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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/09/2015

| 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 10/09/2015 | Any day expiry | 13.70780 | 13.70780 | | 13.79410 | 13.79410 | | 18.55 | 0.00 | 0.00 | 0 | 285.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 13.71230 | 13.71230 | | 13.80110 | 13.80110 | | 15.83 | 0.00 | 1,521,228,849.70 | 110,939 | 383,624.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 10.56 | Put | 0.00000 | 0.00000 | 0.00000 | 0.000 | 41.00 | 0.00 | 0.00 | 0 | 18,946.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 10.60 | Call | 3,112.30000 | 3.11230 | 3,201.10000 | 3.20110 | 3,112.300 | 41.89 | 1.00 | 0 | 2,900.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 10.98 | Put | 0.00940 | 0.00001 | 0.00270 | 0.00000 | 0.009 | 49.23 | 0.00 | 0 | 24,142.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.00 | Call | 2,712.30950 | 2.71231 | 2,801.10360 | 2.80110 | 2,712.310 | 48.88 | 1.00 | 0 | 33,750.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.00 | Put | 0.00950 | 0.00001 | 0.00360 | 0.00000 | 0.010 | 48.88 | 0.00 | 0 | 59,545.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.17 | Call | 2,542.31050 | 2.54231 | 2,631.10840 | 2.63111 | 2,542.310 | 45.89 | 1.00 | 0 | 10,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.20 | Put | 0.01060 | 0.00001 | 0.00860 | 0.00001 | 0.011 | 45.36 | 0.00 | 0 | 8,775.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.24 | Put | 0.01080 | 0.00001 | 0.00900 | 0.00001 | 0.011 | 44.66 | 0.00 | 0 | 48,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.29 | Put | 0.01110 | 0.00001 | 0.00940 | 0.00001 | 0.011 | 43.78 | 0.00 | 0 | 50,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.50 | Put | 0.01240 | 0.00001 | 0.01160 | 0.00001 | 0.012 | 40.09 | 0.00 | 0 | 27,540.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.54 | Put | 0.01260 | 0.00001 | 0.01210 | 0.00001 | 0.013 | 39.39 | 0.00 | 0 | 50,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.60 | Call | 2,112.31300 | 2.11231 | 2,201.11290 | 2.20111 | 2,112.313 | 38.33 | 1.00 | 0 | 500.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.60 | Put | 0.01300 | 0.00001 | 0.01290 | 0.00001 | 0.013 | 38.33 | 0.00 | 0 | 540.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.62 | Put | 0.01310 | 0.00001 | 0.01310 | 0.00001 | 0.013 | 37.98 | 0.00 | 0 | 10,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.75 | Put | 0.01390 | 0.00001 | 0.01500 | 0.00002 | 0.014 | 35.70 | 0.00 | 0.00 | 0 | 2,310.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.00 | Put | 0.01550 | 0.00002 | 0.01970 | 0.00002 | 0.016 | 31.30 | 0.00 | 0.00 | 0 | 39,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.00 | Call | 1,712.31550 | 1.71232 | 1,801.11970 | 1.80112 | 1,712.315 | 31.30 | 1.00 | 0.00 | 0 | 13,700.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.08 | Call | 1,632.31610 | 1.63232 | 1,721.12170 | 1.72112 | 1,632.316 | 29.90 | 1.00 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.10 | Call | 1,612.31620 | 1.61232 | 1,701.12220 | 1.70112 | 1,612.316 | 29.55 | 1.00 | 0.00 | 0 | 40.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.10 | Put | 0.01620 | 0.00002 | 0.02220 | 0.00002 | 0.016 | 29.55 | 0.00 | 0.00 | 0 | 13,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.13 | Call | 1,582.31640 | 1.58232 | 1,671.12300 | 1.67112 | 1,582.316 | 29.02 | 1.00 | 0.00 | 0 | 1,237.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.20 | Put | 0.01690 | 0.00002 | 0.02500 | 0.00003 | 0.017 | 27.79 | 0.00 | 0.00 | 0 | 50,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.20 | Call | 1,512.31690 | 1.51232 | 1,601.12500 | 1.60113 | 1,512.317 | 27.79 | 1.00 | 0.00 | 0 | 40.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.23 | Call | 1,482.31710 | 1.48232 | 1,571.12600 | 1.57113 | 1,482.317 | 27.26 | 1.00 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.44 | Call | 1,272.33360 | 1.27233 | 1,361.14210 | 1.36114 | 1,272.334 | 24.53 | 1.00 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.48 | Put | 0.04430 | 0.00004 | 0.05450 | 0.00005 | 0.044 | 24.26 | 0.00 | 0.00 | 0 | 8,500.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.50 | Call | 1,212.35100 | 1.21235 | 1,301.16200 | 1.30116 | 1,212.351 | 24.12 | 1.00 | 0.00 | 0 | 33,750.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.51 | Call | 1,202.35460 | 1.20235 | 1,291.16620 | 1.29117 | 1,202.355 | 24.05 | 1.00 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.55 | Call | 1,162.37220 | 1.16237 | 1,251.18560 | 1.25119 | 1,162.372 | 23.78 | 1.00 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.60 | Call | 1,112.40210 | 1.11240 | 1,201.21810 | 1.20122 | 1,112.402 | 23.44 | 1.00 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.67 | Call | 1,042.46590 | 1.04247 | 1,131.28490 | 1.13128 | 1,042.466 | 22.96 | 1.00 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.75 | Call | 962.58830 | 0.96259 | 1,051.40810 | 1.05141 | 962.588 | 22.41 | 1.00 | 0.00 | 0 | 950.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.80 | Call | 912.70640 | 0.91271 | 1,001.52320 | 1.00152 | 912.706 | 22.07 | 1.00 | 0.00 | 0 | 200.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.86 | Call | 852.91250 | 0.85291 | 941.71820 | 0.94172 | 852.913 | 21.66 | 0.99 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.90 | Call | 813.10390 | 0.81310 | 901.89470 | 0.90189 | 813.104 | 21.39 | 0.99 | 0.00 | 0 | 18,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.92 | Call | 793.22040 | 0.79322 | 882.00070 | 0.88200 | 793.220 | 21.25 | 0.99 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 13.00 | Call | 713.87570 | 0.71388 | 802.58030 | 0.80258 | 713.876 | 20.71 | 0.99 | 0.00 | 0 | 53,650.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 13.06 | Call | 654.64030 | 0.65464 | 743.23960 | 0.74324 | 654.640 | 20.29 | 0.98 | 0.00 | 0 | 18,946.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 13.07 | Call | 644.79870 | 0.64480 | 733.37410 | 0.73337 | 644.799 | 20.22 | 0.98 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 13.10 | Call | 615.33860 | 0.61534 | 703.82870 | 0.70383 | 615.339 | 20.01 | 0.98 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 13.25 | Call | 470.20290 | 0.47020 | 558.33000 | 0.55833 | 470.203 | 18.96 | 0.94 | 0.00 | 0 | 402.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 13.25 | Put | 7.90290 | 0.00790 | 7.23000 | 0.00723 | 7.903 | 18.96 | 0.06 | 0.00 | 0 | 201.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 13.28 | Call | 441.81670 | 0.44182 | 529.80300 | 0.52980 | 441.817 | 18.75 | 0.93 | 0.00 | 0 | 17,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 13.40 | Put | 19.56260 | 0.01956 | 17.66120 | 0.01766 | 19.563 | 17.92 | 0.13 | 0.00 | 0 | 25,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 13.80 | Call | 68.29500 | 0.06830 | 122.13820 | 0.12214 | 68.295 | 16.57 | 0.37 | 0.00 | 0 | 25,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 14.00 | Call | 25.23990 | 0.02524 | 58.04310 | 0.05804 | 25.240 | 18.06 | 0.17 | 28,982,070.00 | 12,500 | 92,500.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 14.30 | Call | 5.16190 | 0.00516 | 18.25760 | 0.01826 | 5.162 | 20.30 | 0.04 | 0.00 | 0 | 50,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 14.45 | Call | 2.47020 | 0.00247 | 10.37380 | 0.01037 | 2.470 | 21.59 | 0.02 | 0.00 | 0 | 48,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 14.58 | Call | 1.48300 | 0.00148 | 6.15130 | 0.00615 | 1.483 | 23.01 | 0.01 | 0.00 | 0 | 22,320.00 |
