1.74471 | 1,920.80250 | 1.92080 | 1,744.711 | | 17.50 | 0.90 | 0.00 | 0 | 24,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 14.90 | Put | 68.11060 | | 0.06811 | 52.50250 | 0.05250 | 68.111 | | 17.50 | 0.10 | 0.00 | 0 | 33,200.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 14.96 | Put | 73.62010 | | 0.07362 | 56.26850 | 0.05627 | 73.620 | | 17.39 | 0.11 | 0.00 | 0 | 15,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 15.37 | Call | 1,347.30870 | | 1.34731 | 1,501.41360 | 1.50141 | 1,347.309 | | 17.50 | 0.82 | 0.00 | 0 | 25,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 15.37 | Put | 140.70870 | | 0.14071 | 103.11360 | 0.10311 | 140.709 | | 17.50 | 0.18 | 0.00 | 0 | 25,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 15.95 | Call | 932.16970 | | 0.93217 | 1,052.72350 | 1.05272 | 932.170 | | 17.83 | 0.69 | 0.00 | 0 | 26,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 16.00 | Call | 901.42590 | | 0.90143 | 1,018.88070 | 1.01888 | 901.426 | | 17.88 | 0.67 | 0.00 | 0 | 650.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 16.15 | Call | 813.54450 | | 0.81354 | 921.60750 | 0.92161 | 813.544 | | 18.06 | 0.63 | 0.00 | 0 | 24,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 16.30 | Call | 732.14670 | | 0.73215 | 830.80060 | 0.83080 | 732.147 | | 18.23 | 0.59 | 0.00 | 0 | 36,640.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 16.90 | Call | 473.53930 | | 0.47354 | 535.12350 | 0.53512 | 473.539 | | 19.08 | 0.44 | 0.00 | 0 | 19,500.00 |
| € / R | On 13/06/2016 | Foreign Exchange Future | | | 16.90450 | | 16.90450 | 17.09880 | 17.09880 | | | 18.51 | 0.00 | 997,365.50 | 59 | 5,522.00 |
| € / R | On 13/06/2016 | Foreign Exchange Future | 14.20 | Put | 57.26600 | | 0.05727 | 53.02710 | 0.05303 | 57.266 | | 16.96 | 0.06 | 0.00 | 0 | 6,000.00 |
| € / R | On 13/06/2016 | Foreign Exchange Future | 15.96 | Call | 1,355.69060 | | 1.35569 | 1,488.67010 | 1.48867 | 1,355.691 | | 17.40 | 0.70 | 0.00 | 0 | 6,000.00 |
| € / R | On 19/09/2016 | Foreign Exchange Future | | | 17.27880 | | 17.27880 | 17.47600 | 17.47600 | | | 18.66 | 0.00 | 0.00 | 0 | 6,030.00 |
| € / R | On 19/12/2016 | Foreign Exchange Future | | | 17.65320 | | 17.65320 | 17.85750 | 17.85750 | | | 18.74 | 0.00 | 0.00 | 0 | 4,500.00 |
| € / R | On 19/12/2016 | Foreign Exchange Future | 16.40 | Put | 652.23180 | | 0.65223 | 561.16290 | 0.56116 | 652.232 | | 17.26 | 0.30 | 0.00 | 0 | 2,912.00 |
| € / R | On 19/12/2016 | Foreign Exchange Future | 16.90 | Put | 884.98760 | | 0.88499 | 766.34410 | 0.76634 | 884.988 | | 17.75 | 0.37 | 0.00 | 0 | 2,922.00 |
| € / R | On 19/12/2016 | Foreign Exchange Future | 20.80 | Call | 581.87880 | | 0.58188 | 602.50970 | 0.60251 | 581.879 | | 22.40 | 0.27 | 0.00 | 0 | 2,912.00 |
| € / R | On 19/12/2016 | Foreign Exchange Future | 21.90 | Call | 497.59860 | | 0.49760 | 504.68820 | 0.50469 | 497.599 | | 24.40 | 0.22 | 0.00 | 0 | 2,922.00 |
| 10Y STND | On 17/12/2025 | Interest Rate Swap | | | 104.77785 | | 104.77785 | 104.78294 | 104.78294 | | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 16/03/2026 | Interest Rate Swap | | | 102.12694 | | 102.12694 | 102.13223 | 102.13223 | | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 19/12/2016 | Interest Rate Swap | | | 100.19830 | | 100.19830 | 100.19989 | 100.19989 | | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 16/03/2017 | Interest Rate Swap | | | 100.28969 | | 100.28969 | 100.29168 | 100.29168 | | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 18/12/2017 | Interest Rate Swap | | | 100.87514 | | 100.87514 | 100.87801 | 100.87801 | | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 16/03/2018 | Interest Rate Swap | | | 100.40453 | | 100.40453 | 100.40762 | 100.40762 | | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 17/12/2020 | Interest Rate Swap | | | 101.87958 | | 101.87958 | 101.88402 | 101.88402 | | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 16/03/2021 | Interest Rate Swap | | | 101.45780 | | 101.45780 | 101.46234 | 101.46234 | | | | 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 | | | 459.11300 | | 459.11300 | 460.80200 | 460.80200 | | | | 0.00 | 0.00 | 0 | 2.00 |
| AL37 | On 05/05/2016 | Index Future | | | 467.47000 | | 467.47000 | 469.19900 | 469.19900 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 04/02/2016 | Index Future | | | 525.92100 | | 525.92100 | 529.15500 | 529.15500 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 05/05/2016 | Index Future | | | 535.49400 | | 535.49400 | 538.79800 | 538.79800 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 04/02/2016 | Index Future | | | 477.61900 | | 477.61900 | 480.68100 | 480.68100 | | | | 0.00 | 0.00 | 0 | 620.00 |
| ALBI | On 05/05/2016 | Index Future | | | 486.31300 | | 486.31300 | 489.44100 | 489.44100 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 04/08/2016 | Index Future | | | 495.86800 | | 495.86800 | 499.06400 | 499.06400 | | | | 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 |
|------------------|---------------|-------------------------|--------|------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| AU\$ / R | On 15/01/2016 | Any day expiry | | | 10.79910 | | 10.79910 | | 10.86320 | 10.86320 | | 17.53 | 0.00 | 0.00 | 0 | 3.00 |
| AU\$ / R | On 14/03/2016 | Foreign Exchange Future | | | 10.88140 | | 10.88140 | | 10.94570 | 10.94570 | | 17.21 | 0.00 | 0.00 | 0 | 12,638.00 |
| AU\$ / R | On 14/03/2016 | Foreign Exchange Future | 9.80 | Put | 43.85660 | | 0.04386 | | 38.50770 | 0.03851 | 43.857 | 17.17 | 0.10 | 0.00 | 0 | 200.00 |
| AU\$ / R | On 14/03/2016 | Foreign Exchange Future | 10.40 | Call | 642.47430 | | 0.64247 | | 685.63960 | 0.68564 | 642.474 | 16.92 | 0.72 | 0.00 | 0 | 200.00 |
| AU\$ / R | On 14/03/2016 | Foreign Exchange Future | 11.40 | Call | 188.72730 | | 0.18873 | | 203.05680 | 0.20306 | 188.727 | 18.22 | 0.32 | 0.00 | 0 | 200.00 |
| AU\$ / R | On 13/06/2016 | Foreign Exchange Future | | | 11.02030 | | 11.02030 | | 11.08310 | 11.08310 | | 16.56 | 0.00 | 0.00 | 0 | 250.00 |
| AU\$ / R | On 19/09/2016 | Foreign Exchange Future | | | 11.18060 | | 11.18060 | | 11.24200 | 11.24200 | | 16.69 | 0.00 | 0.00 | 0 | 500.00 |
| AU\$ / R | On 19/12/2016 | Foreign Exchange Future | | | 11.34350 | | 11.34350 | | 11.40540 | 11.40540 | | 16.76 | 0.00 | 0.00 | 0 | 0.00 |
| CAD/ R | On 14/03/2016 | Foreign Exchange Future | | | 10.96460 | | 10.96460 | | 11.08620 | 11.08620 | | 15.82 | 0.00 | 0.00 | 0 | 2.00 |
| CAD/ R | On 13/06/2016 | Foreign Exchange Future | | | 11.15400 | | 11.15400 | | 11.27550 | 11.27550 | | 16.63 | 0.00 | 0.00 | 0 | 0.00 |
| CF CANDO CAGJ | On 22/12/2015 | Can-Do Future | | | 944.04530 | | 944.04530 | | 944.04530 | 944.04530 | | | 0.00 | 0.00 | 0 | 0.00 |
| CHF / R | On 14/03/2016 | Foreign Exchange Future | | | 15.41230 | | 15.41230 | | 15.55640 | 15.55640 | | 19.63 | 0.00 | 0.00 | 0 | 6,452.00 |
| CHF / R | On 13/06/2016 | Foreign Exchange Future | | | 15.74770 | | 15.74770 | | 15.89240 | 15.89240 | | 19.88 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 14/03/2016 | Foreign Exchange Future | | | 2.30340 | | 2.30340 | | 2.32120 | 2.32120 | | 19.43 | 0.00 | 0.00 | 0 | 158.00 |
| CNH / R | On 13/06/2016 | Foreign Exchange Future | | | 2.32450 | | 2.32450 | | 2.34030 | 2.34030 | | 19.45 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 14/03/2016 | Foreign Exchange Future | | | 2.22790 | | 2.22790 | | 2.25370 | 2.25370 | | 21.55 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 13/06/2016 | Foreign Exchange Future | | | 2.27400 | | 2.27400 | | 2.30010 | 2.30010 | | 21.55 | 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 | | | 10.79769 | | 77.27266 | | 10.70219 | 77.87079 | | | 0.00 | 0.00 | 0 | 8,710.00 |
| ES33 | On 05/05/2016 | Bond Future | | | 10.89808 | | 74.88749 | | 10.79906 | 75.49820 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 04/08/2016 | Bond Future | | | 10.98446 | | 76.37576 | | 10.88192 | 76.99961 | | | 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 |

| 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 |
|------------------|---------------|------------------------|-----|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| ES42 | On 04/02/2016 | Bond Future | | 10.95043 | 81.44886 | | 10.85997 | 82.08632 | | | 0.00 | 0.00 | 0 | 2,750.00 |
| ES42 | On 05/05/2016 | Bond Future | | 11.05126 | 78.66877 | | 10.95739 | 79.31949 | | | 0.00 | 0.00 | 0 | 4,500.00 |
| ES42 | On 25/04/2042 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 04/02/2016 | GOVI | | 477.08700 | 477.08700 | | 479.95400 | 479.95400 | | | 0.00 | 28,625,220.00 | 6 | 483.00 |
| GOVI | On 05/05/2016 | GOVI | | 485.77000 | 485.77000 | | 488.70000 | 488.70000 | | | 0.00 | 0.00 | 0 | 146.00 |
| GOVI | On 04/08/2016 | GOVI | | 495.31500 | 495.31500 | | 498.30900 | 498.30900 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 04/02/2016 | Bond Future | | 119.78670 | 119.78670 | | 119.80216 | 119.80216 | | | 0.00 | 0.00 | 0 | 1,831.00 |
| I2025 | On 05/05/2016 | Bond Future | | 121.94443 | 121.94443 | | 121.96270 | 121.96270 | | | 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 | | 99.01411 | 99.01411 | | 99.02646 | 99.02646 | | | 0.00 | 0.00 | 0 | 185.00 |
| I2033 | On 05/05/2016 | Bond Future | | 99.82252 | 99.82252 | | 99.83700 | 99.83700 | | | 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 | | 125.03920 | 125.03920 | | 125.05549 | 125.05549 | | | 0.00 | 0.00 | 0 | 17,749.00 |
| I2038 | On 05/05/2016 | Bond Future | | 127.29155 | 127.29155 | | 127.31074 | 127.31074 | | | 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 | | 123.58171 | 123.58171 | | 123.59726 | 123.59726 | | | 0.00 | 0.00 | 0 | 12,126.00 |
| I2046 | On 05/05/2016 | Bond Future | | 124.37840 | 124.37840 | | 124.39698 | 124.39698 | | | 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 | | 128.15924 | 128.15924 | | 128.17493 | 128.17493 | | | 0.00 | 0.00 | 0 | 13,173.00 |
| I2050 | On 05/05/2016 | Bond Future | | 130.46759 | 130.46759 | | 130.48644 | 130.48644 | | | 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 | | 227.31100 | 227.31100 | | 226.04800 | 226.04800 | | | 0.00 | 0.00 | 0 | 1,038.00 |
| IGOV | On 05/05/2016 | Index Future | | 231.40600 | 231.40600 | | 230.12500 | 230.12500 | | | 0.00 | 0.00 | 0 | 21.00 |
| IGOV | On 04/08/2016 | Index Future | | 235.94900 | 235.94900 | | 234.64600 | 234.64600 | | | 0.00 | 0.00 | 0 | 0.00 |