| \$ / R | On 16/09/2015 | Any day expiry | | | 13.71700 | 13.71700 | 13.80570 | 13.80570 | | 16.31 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2015 | Any day expiry | 13.45 | Call | 304.31560 | 0.30432 | 390.37010 | 0.39037 | 304.316 | 17.22 | 0.80 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 16/09/2015 | Any day expiry | 13.52 | Call | 249.60720 | 0.24961 | 334.54380 | 0.33454 | 249.607 | 16.97 | 0.73 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 17/09/2015 | Any day expiry | | | 13.71930 | 13.71930 | 13.80810 | 13.80810 | | 17.26 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/09/2015 | Any day expiry | 12.98 | Call | 742.59730 | 0.74260 | 831.39480 | 0.83139 | 742.597 | 18.86 | 0.98 | 0.00 | 0 | 4,000.00 |
| \$ / R | On 17/09/2015 | Any day expiry | 13.00 | Call | 722.93790 | 0.72294 | 811.61320 | 0.81161 | 722.938 | 18.71 | 0.97 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 23/09/2015 | Any day expiry | | | 13.73380 | 13.73380 | 13.82270 | 13.82270 | | 19.10 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 23/09/2015 | Any day expiry | 13.93 | Call | 132.21870 | 0.13222 | 190.65450 | 0.19065 | 132.219 | 20.02 | 0.37 | 0.00 | 0 | 3,600.00 |
| \$ / R | On 23/09/2015 | Any day expiry | 13.93 | Put | 328.41870 | 0.32842 | 297.95450 | 0.29795 | 328.419 | 20.02 | 0.63 | 0.00 | 0 | 3,600.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|--------|------------|---------------|----------------|-------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| \$ / R | | | On 25/09/2015 | Any day expiry | | | 13.73860 | 13.73860 | | | | | 0 | 0.00 |
| \$ / R | 13.09 | Call | On 25/09/2015 | Any day expiry | 669.16990 | 0.66917 | 759.19640 | 0.75920 | 669.170 | 17.31 | 0.91 | 0.00 | 0 | 2,500.00 |
| \$ / R | | | On 28/09/2015 | Any day expiry | 13.74580 | 13.74580 | 13.83490 | 13.83490 | | 18.60 | 0.00 | 0.00 | 0 | 1,700.00 |
| \$ / R | 10.80 | Put | On 28/09/2015 | Any day expiry | 0.01640 | 0.00002 | 0.04080 | 0.00004 | 0.016 | 28.19 | 0.00 | 0.00 | 0 | 300.00 |
| \$ / R | 11.15 | Put | On 28/09/2015 | Any day expiry | 0.04050 | 0.00004 | 0.07600 | 0.00008 | 0.040 | 26.10 | 0.00 | 0.00 | 0 | 250.00 |
| \$ / R | 11.40 | Put | On 28/09/2015 | Any day expiry | 0.10040 | 0.00010 | 0.16450 | 0.00016 | 0.100 | 25.05 | 0.00 | 0.00 | 0 | 1,000.00 |
| \$ / R | 13.27 | Call | On 28/09/2015 | Any day expiry | 530.17050 | 0.53017 | 616.17270 | 0.61617 | 530.171 | 17.31 | 0.82 | 0.00 | 0 | 250.00 |
| \$ / R | 14.00 | Call | On 28/09/2015 | Any day expiry | 143.20360 | 0.14320 | 196.08530 | 0.19609 | 143.204 | 19.80 | 0.35 | 0.00 | 0 | 1,000.00 |
| \$ / R | 16.80 | Call | On 28/09/2015 | Any day expiry | 0.63540 | 0.00064 | 0.99700 | 0.00100 | 0.635 | 30.63 | 0.00 | 0.00 | 0 | 300.00 |
| \$ / R | | | On 30/09/2015 | Any day expiry | 13.75070 | 13.75070 | 13.83970 | 13.83970 | | 18.69 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | | | On 02/10/2015 | Any day expiry | 13.75550 | 13.75550 | 13.84460 | 13.84460 | | 18.75 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | 13.47 | Call | On 02/10/2015 | Any day expiry | 413.94790 | 0.41395 | 491.64880 | 0.49165 | 413.948 | 17.99 | 0.69 | 0.00 | 0 | 201.00 |
| \$ / R | 13.47 | Put | On 02/10/2015 | Any day expiry | 128.44790 | 0.12845 | 117.04880 | 0.11705 | 128.448 | 17.99 | 0.31 | 0.00 | 0 | 201.00 |
| \$ / R | | | On 06/10/2015 | Any day expiry | 13.76520 | 13.76520 | 13.85440 | 13.85440 | | 18.49 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | 13.25 | Put | On 06/10/2015 | Any day expiry | 72.39760 | 0.07240 | 65.67610 | 0.06568 | 72.398 | 17.06 | 0.20 | 0.00 | 0 | 5,000.00 |
| \$ / R | | | On 09/10/2015 | Any day expiry | 13.77240 | 13.77240 | 13.86170 | 13.86170 | | 18.77 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | 13.98 | Call | On 09/10/2015 | Any day expiry | 217.58310 | 0.21758 | 269.41850 | 0.26942 | 217.583 | 19.56 | 0.41 | 0.00 | 0 | 5,000.00 |
| \$ / R | | | On 13/10/2015 | Any day expiry | 13.78210 | 13.78210 | 13.87140 | 13.87140 | | 18.45 | 0.00 | 0.00 | 0 | 2,726.00 |
| \$ / R | | | On 28/10/2015 | Any day expiry | 13.81830 | 13.81830 | 13.90820 | 13.90820 | | 18.18 | 0.00 | 577,869.60 | 42 | 351.00 |
| \$ / R | 10.80 | Put | On 28/10/2015 | Any day expiry | 0.47220 | 0.00047 | 0.62230 | 0.00062 | 0.472 | 22.84 | 0.00 | 0.00 | 0 | 300.00 |
| \$ / R | 11.15 | Put | On 28/10/2015 | Any day expiry | 1.08650 | 0.00109 | 1.30110 | 0.00130 | 1.087 | 21.78 | 0.00 | 0.00 | 0 | 250.00 |
| \$ / R | 13.56 | Call | On 28/10/2015 | Any day expiry | 494.18340 | 0.49418 | 568.96200 | 0.56896 | 494.183 | 17.49 | 0.63 | 0.00 | 0 | 250.00 |
| \$ / R | 16.98 | Call | On 28/10/2015 | Any day expiry | 21.21350 | 0.02121 | 32.00280 | 0.03200 | 21.213 | 30.34 | 0.04 | 0.00 | 0 | 300.00 |
| \$ / R | | | On 05/11/2015 | Any day expiry | 13.83760 | 13.83760 | 13.92780 | 13.92780 | | 18.25 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | 12.72 | Call | On 05/11/2015 | Any day expiry | 1,151.87280 | 1.15187 | 1,243.81090 | 1.24381 | 1,151.873 | 15.84 | 0.92 | 0.00 | 0 | 300.00 |
| \$ / R | 13.00 | Call | On 05/11/2015 | Any day expiry | 910.95960 | 0.91096 | 1,000.92040 | 1.00092 | 910.960 | 16.08 | 0.84 | 0.00 | 0 | 300.00 |
| \$ / R | | | On 10/11/2015 | Any day expiry | 13.84970 | 13.84970 | 13.81230 | 13.81230 | | 18.15 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | 13.00 | Put | On 10/11/2015 | Any day expiry | 79.30470 | 0.07930 | 0.00000 | 0.00000 | 79.305 | 15.99 | 0.16 | 22,127,304.60 | 10,000 | 10,000.00 |
| \$ / R | 13.81 | Call | On 10/11/2015 | Any day expiry | 430.05850 | 0.43006 | 0.00000 | 0.00000 | 430.058 | 18.03 | 0.53 | 73,219,559.60 | 10,000 | 10,000.00 |
| \$ / R | 14.25 | Call | On 10/11/2015 | Any day expiry | 279.60550 | 0.27961 | 0.00000 | 0.00000 | 279.605 | 19.57 | 0.38 | 104,160,299.40 | 20,000 | 20,000.00 |
| \$ / R | | | On 17/11/2015 | Any day expiry | 13.86690 | 13.86690 | 13.95760 | 13.95760 | | 18.14 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | 13.15 | Call | On 17/11/2015 | Any day expiry | 840.16100 | 0.84016 | 930.86390 | 0.93086 | 840.161 | 16.16 | 0.79 | 0.00 | 0 | 12,500.00 |
| \$ / R | | | On 18/11/2015 | Any day expiry | 13.86940 | 13.86940 | 13.96010 | 13.96010 | | 18.33 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | 13.17 | Call | On 18/11/2015 | Any day expiry | 830.98940 | 0.83099 | 920.52430 | 0.92052 | 830.989 | 16.27 | 0.78 | 0.00 | 0 | 6,000.00 |
| \$ / R | | | On 20/11/2015 | Any day expiry | 13.87440 | 13.87440 | 13.96510 | 13.96510 | | 18.37 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | 13.14 | Put | On 20/11/2015 | Any day expiry | 127.85800 | 0.12786 | 127.21380 | 0.12721 | 127.858 | 16.30 | 0.22 | 0.00 | 0 | 8,000.00 |
| \$ / R | | | On 24/11/2015 | Any day expiry | 13.88430 | 13.88430 | 13.97510 | 13.97510 | | 18.31 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | 13.68 | Call | On 24/11/2015 | Any day expiry | 553.23750 | 0.55324 | 630.96380 | 0.63096 | 553.238 | 17.69 | 0.59 | 0.00 | 0 | 9,000.00 |
| \$ / R | | | On 25/11/2015 | Any day expiry | 13.88680 | 13.88680 | 13.97760 | 13.97760 | | 18.35 | 0.00 | 0.00 | 0 | 250.00 |
| \$ / R | 10.80 | Put | On 25/11/2015 | Any day expiry | 1.98690 | 0.00199 | 2.15310 | 0.00215 | 1.987 | 21.37 | 0.00 | 0.00 | 0 | 300.00 |
| \$ / R | 11.15 | Put | On 25/11/2015 | Any day expiry | 3.39660 | 0.00340 | 3.49440 | 0.00349 | 3.397 | 20.14 | 0.01 | 0.00 | 0 | 250.00 |
| \$ / R | 12.63 | Put | On 25/11/2015 | Any day expiry | 42.79490 | 0.04279 | 44.35490 | 0.04435 | 42.795 | 15.77 | 0.09 | 0.00 | 0 | 5,000.00 |
| \$ / R | 12.85 | Put | On 25/11/2015 | Any day expiry | 73.36870 | 0.07337 | 74.65150 | 0.07465 | 73.369 | 16.00 | 0.14 | 0.00 | 0 | 15,000.00 |
| \$ / R | 12.93 | Put | On 25/11/2015 | Any day expiry | 87.76100 | 0.08776 | 88.77090 | 0.08877 | 87.761 | 16.08 | 0.16 | 0.00 | 0 | 201.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|------------------|------------------|---------------|
| \$ / R | On 25/11/2015 | Any day expiry | 13.03 | Call | 965.30830 | 0.96531 | 1,056.61720 | 1.05662 | 965.308 | 16.18 | 0.81 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 13.03 | Put | 108.50830 | 0.10851 | 109.01720 | 0.10902 | 108.508 | 16.18 | 0.19 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 13.24 | Call | 811.25480 | 0.81125 | 899.33270 | 0.89933 | 811.255 | 16.47 | 0.75 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 13.25 | Call | 804.62210 | 0.80462 | 892.20770 | 0.89221 | 804.622 | 16.50 | 0.74 | 0.00 | 0 | 15,000.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 13.25 | Put | 167.82210 | 0.16782 | 164.60770 | 0.16461 | 167.822 | 16.50 | 0.26 | 0.00 | 0 | 15,000.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 13.33 | Put | 189.25290 | 0.19625 | 189.99700 | 0.19000 | 196.253 | 16.72 | 0.28 | 0.00 | 0 | 201.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 13.33 | Call | 753.05290 | 0.75305 | 837.59700 | 0.83760 | 753.053 | 16.72 | 0.72 | 0.00 | 0 | 201.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 13.43 | Call | 692.33410 | 0.69233 | 775.19940 | 0.77520 | 692.334 | 17.01 | 0.68 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 13.65 | Call | 573.13050 | 0.57313 | 651.69540 | 0.65170 | 573.131 | 17.63 | 0.60 | 0.00 | 0 | 15,000.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 13.73 | Call | 534.51270 | 0.53451 | 611.34150 | 0.61134 | 534.513 | 17.86 | 0.57 | 0.00 | 0 | 201.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 13.85 | Call | 481.06270 | 0.48106 | 555.15850 | 0.55516 | 481.063 | 18.20 | 0.53 | 0.00 | 0 | 250.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 17.45 | Call | 53.44390 | 0.05344 | 70.75020 | 0.07075 | 53.444 | 31.32 | 0.06 | 0.00 | 0 | 300.00 |
| \$ / R | On 08/12/2015 | Any day expiry | | | 13.91910 | 13.91910 | 14.01020 | 14.01020 | | 18.31 | 0.00 | 0.00 | 0 | 276.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | | | 13.92660 | 13.92660 | 14.01770 | 14.01770 | | 18.36 | 0.00 | 1,989,623,709.00 | 142,865 | 406,671.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 10.95 | Call | 2,979.94530 | 2.97995 | 3,071.11330 | 3.07111 | 2,979.945 | 19.84 | 0.99 | 0.00 | 0 | 4,331.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 10.95 | Put | 3.34530 | 0.00335 | 3.41330 | 0.00341 | 3.345 | 19.84 | 0.01 | 0.00 | 0 | 8,917.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.00 | Call | 2,930.17510 | 2.93018 | 3,021.31630 | 3.02132 | 2,930.175 | 19.66 | 0.99 | 0.00 | 0 | 1,177.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.20 | Call | 2,731.46210 | 2.73146 | 2,822.26410 | 2.82226 | 2,731.462 | 19.06 | 0.99 | 0.00 | 0 | 39,222.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.40 | Call | 2,533.47020 | 2.53347 | 2,624.40890 | 2.62441 | 2,533.470 | 18.55 | 0.99 | 0.00 | 0 | 1,197.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.60 | Put | 9.66450 | 0.00966 | 9.76360 | 0.00976 | 9.665 | 18.05 | 0.02 | 0.00 | 0 | 800.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.61 | Put | 9.82970 | 0.00983 | 9.94620 | 0.00995 | 9.830 | 18.03 | 0.02 | 0.00 | 0 | 580.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.75 | Put | 12.44720 | 0.01245 | 12.85340 | 0.01285 | 12.447 | 17.67 | 0.03 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.80 | Put | 13.53530 | 0.01354 | 14.06940 | 0.01407 | 13.535 | 17.55 | 0.03 | 0.00 | 0 | 1,100.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.90 | Put | 15.99200 | 0.01599 | 16.82630 | 0.01683 | 15.992 | 17.30 | 0.03 | 0.00 | 0 | 8,210.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.00 | Put | 18.87360 | 0.01887 | 20.07330 | 0.02007 | 18.874 | 17.05 | 0.04 | 0.00 | 0 | 121,600.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.15 | Call | 1,800.74580 | 1.80075 | 1,893.73250 | 1.89373 | 1,800.746 | 16.67 | 0.95 | 0.00 | 0 | 1,650.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.18 | Put | 25.35740 | 0.02536 | 27.40320 | 0.02740 | 25.357 | 16.60 | 0.05 | 0.00 | 0 | 150.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.20 | Call | 1,752.79720 | 1.75280 | 1,846.05350 | 1.84605 | 1,752.797 | 16.55 | 0.95 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.50 | Call | 1,469.05720 | 1.46906 | 1,564.39380 | 1.56439 | 1,469.057 | 15.79 | 0.92 | 0.00 | 0 | 500.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.56 | Put | 49.02390 | 0.04902 | 51.44850 | 0.05145 | 49.024 | 15.84 | 0.09 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.57 | Call | 1,406.79250 | 1.40679 | 1,499.98150 | 1.49998 | 1,406.793 | 15.85 | 0.91 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.58 | Call | 1,397.98110 | 1.39798 | 1,490.82660 | 1.49083 | 1,397.981 | 15.86 | 0.90 | 0.00 | 0 | 150.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.60 | Call | 1,380.42530 | 1.38043 | 1,472.55480 | 1.47255 | 1,380.425 | 15.88 | 0.90 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.76 | Put | 76.68180 | 0.07668 | 77.75930 | 0.07776 | 76.682 | 16.02 | 0.13 | 0.00 | 0 | 402.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.80 | Call | 1,209.98050 | 1.20998 | 1,302.14350 | 1.30214 | 1,209.981 | 16.06 | 0.86 | 0.00 | 0 | 17,883.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.90 | Call | 1,128.59790 | 1.12860 | 1,220.66710 | 1.22067 | 1,128.598 | 16.15 | 0.84 | 0.00 | 0 | 15,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.90 | Put | 101.99790 | 0.10200 | 102.96710 | 0.10297 | 101.998 | 16.15 | 0.16 | 0.00 | 0 | 100.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.00 | Call | 1,050.04670 | 1.05005 | 1,141.91850 | 1.14192 | 1,050.047 | 16.24 | 0.81 | 0.00 | 0 | 1,197.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.10 | Call | 974.50150 | 0.97450 | 1,066.05950 | 1.06606 | 974.501 | 16.33 | 0.78 | 0.00 | 0 | 13,241.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.20 | Call | 902.14220 | 0.90214 | 993.22400 | 0.99322 | 902.142 | 16.42 | 0.75 | 0.00 | 0 | 677.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.20 | Put | 175.54220 | 0.17554 | 175.52400 | 0.17552 | 175.542 | 16.42 | 0.25 | 0.00 | 0 | 60.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.21 | Put | 178.90030 | 0.17890 | 0.00000 | 0.00000 | 178.900 | 16.45 | 0.25 | 207,353,754.00 | 60,000 | 30,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.22 | Put | 182.29710 | 0.18230 | 181.33080 | 0.18133 | 182.297 | 16.48 | 0.25 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.25 | Call | 869.31850 | 0.86932 | 957.97670 | 0.95798 | 869.319 | 16.56 | 0.74 | 0.00 | 0 | 201.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.25 | Put | 192.71850 | 0.19272 | 190.27670 | 0.19028 | 192.718 | 16.56 | 0.26 | 8,359,208.96 | 2,300 | 2,300.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.28 | Call | 850.08700 | 0.85009 | 937.20660 | 0.93721 | 850.087 | 16.64 | 0.73 | 0.00 | 0 | 150.