| ILBI | On 04/02/2016 | Index Future | | 617.08400 | 617.08400 | | 613.72200 | 613.72200 | | | 0.00 | 0.00 | 0 | 157.00 |
| ILBI | On 05/05/2016 | Index Future | | 627.62400 | 627.62400 | | 624.20600 | 624.20600 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/01/2016 | Jibar Tradeable Future | | 6.71000 | 93.29000 | | 6.71000 | 93.29000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/02/2016 | Jibar Tradeable Future | | 6.99000 | 93.01000 | | 6.99000 | 93.01000 | | | 0.00 | 0.00 | 0 | 2,000.00 |
| JIBAR FUTURE | On 16/03/2016 | Jibar Tradeable Future | | 7.06000 | 92.94000 | | 7.06000 | 92.94000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/04/2016 | Jibar Tradeable Future | | 7.23000 | 92.77000 | | 7.23000 | 92.77000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/05/2016 | Jibar Tradeable Future | | 7.28000 | 92.72000 | | 7.28000 | 92.72000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/06/2016 | Jibar Tradeable Future | | 7.43000 | 92.57000 | | 7.43000 | 92.57000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/09/2016 | Jibar Tradeable Future | | 7.74000 | 92.26000 | | 7.74000 | 92.26000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/12/2016 | Jibar Tradeable Future | | 8.07000 | 91.93000 | | 8.07000 | 91.93000 | | | 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 15/03/2017 | Jibar Tradeable Future | | | 8.21000 | | 91.79000 | | 8.21000 | 91.79000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/06/2017 | Jibar Tradeable Future | | | 8.40000 | | 91.60000 | | 8.40000 | 91.60000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/09/2017 | Jibar Tradeable Future | | | 8.53000 | | 91.47000 | | 8.53000 | 91.47000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/12/2017 | Jibar Tradeable Future | | | 8.63000 | | 91.37000 | | 8.63000 | 91.37000 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 14/03/2016 | Foreign Exchange Future | | | 0.14670 | | 0.14670 | | 0.14780 | 0.14780 | | | 0.00 | 0.00 | 0 | 1,266.00 |
| KES / R | On 13/06/2016 | Foreign Exchange Future | | | 0.14660 | | 0.14660 | | 0.14790 | 0.14790 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 19/09/2016 | Foreign Exchange Future | | | 0.14660 | | 0.14660 | | 0.14840 | 0.14840 | | | 0.00 | 0.00 | 0 | 0.00 |
| NGN / R | On 14/03/2016 | Foreign Exchange Future | | | 0.06980 | | 0.06980 | | 0.07040 | 0.07040 | | | 0.00 | 0.00 | 0 | 0.00 |
| NGN / R | On 13/06/2016 | Foreign Exchange Future | | | 0.06590 | | 0.06590 | | 0.06670 | 0.06670 | | | 0.00 | 0.00 | 0 | 0.00 |
| NGN / R | On 19/09/2016 | Foreign Exchange Future | | | 0.06380 | | 0.06380 | | 0.06420 | 0.06420 | | | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 14/03/2016 | Foreign Exchange Future | | | 10.23130 | | 10.23130 | | 10.30540 | 10.30540 | | 13.07 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 13/06/2016 | Foreign Exchange Future | | | 10.35050 | | 10.35050 | | 10.42410 | 10.42410 | | 14.92 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 19/09/2016 | Foreign Exchange Future | | | 10.48640 | | 10.48640 | | 10.56150 | 10.56150 | | 15.52 | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 14/03/2016 | Foreign Exchange Future | | | 1.08520 | | 1.08520 | | 1.08750 | 1.08750 | | | 0.00 | 0.00 | 0 | 4,506.00 |
| QUANTO € / \$ | On 13/06/2016 | Foreign Exchange Future | | | 1.08810 | | 1.08810 | | 1.09050 | 1.09050 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 19/09/2016 | Foreign Exchange Future | | | 1.09200 | | 1.09200 | | 1.09440 | 1.09440 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 04/02/2016 | Bond Future | | | 9.38359 | | 108.91452 | | 9.28250 | 109.63228 | | 10.52 | 0.00 | 0.00 | 0 | 65,510.00 |
| R186 | On 04/02/2016 | Bond Future | 7.90 | Call | 5.24000 | | 0.00524 | | 10.04000 | 0.01004 | 5.240 | 10.20 | 0.00 | 0.00 | 0 | 680.00 |
| R186 | On 04/02/2016 | Bond Future | 8.02 | Call | 10.34000 | | 0.01034 | | 18.97000 | 0.01897 | 10.340 | 10.20 | 0.01 | 0.00 | 0 | 700.00 |
| R186 | On 04/02/2016 | Bond Future | 8.40 | Call | 67.74000 | | 0.06774 | | 109.25000 | 0.10925 | 67.740 | 10.20 | 0.04 | 0.00 | 0 | 680.00 |
| R186 | On 04/02/2016 | Bond Future | 8.45 | Call | 84.20000 | | 0.08420 | | 133.67000 | 0.13367 | 84.200 | 10.20 | 0.05 | 0.00 | 0 | 350.00 |
| R186 | On 04/02/2016 | Bond Future | 8.65 | Put | 5,549.58000 | | 5.54958 | | 4,924.98000 | 4.92498 | 5,549.580 | 10.20 | 0.90 | 0.00 | 0 | 340.00 |
| R186 | On 04/02/2016 | Bond Future | 8.70 | Put | 5,210.97000 | | 5.21097 | | 4,600.52000 | 4.60052 | 5,210.970 | 10.20 | 0.88 | 0.00 | 0 | 5,000.00 |
| R186 | On 04/02/2016 | Bond Future | 8.75 | Put | 4,880.19000 | | 4.88019 | | 4,285.24000 | 4.28524 | 4,880.190 | 10.20 | 0.86 | 0.00 | 0 | 11,695.00 |
| R186 | On 04/02/2016 | Bond Future | 8.80 | Put | 4,557.85000 | | 4.55785 | | 3,979.75000 | 3.97975 | 4,557.850 | 10.20 | 0.84 | 0.00 | 0 | 5,000.00 |
| R186 | On 04/02/2016 | Bond Future | 8.83 | Put | 4,368.77000 | | 4.36877 | | 3,801.40000 | 3.80140 | 4,368.770 | 10.20 | 0.83 | 0.00 | 0 | 33.00 |
| R186 | On 04/02/2016 | Bond Future | 9.20 | Put | 2,354.49000 | | 2.35449 | | 1,951.09000 | 1.95109 | 2,354.490 | 10.20 | 0.62 | 0.00 | 0 | 700.00 |
| R186 | On 05/05/2016 | Bond Future | | | 9.45984 | | 110.89692 | | 9.35437 | 111.63010 | | 10.22 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 05/05/2016 | Bond Future | 8.75 | Put | 6,007.59000 | | 6.00759 | | 5,472.39000 | 5.47239 | 6,007.590 | 9.90 | 0.76 | 0.00 | 0 | 1,900.00 |
| R186 | On 05/05/2016 | Bond Future | 8.85 | Put | 5,449.01000 | | 5.44901 | | 4,939.73000 | 4.93973 | 5,449.010 | 9.90 | 0.72 | 0.00 | 0 | 5,350.00 |
| R186 | On 04/08/2016 | Bond Future | | | 9.51766 | | 107.79380 | | 9.40771 | 108.54305 | | 10.45 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186/R207 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186/R208 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 04/02/2016 | Bond Future | | | 286.28156 | | 286.28156 | | 286.31852 | 286.31852 | | | 0.00 | 0.00 | 0 | 714.00 |
| R197 | On 05/05/2016 | Bond Future | | | 291.43827 | | 291.43827 | | 291.48161 | 291.48161 | | | 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 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 | 229.19780 | | 229.19780 | | 223.01112 | 223.01112 | | | 0.00 | 2,291,978.00 | 10 | 43,015.00 |
| R202 | On 05/05/2016 | Bond Future | 233.32661 | | 233.32661 | | 227.03255 | 227.03255 | | | 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 | 9.27039 | | 95.71515 | | 9.17414 | 96.18275 | | 8.05 | 0.00 | 0.00 | 0 | 16,357.00 |
| R2023 | On 05/05/2016 | Bond Future | 9.35765 | | 93.52700 | | 9.25630 | 94.00513 | | 8.10 | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 04/08/2016 | Bond Future | 9.42175 | | 95.38494 | | 9.31500 | 95.87388 | | 7.82 | 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 | 8.19341 | | 103.40190 | | 8.08114 | 103.56719 | | 1.89 | 0.00 | 0.00 | 0 | 17,164.00 |