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.40 | Call | 776.62900 | 0.77663 | 861.38060 | 0.86138 | 776.629 | 16.97 | 0.69 | 0.00 | 0 | 1,300.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.40 | Put | 250.02900 | 0.25003 | 243.68060 | 0.24368 | 250.029 | 16.97 | 0.31 | 21,634,205.10 | 5,000 | 5,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.44 | Call | 753.36500 | 0.75337 | 837.55470 | 0.83755 | 753.365 | 17.09 | 0.68 | 0.00 | 0 | 39,222.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.50 | Call | 719.60510 | 0.71961 | 802.90690 | 0.80291 | 719.605 | 17.25 | 0.66 | 0.00 | 0 | 14,950.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.50 | Put | 293.00510 | 0.29301 | 285.20690 | 0.28521 | 293.005 | 17.25 | 0.34 | 0.00 | 0 | 200.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.59 | Put | 334.87700 | 0.33488 | 325.65920 | 0.32566 | 334.877 | 17.50 | 0.37 | 6,559,955.28 | 1,268 | 3,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.60 | Call | 666.31250 | 0.66631 | 748.03090 | 0.74803 | 666.313 | 17.53 | 0.62 | 0.00 | 0 | 1,300.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.62 | Put | 349.49490 | 0.34949 | 339.78200 | 0.33978 | 349.495 | 17.58 | 0.38 | 0.00 | 0 | 4,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.63 | Put | 354.43880 | 0.35444 | 344.55850 | 0.34456 | 354.439 | 17.61 | 0.39 | 0.00 | 0 | 250.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.64 | Put | 359.41860 | 0.35942 | 349.36990 | 0.34937 | 359.419 | 17.64 | 0.39 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.65 | Put | 364.43420 | 0.36443 | 0.00000 | 0.00000 | 364.434 | 17.67 | 0.39 | 81,987,387.90 | 15,000 | 15,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.66 | Call | 636.08530 | 0.63609 | 716.79630 | 0.71680 | 636.085 | 17.69 | 0.60 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.72 | Call | 607.13560 | 0.60714 | 686.80000 | 0.68680 | 607.136 | 17.86 | 0.58 | 0.00 | 0 | 500.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.72 | Put | 400.53560 | 0.40054 | 389.10000 | 0.38910 | 400.536 | 17.86 | 0.42 | 0.00 | 0 | 500.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.91 | Call | 523.64080 | 0.52364 | 599.66240 | 0.59966 | 523.641 | 18.39 | 0.52 | 0.00 | 0 | 100.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.91 | Put | 507.04080 | 0.50704 | 491.96240 | 0.49196 | 507.041 | 18.39 | 0.48 | 1,325,440.08 | 200 | 100.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.00 | Call | 489.10020 | 0.48910 | 562.34480 | 0.56234 | 489.100 | 18.68 | 0.50 | 31,703,033.39 | 4,600 | 18,300.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.01 | Put | 568.81650 | 0.56882 | 550.71260 | 0.55071 | 568.817 | 18.71 | 0.51 | 0.00 | 0 | 50,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.12 | Put | 640.19820 | 0.64020 | 619.37270 | 0.61937 | 640.198 | 19.06 | 0.54 | 0.00 | 0 | 500.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.20 | Call | 420.82470 | 0.42082 | 489.11090 | 0.48911 | 420.825 | 19.31 | 0.44 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.24 | Call | 408.47300 | 0.40847 | 475.75980 | 0.47576 | 408.473 | 19.44 | 0.43 | 0.00 | 0 | 250.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.28 | Call | 396.52390 | 0.39652 | 462.81840 | 0.46282 | 396.524 | 19.57 | 0.42 | 0.00 | 0 | 12,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.30 | Call | 390.69890 | 0.39070 | 456.49690 | 0.45650 | 390.699 | 19.63 | 0.41 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.37 | Call | 371.06030 | 0.37106 | 435.13030 | 0.43513 | 371.060 | 19.85 | 0.40 | 0.00 | 0 | 580.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.40 | Call | 362.99180 | 0.36299 | 426.32430 | 0.42632 | 362.992 | 19.95 | 0.39 | 0.00 | 0 | 4,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.50 | Call | 337.52790 | 0.33753 | 398.42690 | 0.39843 | 337.528 | 20.26 | 0.37 | 0.00 | 0 | 55,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.50 | Put | 910.92790 | 0.91093 | 880.72690 | 0.88073 | 910.928 | 20.26 | 0.63 | 0.00 | 0 | 201.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.70 | Call | 292.81140 | 0.29281 | 0.00000 | 0.00000 | 292.811 | 20.91 | 0.32 | 67,384,744.50 | 15,000 | 5,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.75 | Call | 282.81610 | 0.28282 | 337.64360 | 0.33764 | 282.816 | 21.07 | 0.31 | 0.00 | 0 | 200.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.84 | Call | 265.86140 | 0.26586 | 318.60060 | 0.31860 | 265.861 | 21.36 | 0.30 | 0.00 | 0 | 8,200.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.97 | Call | 243.55050 | 0.24355 | 293.39010 | 0.29339 | 243.550 | 21.78 | 0.27 | 0.00 | 0 | 8,210.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 15.00 | Call | 238.74190 | 0.23874 | 287.93180 | 0.28793 | 238.742 | 21.88 | 0.27 | 0.00 | 0 | 61,100.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 15.30 | Call | 196.77850 | 0.19678 | 239.90140 | 0.23990 | 196.778 | 22.85 | 0.22 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 15.80 | Call | 145.12050 | 0.14512 | 180.17430 | 0.18017 | 145.120 | 24.41 | 0.17 | 0.00 | 0 | 53,000.00 |
| \$ / R | On 21/12/2015 | Any day expiry | | | 13.95190 | 13.95190 | 14.04340 | 14.04340 | | 18.46 | 0.00 | 0.00 | 0 | 250.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 10.80 | Put | 3.02500 | 0.00303 | 3.26020 | 0.00326 | 3.025 | 19.70 | 0.01 | 0.00 | 0 | 300.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 11.15 | Put | 4.57410 | 0.00457 | 4.66290 | 0.00466 | 4.574 | 18.42 | 0.01 | 0.00 | 0 | 250.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 14.15 | Call | 474.17000 | 0.47417 | 544.89190 | 0.54489 | 474.170 | 19.07 | 0.46 | 0.00 | 0 | 250.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 17.87 | Call | 91.60110 | 0.09160 | 112.66500 | 0.11267 | 91.601 | 32.42 | 0.09 | 0.00 | 0 | 300.00 |
| \$ / R | On 13/01/2016 | Any day expiry | | | 14.01030 | 14.01030 | 14.10260 | 14.10260 | | 18.67 | 0.00 | 0.00 | 0 | 1,150.00 |
| \$ / R | On 27/01/2016 | Any day expiry | | | 14.04580 | 14.04580 | 14.13860 | 14.13860 | | 18.78 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/01/2016 | Any day expiry | 11.80 | Put | 29.17830 | 0.02918 | 28.24840 | 0.02825 | 29.178 | 17.19 | 0.05 | 0.00 | 0 | 250.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| \$ / R | On 27/01/2016 | Any day expiry | 12.97 | Call | 1,247.06020 | 1.24706 | 1,334.77700 | 1.33478 | 1,247.060 | 16.48 | 0.80 | 0.00 | 0 | 4,600.00 |
| \$ / R | On 27/01/2016 | Any day expiry | 13.11 | Call | 1,145.76340 | 1.14576 | 1,232.99560 | 1.23300 | 1,145.763 | 16.63 | 0.76 | 0.00 | 0 | 3,600.00 |
| \$ / R | On 27/01/2016 | Any day expiry | 14.48 | Call | 506.47480 | 0.50647 | 575.62440 | 0.57562 | 506.475 | 19.94 | 0.43 | 0.00 | 0 | 250.00 |
| \$ / R | On 12/02/2016 | Any day expiry | | | 14.08640 | 14.08640 | 14.17970 | 14.17970 | | 18.90 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/02/2016 | Any day expiry | 11.60 | Put | 27.48360 | 0.02748 | 25.85740 | 0.02586 | 27.484 | 17.58 | 0.04 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 12/02/2016 | Any day expiry | 15.40 | Call | 354.12070 | 0.35412 | 410.88990 | 0.41089 | 354.121 | 22.28 | 0.29 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 19/02/2016 | Any day expiry | | | 14.10410 | 14.10410 | 14.19770 | 14.19770 | | 18.87 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 19/02/2016 | Any day expiry | 13.93 | Call | 778.14260 | 0.77814 | 856.14720 | 0.85615 | 778.143 | 18.41 | 0.56 | 0.00 | 0 | 3,600.00 |
| \$ / R | On 25/02/2016 | Any day expiry | | | 14.11930 | 14.11930 | 14.21310 | 14.21310 | | 18.85 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/02/2016 | Any day expiry | 11.80 | Put | 43.13720 | 0.04314 | 40.22050 | 0.04022 | 43.137 | 17.40 | 0.06 | 0.00 | 0 | 250.00 |
| \$ / R | On 25/02/2016 | Any day expiry | 14.84 | Call | 503.58050 | 0.50358 | 571.23970 | 0.57124 | 503.581 | 20.72 | 0.39 | 0.00 | 0 | 250.00 |
| \$ / R | On 11/03/2016 | Any day expiry | | | 14.15740 | 14.15740 | 14.25180 | 14.25180 | | 18.96 | 0.00 | 0.00 | 0 | 272.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | | | 14.16510 | 14.16510 | 14.25970 | 14.25970 | | 16.55 | 0.00 | 74,834,223.30 | 5,283 | 29,029.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 11.05 | Put | 19.48270 | 0.01948 | 18.39740 | 0.01840 | 19.483 | 18.50 | 0.03 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 11.55 | Put | 35.62970 | 0.03563 | 33.16360 | 0.03316 | 35.630 | 17.60 | 0.05 | 0.00 | 0 | 42,370.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 11.60 | Put | 37.78490 | 0.03778 | 35.61220 | 0.03561 | 37.785 | 17.51 | 0.05 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 11.80 | Put | 47.65680 | 0.04766 | 47.01770 | 0.04702 | 47.657 | 17.15 | 0.06 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 11.83 | Put | 49.32610 | 0.04933 | 48.97060 | 0.04897 | 49.326 | 17.09 | 0.06 | 0.00 | 0 | 1,204.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 11.91 | Put | 54.60900 | 0.05461 | 54.51960 | 0.05452 | 54.609 | 16.99 | 0.07 | 0.00 | 0 | 788.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 11.95 | Put | 57.52570 | 0.05753 | 57.48770 | 0.05749 | 57.526 | 16.94 | 0.07 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 12.00 | Put | 61.35800 | 0.06136 | 61.38750 | 0.06139 | 61.358 | 16.89 | 0.08 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 12.11 | Put | 70.56620 | 0.07057 | 70.75650 | 0.07076 | 70.566 | 16.77 | 0.09 | 0.00 | 0 | 786.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 12.26 | Put | 85.00140 | 0.08500 | 85.43210 | 0.08543 | 85.001 | 16.60 | 0.10 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 12.55 | Call | 1,736.72690 | 1.73673 | 1,830.67290 | 1.83067 | 1,736.727 | 16.35 | 0.86 | 0.00 | 0 | 12,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 12.74 | Put | 157.67770 | 0.15768 | 150.19720 | 0.15020 | 157.678 | 16.42 | 0.17 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 12.80 | Call | 1,535.61570 | 1.53562 | 1,620.21950 | 1.62022 | 1,535.616 | 16.44 | 0.82 | 0.00 | 0 | 31,070.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 12.95 | Put | 205.84380 | 0.20584 | 195.93040 | 0.19593 | 205.844 | 16.49 | 0.21 | 0.00 | 0 | 38,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 13.26 | Put | 301.06370 | 0.30106 | 293.87760 | 0.29388 | 301.064 | 16.79 | 0.27 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 13.55 | Call | 1,039.21290 | 1.03921 | 1,117.48240 | 1.11748 | 1,039.213 | 17.41 | 0.66 | 0.00 | 0 | 12,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 13.63 | Put | 462.06080 | 0.46206 | 446.87190 | 0.44687 | 462.061 | 17.58 | 0.36 | 0.00 | 0 | 250.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 13.76 | Call | 932.37990 | 0.93238 | 1,013.81100 | 1.01381 | 932.380 | 17.86 | 0.61 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 13.94 | Call | 852.44570 | 0.85245 | 934.08840 | 0.93409 | 852.446 | 18.32 | 0.57 | 0.00 | 0 | 788.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.21 | Call | 748.05300 | 0.74805 | 828.85230 | 0.82885 | 748.053 | 19.03 | 0.52 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.31 | Call | 713.38640 | 0.71339 | 792.78170 | 0.79278 | 713.386 | 19.29 | 0.50 | 0.00 | 0 | 43,156.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.59 | Call | 625.51410 | 0.62551 | 699.99950 | 0.70000 | 625.514 | 20.00 | 0.45 | 0.00 | 0 | 1,204.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.75 | Call | 580.84210 | 0.58084 | 653.15850 | 0.65316 | 580.842 | 20.40 | 0.42 | 0.00 | 0 | 31,070.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 15.03 | Call | 512.11220 | 0.51211 | 580.49920 | 0.58050 | 512.112 | 21.08 | 0.38 | 0.00 | 0 | 250.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 15.27 | Call | 461.57970 | 0.46158 | 526.29960 | 0.52630 | 461.580 | 21.67 | 0.34 | 0.00 | 0 | 38,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 15.75 | Call | 379.48530 | 0.37949 | 437.05380 | 0.43705 | 379.485 | 22.84 | 0.29 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 16.50 | Call | 331.62730 | 0.33163 | 332.75330 | 0.33275 | 331.627 | 26.07 | 0.23 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 20.23 | Call | 58.60000 | 0.05860 | 118.62530 | 0.11863 | 58.600 | 28.74 | 0.05 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 29/03/2016 | Any day expiry | | | 14.20390 | 14.20390 | 14.29940 | 14.29940 | | 19.05 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/03/2016 | Any day expiry | 11.80 | Put | 56.13660 | 0.05614 | 51.91830 | 0.05192 | 56.137 | 17.33 | 0.07 | 0.00 | 0 | 250.00 |
| \$ / R | On 29/03/2016 | Any day expiry | 15.25 | Call | 509.02590 | 0.50903 | 574.93470 | 0.57493 | 509.026 | 21.56 | 0.36 | 0.00 | 0 | 250.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest | | | |
|------------------|--------|------------|---------------|-------------------------|------------|-----------|--------------|----------------|-------------------|------------|----------|-------------|------------------|---------------|-----------|---|------|
| \$ / R | | | On 26/04/2016 | Any day expiry | | | 14.27630 | 14.27630 | | 14.37350 | 14.37350 | | 19.19 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | 11.80 | Put | On 26/04/2016 | Any day expiry | 65.17180 | 0.06517 | | 61.67400 | 0.06167 | 65.172 | 17.18 | 0.07 | 0.00 | 0 | 250.00 | | |
| \$ / R | 15.66 | Call | On 26/04/2016 | Any day expiry | 509.24390 | 0.50924 | | 571.94350 | 0.57194 | 509.244 | 22.42 | 0.33 | 0.00 | 0 | 250.00 | | |
| \$ / R | | | On 27/05/2016 | Any day expiry | 14.35640 | 14.35640 | | 14.45560 | 14.45560 | | 19.40 | 0.00 | 0.00 | 0 | 0.00 | | |
| \$ / R | 11.80 | Put | On 27/05/2016 | Any day expiry | 73.23750 | 0.07324 | | 71.83130 | 0.07183 | 73.238 | 16.95 | 0.08 | 0.00 | 0 | 250.00 | | |
| \$ / R | 16.13 | Call | On 27/05/2016 | Any day expiry | 511.05720 | 0.51106 | | 569.63260 | 0.56963 | 511.057 | 23.29 | 0.31 | 0.00 | 0 | 250.00 | | |
| \$ / R | | | On 06/06/2016 | Any day expiry | 14.38220 | 14.38220 | | 14.48200 | 14.48200 | | 19.48 | 0.00 | 0.00 | 0 | 0.00 | | |
| \$ / R | 12.20 | Put | On 06/06/2016 | Any day expiry | 118.87220 | 0.11887 | | 118.53190 | 0.11853 | 118.872 | 16.66 | 0.11 | 0.00 | 0 | 1,000.00 | | |
| \$ / R | 15.45 | Call | On 06/06/2016 | Any day expiry | 662.18700 | 0.66219 | | 730.93550 | 0.73094 | 662.187 | 21.80 | 0.39 | 0.00 | 0 | 1,000.00 | | |
| \$ / R | | | On 09/06/2016 | Any day expiry | 14.39000 | 14.39000 | | 14.49000 | 14.49000 | | 19.49 | 0.00 | 0.00 | 0 | 264.00 | | |
| \$ / R | | | On 13/06/2016 | Foreign Exchange Future | 14.40030 | 14.40030 | | 14.50090 | 14.50090 | | 19.48 | 0.00 | 29,520,615.00 | 2,050 | 18,088.00 | | |
| \$ / R | 12.16 | Put | On 13/06/2016 | Foreign Exchange Future | 116.29270 | 0.11629 | | 116.00180 | 0.11600 | 116.293 | 16.66 | 0.11 | 0.00 | 0 | 330.00 | | |
| \$ / R | 13.00 | Put | On 13/06/2016 | Foreign Exchange Future | 269.94250 | 0.26994 | | 270.88340 | 0.27088 | 269.943 | 16.33 | 0.22 | 0.00 | 0 | 750.00 | | |