| R203 | On 05/05/2016 | Bond Future | 8.34953 | | 101.11318 | | 8.21344 | 101.28367 | | 1.68 | 0.00 | 0.00 | 0 | 0.00 |
| R203 | On 04/08/2016 | Bond Future | 8.42732 | | 103.12219 | | 8.25707 | 103.29748 | | 1.41 | 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 | 9.78350 | | 86.76153 | | 9.68264 | 87.45106 | | | 0.00 | 0.00 | 0 | 18,207.00 |
| R2030 | On 05/05/2016 | Bond Future | 9.86042 | | 88.34123 | | 9.75585 | 89.04521 | | | 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 | 9.87292 | | 89.98762 | | 9.77720 | 90.68210 | | 13.56 | 0.00 | 0.00 | 0 | 8,437.00 |
| R2032 | On 04/02/2016 | Bond Future | 9.20 | Put | 5,337.76000 | 5.33776 | 4,758.20000 | 4.75820 | 5,337.760 | 13.17 | 0.87 | 0.00 | 0 | 22.00 |
| R2032 | On 04/02/2016 | Bond Future | 9.30 | Put | 4,667.41000 | 4.66741 | 4,119.93000 | 4.11993 | 4,667.410 | 13.17 | 0.83 | 0.00 | 0 | 22.00 |
| R2032 | On 05/05/2016 | Bond Future | 9.94760 | | 87.46787 | | 9.84846 | 88.17689 | | 13.91 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 04/08/2016 | Bond Future | 10.00755 | | 89.20630 | | 9.90498 | 89.93068 | | 13.60 | 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 | 9.99121 | | 87.21111 | | 9.90060 | 87.92246 | | 15.22 | 0.00 | 0.00 | 0 | 50,569.00 |
| R2037 | On 04/02/2016 | Bond Future | 9.30 | Put | 5,956.29000 | 5.95629 | 5,358.11000 | 5.35811 | 5,956.290 | 14.80 | 0.87 | 0.00 | 0 | 16.00 |
| R2037 | On 04/02/2016 | Bond Future | 9.43 | Put | 4,999.73000 | 4.99973 | 4,444.28000 | 4.44428 | 4,999.730 | 14.80 | 0.82 | 0.00 | 0 | 16.00 |
| R2037 | On 05/05/2016 | Bond Future | 10.06408 | | 88.79899 | | 9.97037 | 89.52528 | | 14.90 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 04/08/2016 | Bond Future | 10.12460 | | 86.30384 | | 10.02776 | 87.04575 | | 15.33 | 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 | 8.58206 | | 99.62585 | | 8.46805 | 99.90809 | | 3.53 | 0.00 | 0.00 | 0 | 38,369.00 |
| R204 | On 05/05/2016 | Bond Future | 8.70946 | | 101.43917 | | 8.58227 | 101.72873 | | 3.22 | 0.00 | 0.00 | 0 | 0.00 |
| R204 | On 04/08/2016 | Bond Future | 8.79537 | | 99.41130 | | 8.65251 | 99.70794 | | 3.05 | 0.00 | 0.00 | 0 | 0.00 |
| R204 | On 21/12/2018 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R204/R203 | On 21/12/2018 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 06/10/2015 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |

| 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-------------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| R2040 | On 04/02/2016 | Bond Future | | | 10.10208 | | 90.33509 | | 10.00638 | 91.12788 | | 15.58 | 0.00 | 0.00 | 0 | 1,820.00 |
| R2040 | On 05/05/2016 | Bond Future | | | 10.17663 | | 91.97993 | | 10.07767 | 92.78915 | | 15.24 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 04/08/2016 | Bond Future | | | 10.23922 | | 89.29741 | | 10.13696 | 90.12394 | | 15.70 | 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 | | | 10.08542 | | 87.81451 | | 9.99479 | 88.57050 | | 16.04 | 0.00 | 0.00 | 0 | 19,969.00 |
| R2044 | On 05/05/2016 | Bond Future | | | 10.15692 | | 89.41347 | | 10.06325 | 90.18511 | | 15.69 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 04/08/2016 | Bond Future | | | 10.21675 | | 86.80521 | | 10.12001 | 87.59340 | | 16.17 | 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 | | | 10.06132 | | 91.43283 | | 9.97068 | 92.20427 | | 15.57 | 0.00 | 0.00 | 0 | 57,933.00 |