| \$ / R | 13.20 | Put | On 13/06/2016 | Foreign Exchange Future | 339.46650 | 0.33947 | | 336.36450 | 0.33636 | 339.467 | 16.69 | 0.25 | 0.00 | 0 | 700.00 | | |
| \$ / R | 13.50 | Put | On 13/06/2016 | Foreign Exchange Future | 461.15520 | 0.46116 | | 457.99220 | 0.45799 | 461.155 | 17.22 | 0.31 | 0.00 | 0 | 545.00 | | |
| \$ / R | 14.93 | Call | On 13/06/2016 | Foreign Exchange Future | 809.06950 | 0.80907 | | 887.24710 | 0.88725 | 809.069 | 20.65 | 0.46 | 0.00 | 0 | 330.00 | | |
| \$ / R | 16.23 | Call | On 13/06/2016 | Foreign Exchange Future | 537.54580 | 0.53755 | | 596.14470 | 0.59614 | 537.546 | 23.40 | 0.31 | 0.00 | 0 | 750.00 | | |
| \$ / R | 16.81 | Call | On 13/06/2016 | Foreign Exchange Future | 457.68970 | 0.45769 | | 508.85870 | 0.50886 | 457.690 | 24.56 | 0.27 | 0.00 | 0 | 2,310.00 | | |
| \$ / R | 16.93 | Call | On 13/06/2016 | Foreign Exchange Future | 443.60700 | 0.44361 | | 493.37040 | 0.49337 | 443.607 | 24.80 | 0.26 | 0.00 | 0 | 700.00 | | |
| \$ / R | 17.06 | Call | On 13/06/2016 | Foreign Exchange Future | 429.17070 | 0.42917 | | 477.45680 | 0.47746 | 429.171 | 25.06 | 0.25 | 0.00 | 0 | 545.00 | | |
| \$ / R | | | On 28/06/2016 | Any day expiry | 14.44090 | 14.44090 | | 14.54230 | 14.54230 | | 19.59 | 0.00 | 0.00 | 0 | 0.00 | | |
| \$ / R | 11.80 | Put | On 28/06/2016 | Any day expiry | 81.57210 | 0.08157 | | 79.51440 | 0.07951 | 81.572 | 16.80 | 0.08 | 0.00 | 0 | 250.00 | | |
| \$ / R | 16.62 | Call | On 28/06/2016 | Any day expiry | 517.53210 | 0.51753 | | 572.91620 | 0.57292 | 517.532 | 24.10 | 0.29 | 0.00 | 0 | 250.00 | | |
| \$ / R | | | On 27/07/2016 | Any day expiry | 14.51930 | 14.51930 | | 14.62240 | 14.62240 | | 19.68 | 0.00 | 0.00 | 0 | 0.00 | | |
| \$ / R | 11.80 | Put | On 27/07/2016 | Any day expiry | 88.65040 | 0.08865 | | 86.18930 | 0.08619 | 88.650 | 16.68 | 0.08 | 0.00 | 0 | 250.00 | | |
| \$ / R | 17.13 | Call | On 27/07/2016 | Any day expiry | 519.83900 | 0.51984 | | 573.28770 | 0.57329 | 519.839 | 24.92 | 0.28 | 0.00 | 0 | 250.00 | | |
| \$ / R | | | On 11/08/2016 | Any day expiry | 14.55990 | 14.55990 | | 14.66380 | 14.66380 | | 19.75 | 0.00 | 0.00 | 0 | 0.00 | | |
| \$ / R | 12.70 | Put | On 11/08/2016 | Any day expiry | 230.30250 | 0.23030 | | 232.77110 | 0.23277 | 230.303 | 16.46 | 0.17 | 0.00 | 0 | 2,000.00 | | |
| \$ / R | 15.52 | Call | On 11/08/2016 | Any day expiry | 828.98460 | 0.82898 | | 904.79440 | 0.90479 | 828.985 | 21.74 | 0.42 | 0.00 | 0 | 2,000.00 | | |
| \$ / R | | | On 26/08/2016 | Any day expiry | 14.60040 | 14.60040 | | 14.70520 | 14.70520 | | 19.84 | 0.00 | 0.00 | 0 | 0.00 | | |
| \$ / R | 11.80 | Put | On 26/08/2016 | Any day expiry | 94.16930 | 0.09417 | | 92.32260 | 0.09232 | 94.169 | 16.52 | 0.08 | 0.00 | 0 | 250.00 | | |
| \$ / R | 17.70 | Call | On 26/08/2016 | Any day expiry | 536.79380 | 0.53679 | | 577.10990 | 0.57711 | 536.794 | 26.10 | 0.27 | 0.00 | 0 | 250.00 | | |
| \$ / R | | | On 06/09/2016 | Any day expiry | 14.63020 | 14.63020 | | 14.73560 | 14.73560 | | 19.92 | 0.00 | 0.00 | 0 | 0.00 | | |
| \$ / R | 13.50 | Put | On 06/09/2016 | Any day expiry | 495.86920 | 0.49587 | | 491.89800 | 0.49190 | 495.869 | 17.13 | 0.29 | 0.00 | 0 | 10,000.00 | | |
| \$ / R | 13.70 | Put | On 06/09/2016 | Any day expiry | 590.85610 | 0.59086 | | 585.68500 | 0.58569 | 590.856 | 17.54 | 0.32 | 0.00 | 0 | 10,000.00 | | |
| \$ / R | 17.74 | Call | On 06/09/2016 | Any day expiry | 551.40000 | 0.55140 | | 600.40590 | 0.60041 | 551.400 | 26.00 | 0.27 | 0.00 | 0 | 10,000.00 | | |
| \$ / R | 17.80 | Call | On 06/09/2016 | Any day expiry | 549.56900 | 0.54957 | | 598.08540 | 0.59809 | 549.569 | 26.20 | 0.27 | 0.00 | 0 | 10,000.00 | | |
| \$ / R | | | On 08/09/2016 | Any day expiry | 14.63560 | 14.63560 | | 14.87460 | 14.87460 | | 19.91 | 0.00 | 0.00 | 0 | 0.00 | | |
| \$ / R | 13.78 | Put | On 08/09/2016 | Any day expiry | 631.56710 | 0.63157 | | 0.00000 | 0.00000 | 631.567 | 17.70 | 0.33 | 248,405,820.00 | 50,000 | 50,000.00 | | |
| \$ / R | 17.30 | Call | On 08/09/2016 | Any day expiry | 594.75660 | 0.59476 | | 0.00000 | 0.00000 | 594.757 | 24.97 | 0.29 | 213,040,815.00 | 50,000 | 50,000.00 | | |
| \$ / R | | | On 15/09/2016 | Any day expiry | 14.65330 | 14.65330 | | 14.75890 | 14.75890 | | 19.93 | 0.00 | 0.00 | 0 | 259.00 | | |
| \$ / R | | | On 19/09/2016 | Foreign Exchange Future | 14.66250 | 14.66250 | | 14.76790 | 14.76790 | | 19.94 | 0.00 | 6,231,562.50 | 425 | 1,125.00 | | |
| \$ / R | 17.70 | Call | On 19/09/2016 | Foreign Exchange Future | 579.22800 | 0.57923 | | 626.17950 | 0.62618 | 579.228 | 25.77 | 0.28 | 0.00 | 0 | 10,000.00 | | |
| \$ / R | | | On 28/09/2016 | Any day expiry | 14.68330 | 14.68330 | | 14.78810 | 14.78810 | | 20.07 | 0.00 | 0.00 | 0 | 0.00 | | |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| \$ / R | On 28/09/2016 | Any day expiry | 11.80 | Put | 101.11920 | 0.10112 | 99.94430 | 0.09994 | 101.119 | 16.40 | 0.08 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/09/2016 | Any day expiry | 18.25 | Call | 577.52260 | 0.57752 | 620.78880 | 0.62079 | 577.523 | 27.40 | 0.26 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/10/2016 | Any day expiry | | | 14.74770 | 14.74770 | 14.85110 | 14.85110 | | 20.23 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/10/2016 | Any day expiry | 11.80 | Put | 107.02910 | 0.10703 | 108.74520 | 0.10875 | 107.029 | 16.30 | 0.08 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/10/2016 | Any day expiry | 18.77 | Call | 615.27090 | 0.61527 | 657.14260 | 0.65714 | 615.271 | 28.66 | 0.26 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/11/2016 | Any day expiry | | | 14.82370 | 14.82370 | 14.92530 | 14.92530 | | 20.36 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/11/2016 | Any day expiry | 11.80 | Put | 115.22580 | 0.11523 | 117.62750 | 0.11763 | 115.226 | 16.26 | 0.09 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/11/2016 | Any day expiry | 19.40 | Call | 638.73490 | 0.63873 | 690.28760 | 0.69029 | 638.735 | 29.65 | 0.26 | 0.00 | 0 | 250.00 |
| \$ / R | On 14/12/2016 | Any day expiry | | | 14.86050 | 14.86050 | 14.96130 | 14.96130 | | 20.46 | 0.00 | 0.00 | 0 | 251.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | | | 14.87200 | 14.87200 | 14.97250 | 14.97250 | | 20.47 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 11.80 | Put | 122.49760 | 0.12250 | 121.90790 | 0.12191 | 122.498 | 16.32 | 0.09 | 0.00 | 0 | 250.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 19.81 | Call | 593.63010 | 0.59363 | 654.61820 | 0.65462 | 593.630 | 29.11 | 0.24 | 0.00 | 0 | 250.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | | | 15.06540 | 15.06540 | 15.16140 | 15.16140 | | 20.83 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 14/09/2015 | Foreign Exchange Future | | | 13.71230 | 13.71230 | 13.80110 | 13.80110 | | 15.83 | 0.00 | 1,618,051.40 | 118 | 1,547.00 |
| \$ / R MAXI | On 11/12/2015 | Foreign Exchange Future | | | 13.92660 | 13.92660 | 14.01770 | 14.01770 | | 18.36 | 0.00 | 6,587,281.80 | 473 | 543.00 |
| \$ / R MAXI | On 14/03/2016 | Foreign Exchange Future | | | 14.16510 | 14.16510 | 14.25970 | 14.25970 | | 16.55 | 0.00 | 708,255.00 | 50 | 263.00 |
| \$ / R MAXI | On 13/06/2016 | Foreign Exchange Future | | | 14.40030 | 14.40030 | 14.50090 | 14.50090 | | 19.48 | 0.00 | 0.00 | 0 | 7.00 |
| \$ / R MAXI | On 19/09/2016 | Foreign Exchange Future | | | 14.66250 | 14.66250 | 14.76790 | 14.76790 | | 19.94 | 0.00 | 0.00 | 0 | 0.00 |
| £ / R | On 14/09/2015 | Foreign Exchange Future | | | 21.08020 | 21.08020 | 21.21000 | 21.21000 | | 19.83 | 0.00 | 17,686,287.80 | 839 | 13,201.00 |
| £ / R | On 14/09/2015 | Foreign Exchange Future | 18.00 | Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 25.34 | 0.00 | 0.00 | 0 | 16,500.00 |
| £ / R | On 14/09/2015 | Foreign Exchange Future | 18.16 | Put | 0.00000 | 0.00000 | 0.00010 | 0.00000 | 0.000 | 25.78 | 0.00 | 0.00 | 0 | 16,500.00 |
| £ / R | On 14/09/2015 | Foreign Exchange Future | 18.50 | Put | 0.00200 | 0.00000 | 0.00360 | 0.00000 | 0.002 | 26.71 | 0.00 | 0.00 | 0 | 18,900.00 |
| £ / R | On 14/09/2015 | Foreign Exchange Future | 20.50 | Call | 618.67070 | 0.61867 | 744.29850 | 0.74430 | 618.671 | 22.10 | 0.86 | 0.00 | 0 | 20,000.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | | | 21.40030 | 21.40030 | 21.53340 | 21.53340 | | 18.59 | 0.00 | 94,032,918.20 | 4,394 | 27,634.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 17.87 | Put | 25.06490 | 0.02506 | 23.67130 | 0.02367 | 25.065 | 19.46 | 0.03 | 0.00 | 0 | 830.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 19.40 | Call | 2,106.07440 | 2.10607 | 2,227.69330 | 2.22769 | 2,106.074 | 16.80 | 0.88 | 0.00 | 0 | 700.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 20.00 | Call | 1,618.68120 | 1.61868 | 1,731.55690 | 1.73156 | 1,618.681 | 17.03 | 0.80 | 0.00 | 0 | 500.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 20.12 | Put | 248.49670 | 0.24850 | 226.17020 | 0.22617 | 248.497 | 17.07 | 0.22 | 0.00 | 0 | 12,000.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 20.33 | Call | 1,378.28000 | 1.37828 | 1,485.10920 | 1.48511 | 1,378.280 | 17.15 | 0.74 | 0.00 | 0 | 8,250.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 20.75 | Put | 470.21440 | 0.47021 | 430.77570 | 0.43078 | 470.214 | 17.70 | 0.35 | 0.00 | 0 | 6,000.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 20.77 | Call | 1,109.28710 | 1.10929 | 1,202.47190 | 1.20247 | 1,109.287 | 17.73 | 0.65 | 0.00 | 0 | 18,900.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 20.81 | Put | 496.81080 | 0.49681 | 455.93680 | 0.45594 | 496.811 | 17.78 | 0.36 | 34,985,699.73 | 4,500 | 4,500.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 21.20 | Put | 689.32840 | 0.68933 | 639.09200 | 0.63909 | 689.328 | 18.32 | 0.44 | 28,530,065.64 | 3,000 | 3,000.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 21.50 | Call | 761.82030 | 0.76182 | 835.56620 | 0.83557 | 761.820 | 18.78 | 0.50 | 0.00 | 0 | 500.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 21.82 | Call | 649.06590 | 0.64907 | 715.16360 | 0.71516 | 649.066 | 19.36 | 0.44 | 0.00 | 0 | 20,000.00 |
| £ / R | On 14/03/2016 | Foreign Exchange Future | | | 21.75880 | 21.75880 | 21.89710 | 21.89710 | | 18.38 | 0.00 | 0.00 | 0 | 1,522.00 |
| £ / R | On 13/06/2016 | Foreign Exchange Future | | | 22.11310 | 22.11310 | 22.26080 | 22.26080 | | 18.66 | 0.00 | 0.00 | 0 | 200.00 |
| £ / R | On 08/09/2016 | Any day expiry | | | 22.47050 | 22.47050 | 22.26000 | 22.26000 | | 18.87 | 0.00 | 0.00 | 0 | 0.00 |
| £ / R | On 08/09/2016 | Any day expiry | 21.20 | Put | 947.73490 | 0.94773 | 0.00000 | 0.00000 | 947.735 | 17.22 | 0.34 | 87,311,043.69 | 12,264 | 12,264.00 |
| £ / R | On 08/09/2016 | Any day expiry | 25.85 | Call | 915.45400 | 0.91545 | 0.00000 | 0.00000 | 915.454 | 22.97 | 0.31 | 98,376,476.84 | 12,264 | 12,264.00 |
| £ / R | On 19/09/2016 | Foreign Exchange Future | | | 22.51170 | 22.51170 | 22.66720 | 22.66720 | | 18.89 | 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 14/09/2015 | Foreign Exchange Future | | 0.11340 | 0.11340 | | 0.11525 | 0.11525 | | 30.86 | 0.00 | 0.00 | 0 | 24.00 |
| ¥ / R | On 11/12/2015 | Foreign Exchange Future | | 0.11534 | 0.11534 | | 0.11723 | 0.11723 | | 21.42 | 0.00 | 0.00 | 0 | 7,859.00 |
| ¥ / R | On 14/03/2016 | Foreign Exchange Future | | 0.11759 | 0.11759 | | 0.11954 | 0.11954 | | 18.51 | 0.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On 13/06/2016 | Foreign Exchange Future | | 0.11984 | 0.11984 | | 0.12186 | 0.12186 | | 18.14 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 14/09/2015 | Foreign Exchange Future | | 15.31860 | 15.31860 | | 15.44630 | 15.44630 | | 17.13 | 0.00 | 17,938,080.60 | 1,171 | 34,851.00 |
| € / R | On 14/09/2015 | Foreign Exchange Future | 12.26 | Put | 0.01540 | 0.00002 | 0.00000 | 0.00000 | 0.015 | 50.44 | 0.00 | 0.00 | 0 | 26,000.00 |
| € / R | On 14/09/2015 | Foreign Exchange Future | 12.70 | Put | 0.02030 | 0.00002 | 0.00000 | 0.00000 | 0.020 | 43.57 | 0.00 | 0.00 | 0 | 7,900.00 |
| € / R | On 14/09/2015 | Foreign Exchange Future | 12.90 | Put | 0.02290 | 0.00002 | 0.00000 | 0.00000 | 0.023 | 40.44 | 0.00 | 0.00 | 0 | 7,500.00 |
| € / R | On 14/09/2015 | Foreign Exchange Future | 12.92 | Put | 0.02320 | 0.00002 | 0.00000 | 0.00000 | 0.023 | 40.13 | 0.00 | 0.00 | 0 | 9,000.00 |
| € / R | On 14/09/2015 | Foreign Exchange Future | 13.00 | Put | 0.02440 | 0.00002 | 0.00000 | 0.00000 | 0.024 | 38.88 | 0.00 | 0.00 | 0 | 10,700.00 |
| € / R | On 14/09/2015 | Foreign Exchange Future | 14.90 | Call | 438.19740 | 0.43820 | 560.80830 | 0.56081 | 438.197 | 19.74 | 0.89 | 0.00 | 0 | 7,500.00 |
| € / R | On 21/09/2015 | Any day expiry | | 15.33850 | 15.33850 | | 15.46630 | 15.46630 | | 17.72 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 21/09/2015 | Any day expiry | 14.85 | Call | 519.67620 | 0.51968 | 641.63850 | 0.64164 | 519.676 | 16.35 | 0.87 | 0.00 | 0 | 1,000.00 |
| € / R | On 21/09/2015 | Any day expiry | 14.85 | Put | 31.17620 | 0.03118 | 25.33850 | 0.02534 | 31.176 | 16.35 | 0.13 | 0.00 | 0 | 1,000.00 |
| € / R | On 26/10/2015 | Any day expiry | | 15.44230 | 15.44230 | | 15.57130 | 15.57130 | | 18.07 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 26/10/2015 | Any day expiry | 14.92 | Call | 685.87150 | 0.68587 | 798.19650 | 0.79820 | 685.871 | 16.90 | 0.73 | 0.00 | 0 | 1,000.00 |
| € / R | On 26/10/2015 | Any day expiry | 14.92 | Put | 163.57150 | 0.16357 | 146.89650 | 0.14690 | 163.571 | 16.90 | 0.28 | 0.00 | 0 | 1,000.00 |
| € / R | On 11/12/2015 | Foreign Exchange Future | | 15.58130 | 15.58130 | | 15.71230 | 15.71230 | | 18.20 | 0.00 | 9,037,154.00 | 580 | 71,983.00 |
| € / R | On 11/12/2015 | Foreign Exchange Future | 13.05 | Put | 12.49190 | 0.01249 | 12.63520 | 0.01264 | 12.492 | 17.99 | 0.02 | 0.00 | 0 | 6,682.00 |
| € / R | On 11/12/2015 | Foreign Exchange Future | 13.90 | Put | 44.38150 | 0.04438 | 45.66350 | 0.04566 | 44.381 | 16.19 | 0.08 | 0.00 | 0 | 6,076.00 |
| € / R | On 11/12/2015 | Foreign Exchange Future | 14.30 | Put | 90.08770 | 0.09009 | 86.44020 | 0.08644 | 90.088 | 16.06 | 0.14 | 0.00 | 0 | 100.00 |
| € / R | On 11/12/2015 | Foreign Exchange Future | 15.04 | Put | 296.17550 | 0.29618 | 276.60560 | 0.27661 | 296.175 | 16.97 | 0.32 | 253,939,872.00 | 50,000 | 50,000.00 |
| € / R | On 11/12/2015 | Foreign Exchange Future | 15.29 | Call | 702.23480 | 0.70223 | 806.05130 | 0.80605 | 702.235 | 17.51 | 0.60 | 0.00 | 0 | 6,000.00 |
| € / R | On 11/12/2015 | Foreign Exchange Future | 16.50 | Call | 301.96500 | 0.30197 | 363.07830 | 0.36308 | 301.965 | 20.52 | 0.31 | 0.00 | 0 | 6,682.00 |
| € / R | On 25/01/2016 | Any day expiry | | 15.72350 | 15.72350 | | 15.85630 | 15.85630 | | 18.09 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 25/01/2016 | Any day expiry | 14.85 | Call | 1,143.72820 | 1.14373 | 1,264.94750 | 1.26495 | 1,143.728 | 16.28 | 0.73 | 0.00 | 0 | 1,000.00 |