| R2048 | On 04/02/2016 | Bond Future | 9.45 | Put | 5,836.74000 | | 5.83674 | 5,211.55000 | 5.21155 | 5,836.740 | | 15.13 | 0.85 | 0.00 | 0 | 75.00 |
| R2048 | On 04/02/2016 | Bond Future | 9.55 | Put | 5,053.70000 | | 5.05370 | 4,467.98000 | 4.46798 | 5,053.700 | | 15.13 | 0.80 | 0.00 | 0 | 75.00 |
| R2048 | On 05/05/2016 | Bond Future | | | 10.12789 | | 88.65966 | | 10.03427 | 89.44704 | | 16.05 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 04/08/2016 | Bond Future | | | 10.18134 | | 90.42120 | | 10.08476 | 91.22547 | | 15.69 | 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 | | | 8.85063 | | 95.27006 | | 8.74296 | 95.61063 | | 4.96 | 0.00 | 0.00 | 0 | 46,579.00 |
| R207 | On 04/02/2016 | Bond Future | 7.27 | Call | 0.56000 | | 0.00056 | 1.29000 | 0.00129 | 0.560 | | 4.78 | 0.00 | 0.00 | 0 | 43.00 |
| R207 | On 04/02/2016 | Bond Future | 7.50 | Call | 2.52000 | | 0.00252 | 5.18000 | 0.00518 | 2.520 | | 4.78 | 0.00 | 0.00 | 0 | 19.00 |
| R207 | On 05/05/2016 | Bond Future | | | 8.96815 | | 97.00440 | | 8.85130 | 97.35324 | | 4.65 | 0.00 | 0.00 | 0 | 0.00 |
| R207 | On 05/05/2016 | Bond Future | 7.56 | Call | 66.53000 | | 0.06653 | 91.23000 | 0.09123 | 66.530 | | 4.46 | 0.06 | 0.00 | 0 | 43.00 |
| R207 | On 04/08/2016 | Bond Future | | | 9.05344 | | 95.28587 | | 8.92619 | 95.64297 | | 4.52 | 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 | | | 9.02270 | | 93.23479 | | 8.91052 | 93.66364 | | 6.30 | 0.00 | 0.00 | 0 | 41,528.00 |
| R208 | On 05/05/2016 | Bond Future | | | 9.12242 | | 91.53005 | | 9.00278 | 91.96868 | | 6.22 | 0.00 | 0.00 | 0 | 0.00 |
| R208 | On 04/08/2016 | Bond Future | | | 9.19565 | | 93.34878 | | 9.06791 | 93.79738 | | 5.92 | 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 | | | 9.86236 | | 70.88107 | | 9.76669 | 71.50870 | | 15.43 | 0.00 | 0.00 | 0 | 41,013.00 |
| R209 | On 04/02/2016 | Bond Future | 9.52 | Put | 2,963.85000 | | 2.96385 | 2,550.12000 | 2.55012 | 2,963.850 | | 14.98 | 0.71 | 0.00 | 0 | 2,200.00 |
| R209 | On 05/05/2016 | Bond Future | | | 9.92704 | | 69.02144 | | 9.82832 | 69.66200 | | 15.85 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 05/05/2016 | Bond Future | 8.25 | Call | 122.33000 | | 0.12233 | 158.26000 | 0.15826 | 122.330 | | 15.37 | 0.05 | 0.00 | 0 | 6,700.00 |
| R209 | On 05/05/2016 | Bond Future | 9.00 | Call | 644.22000 | | 0.64422 | 779.89000 | 0.77989 | 644.220 | | 15.37 | 0.19 | 0.00 | 0 | 6,700.00 |
| R209 | On 04/08/2016 | Bond Future | | | 9.97850 | | 70.39327 | | 9.87677 | 71.04749 | | 15.53 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 04/08/2016 | Bond Future | 9.60 | Call | 2,317.16000 | | 2.31716 | 2,601.92000 | 2.60192 | 2,317.160 | | 15.07 | 0.41 | 0.00 | 0 | 6,000.00 |
| R209 | On 04/08/2016 | Bond Future | 10.60 | Call | 5,585.37000 | | 5.58537 | 6,055.57000 | 6.05557 | 5,585.370 | | 15.46 | 0.70 | 0.00 | 0 | 6,000.00 |

| 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 |
|------------------|---------------|-------------------------|-------|--------------|--------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| 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 | | 172.57959 | 172.57959 | | 172.60077 | 172.60077 | | | 0.00 | 0.00 | 0 | 3,861.00 |
| R210 | On 05/05/2016 | Bond Future | | 173.52151 | 173.52151 | | 173.54646 | 173.54646 | | | 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 | | 134.79880 | 134.79880 | | 134.81666 | 134.81666 | | | 0.00 | 40,439,640.00 | 300 | 860.00 |
| R211 | On 05/05/2016 | Bond Future | | 137.22704 | 137.22704 | | 137.24795 | 137.24795 | | | 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 | | 136.39288 | 136.39288 | | 136.40950 | 136.40950 | | | 0.00 | 0.00 | 0 | 1,569.00 |
| R212 | On 05/05/2016 | Bond Future | | 138.84984 | 138.84984 | | 138.86949 | 138.86949 | | | 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 | | 9.81363 | 81.23268 | | 9.71792 | 81.86062 | | 13.52 | 0.00 | 0.00 | 0 | 41,590.00 |
| R213 | On 05/05/2016 | Bond Future | | 9.88346 | 79.16130 | | 9.78444 | 79.80243 | | 13.85 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 04/08/2016 | Bond Future | | 9.93818 | 80.73397 | | 9.83582 | 81.38891 | | 13.55 | 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 | | 9.99476 | 70.97280 | | 9.90416 | 71.58136 | | 15.83 | 0.00 | 0.00 | 0 | 29,362.00 |
| R214 | On 04/02/2016 | Bond Future | 9.35 | Put | 4,810.15000 | 4.81015 | 4,307.99000 | 4.30799 | 4,810.150 | 15.37 | 0.86 | 0.00 | 0 | 25.00 |
| R214 | On 04/02/2016 | Bond Future | 9.45 | Put | 4,182.19000 | 4.18219 | 3,709.68000 | 3.70968 | 4,182.190 | 15.37 | 0.82 | 0.00 | 0 | 25.00 |
| R214 | On 05/05/2016 | Bond Future | | 10.05862 | 68.96820 | | 9.96516 | 69.58935 | | 16.29 | 0.00 | 0.00 | 0 | 4,680.00 |
| R214 | On 04/08/2016 | Bond Future | | 10.10941 | 70.33848 | | 10.01312 | 70.97288 | | 15.95 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 04/08/2016 | Bond Future | 8.55 | Call | 476.37000 | 0.47637 | 560.23000 | 0.56023 | 476.370 | 15.48 | 0.12 | 0.00 | 0 | 1,300.00 |
| R214 | On 04/08/2016 | Bond Future | 9.30 | Call | 1,442.33000 | 1.44233 | 1,637.79000 | 1.63779 | 1,442.330 | 15.48 | 0.29 | 0.00 | 0 | 1,300.00 |
| R214 | On 04/08/2016 | Bond Future | 10.30 | Call | 4,121.93000 | 4.12193 | 4,506.50000 | 4.50650 | 4,121.930 | 15.74 | 0.58 | 0.00 | 0 | 6,300.00 |
| R214 | On 04/08/2016 | Bond Future | 11.30 | Call | 8,085.13000 | 8.08513 | 8,611.24000 | 8.61124 | 8,085.130 | 16.29 | 0.81 | 0.00 | 0 | 6,300.00 |
| 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 13/06/2016 | Foreign Exchange Future | | 26,661.32000 | 26,661.32000 | | 26,892.12000 | 26,892.12000 | | | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 14/03/2016 | Foreign Exchange Future | | 10.77520 | 10.77520 | | 10.84730 | 10.84730 | | 17.01 | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 13/06/2016 | Foreign Exchange Future | | 10.93480 | 10.93480 | | 11.00620 | 11.00620 | | 16.98 | 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 |
|--------------------------------|---------------|-------------------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------------------|------------------|-------------------|
| TRY / R | On 14/03/2016 | Foreign Exchange Future | 5.12680 | 5.12680 | | 5.14860 | 5.14860 | | 16.68 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 13/06/2016 | Foreign Exchange Future | 5.08610 | 5.08610 | | 5.10440 | 5.10440 | | 16.75 | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 14/03/2016 | Foreign Exchange Future | 1.30060 | 1.30060 | | 1.31160 | 1.31160 | | | 0.00 | 0.00 | 0 | 1.00 |
| ZMW / R | On 13/06/2016 | Foreign Exchange Future | 1.21190 | 1.21190 | | 1.22170 | 1.22170 | | | 0.00 | 0.00 | 0 | 0.00 |
| Total for Derivatives : | | | | | | | | | | | 1,716,390,035.00 | 134,834 | 3879347.00 |
| Grand Total: | | | | | | | | | | | 1,716,390,035.00 | 134,834 | 3879347.00 |