| € / R | On 25/01/2016 | Any day expiry | 14.92 | Call | 1,098.12100 | 1.09812 | 1,217.37140 | 1.21737 | 1,098.121 | 16.36 | 0.72 | 0.00 | 0 | 1,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | | 15.87960 | 15.87960 | | 16.01500 | 16.01500 | | 18.14 | 0.00 | 396,990,000.00 | 25,000 | 27,555.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 13.05 | Put | 37.50420 | 0.03750 | 37.15620 | 0.03716 | 37.504 | 16.82 | 0.05 | 0.00 | 0 | 18,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 13.20 | Put | 45.24310 | 0.04524 | 44.94030 | 0.04494 | 45.243 | 16.67 | 0.05 | 0.00 | 0 | 18,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 13.85 | Put | 96.94440 | 0.09694 | 96.77970 | 0.09678 | 96.944 | 16.03 | 0.11 | 0.00 | 0 | 12,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 14.03 | Put | 118.03020 | 0.11803 | 117.81470 | 0.11781 | 118.030 | 15.85 | 0.13 | 0.00 | 0 | 12,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 14.90 | Call | 1,305.66480 | 1.30566 | 1,427.75350 | 1.42775 | 1,305.665 | 16.20 | 0.73 | 0.00 | 0 | 24,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 15.05 | Call | 1,209.93120 | 1.20993 | 1,330.38030 | 1.33038 | 1,209.931 | 16.33 | 0.70 | 0.00 | 0 | 24,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 15.37 | Put | 532.52220 | 0.53252 | 503.32630 | 0.50333 | 532.522 | 17.05 | 0.37 | 148,111,534.50 | 25,000 | 25,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 15.95 | Call | 798.77080 | 0.79877 | 892.32940 | 0.89233 | 798.771 | 18.35 | 0.51 | 0.00 | 0 | 26,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 16.15 | Call | 729.68140 | 0.72968 | 818.57060 | 0.81857 | 729.681 | 18.78 | 0.48 | 0.00 | 0 | 24,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | 16.30 | Call | 682.50570 | 0.68251 | 767.59220 | 0.76759 | 682.506 | 19.10 | 0.45 | 0.00 | 0 | 24,000.00 |
| € / R | On 13/06/2016 | Foreign Exchange Future | | 16.17980 | 16.17980 | | 16.32250 | 16.32250 | | 18.32 | 0.00 | 0.00 | 0 | 250.00 |
| € / R | On 13/06/2016 | Foreign Exchange Future | 14.20 | Put | 188.64690 | 0.18865 | 189.71050 | 0.18971 | 188.647 | 15.69 | 0.15 | 0.00 | 0 | 6,000.00 |
| € / R | On 13/06/2016 | Foreign Exchange Future | 15.96 | Call | 1,113.80990 | 1.11381 | 1,219.43930 | 1.21944 | 1,113.810 | 17.89 | 0.57 | 0.00 | 0 | 6,000.00 |
| € / R | On 19/09/2016 | Foreign Exchange Future | | 16.52090 | 16.52090 | | 16.66950 | 16.66950 | | 18.84 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 19/12/2016 | Foreign Exchange Future | | 16.78790 | 16.78790 | | 16.93260 | 16.93260 | | 19.37 | 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 |
|------------------|---------------|-------------------------|--------|------------|-----------|---------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| 10Y STND | On 17/12/2025 | Interest Rate Swap | | | 101.59684 | | 101.59684 | | 101.87645 | 101.87645 | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 19/12/2016 | Interest Rate Swap | | | 100.03228 | | 100.03228 | | 100.08673 | 100.08673 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 18/12/2017 | Interest Rate Swap | | | 100.31191 | | 100.31191 | | 100.43133 | 100.43133 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 17/12/2020 | Interest Rate Swap | | | 100.15425 | | 100.15425 | | 100.34482 | 100.34482 | | | 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 05/11/2015 | Index Future | | | 462.95500 | | 462.95500 | | 462.36900 | 462.36900 | | | 0.00 | 0.00 | 0 | 3.00 |
| AL37 | On 04/02/2016 | Index Future | | | 470.76100 | | 470.76100 | | 470.17100 | 470.17100 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 05/11/2015 | Index Future | | | 543.43200 | | 543.43200 | | 541.91200 | 541.91200 | | | 0.00 | 0.00 | 0 | 1.00 |
| AL7T | On 04/02/2016 | Index Future | | | 552.59600 | | 552.59600 | | 551.05600 | 551.05600 | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 05/11/2015 | Index Future | | | 496.82700 | | 496.82700 | | 495.53100 | 495.53100 | | | 0.00 | 0.00 | 0 | 456.00 |
| ALBI | On 04/02/2016 | Index Future | | | 505.20400 | | 505.20400 | | 503.89200 | 503.89200 | | | 0.00 | 0.00 | 0 | 146.00 |
| ALBI | On 05/05/2016 | Index Future | | | 514.18600 | | 514.18600 | | 512.85100 | 512.85100 | | | 0.00 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/09/2015 | Foreign Exchange Future | | | 9.64250 | | 9.64250 | | 9.66220 | 9.66220 | | 14.23 | 0.00 | 0.00 | 0 | 1,980.00 |
| AU\$ / R | On 11/12/2015 | Foreign Exchange Future | | | 9.74880 | | 9.74880 | | 9.76960 | 9.76960 | | 15.02 | 0.00 | 0.00 | 0 | 9,760.00 |
| AU\$ / R | On 11/12/2015 | Foreign Exchange Future | 9.30 | Put | 106.21970 | 0.10622 | | 117.28040 | 0.11728 | 106.220 | 14.30 | 0.25 | 0.00 | 0 | 201.00 | |
| AU\$ / R | On 11/12/2015 | Foreign Exchange Future | 9.60 | Call | 368.31190 | 0.36831 | | 401.67650 | 0.40168 | 368.312 | 14.78 | 0.60 | 0.00 | 0 | 201.00 | |
| AU\$ / R | On 11/12/2015 | Foreign Exchange Future | 10.20 | Call | 154.62510 | 0.15463 | | 181.13370 | 0.18113 | 154.625 | 16.57 | 0.31 | 0.00 | 0 | 201.00 | |
| AU\$ / R | On 14/03/2016 | Foreign Exchange Future | | | 9.87290 | | 9.87290 | | 9.89490 | 9.89490 | | 14.05 | 0.00 | 0.00 | 0 | 2,250.00 |
| AU\$ / R | On 13/06/2016 | Foreign Exchange Future | | | 9.99820 | | 9.99820 | | 10.02450 | 10.02450 | | 15.29 | 0.00 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 19/09/2016 | Foreign Exchange Future | | | 10.14350 | | 10.14350 | | 10.17380 | 10.17380 | | 15.86 | 0.00 | 0.00 | 0 | 0.00 |
| CAD/ R | On 14/09/2015 | Foreign Exchange Future | | | 10.39710 | | 10.39710 | | 10.42840 | 10.42840 | | 11.77 | 0.00 | 0.00 | 0 | 0.00 |
| CAD/ R | On 11/12/2015 | Foreign Exchange Future | | | 10.55640 | | 10.55640 | | 10.58920 | 10.58920 | | 16.39 | 0.00 | 0.00 | 0 | 0.00 |
| CAD/ R | On 14/03/2016 | Foreign Exchange Future | | | 10.73470 | | 10.73470 | | 10.77010 | 10.77010 | | 15.75 | 0.00 | 0.00 | 0 | 0.00 |
| CF CANDO CAGH | On 14/09/2015 | Can-Do Future | | | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | | | 0.00 | 0.00 | 0 | 24,000.00 |
| CHF / R | On 14/09/2015 | Foreign Exchange Future | | | 14.02490 | | 14.02490 | | 14.10690 | 14.10690 | | 18.38 | 0.00 | 0.00 | 0 | 1,533.00 |
| CHF / R | On 11/12/2015 | Foreign Exchange Future | | | 14.29020 | | 14.29020 | | 14.37450 | 14.37450 | | 18.88 | 0.00 | 0.00 | 0 | 7,345.00 |
| CHF / R | On 14/03/2016 | Foreign Exchange Future | | | 14.59360 | | 14.59360 | | 14.68160 | 14.68160 | | 18.86 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 14/09/2015 | Foreign Exchange Future | | | 2.12060 | | 2.12060 | | 2.13590 | 2.13590 | | 23.49 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 11/12/2015 | Foreign Exchange Future | | | 2.13350 | | 2.13350 | | 2.14980 | 2.14980 | | 17.81 | 0.00 | 0.00 | 0 | 25,110.00 |
| CNH / R | On 14/03/2016 | Foreign Exchange Future | | | 2.15190 | | 2.15190 | | 2.16840 | 2.16840 | | 18.15 | 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 |
|------------------|---------------|-------------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| DKK / R | On 14/09/2015 | Foreign Exchange Future | 2.05180 | | 2.05180 | | 2.07030 | 2.07030 | | 18.00 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 11/12/2015 | Foreign Exchange Future | 2.08840 | | 2.08840 | | 2.10750 | 2.10750 | | 21.82 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 14/03/2016 | Foreign Exchange Future | 2.12980 | | 2.12980 | | 2.14960 | 2.14960 | | 17.51 | 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 05/11/2015 | Bond Future | 9.96419 | | 80.76497 | | 10.00291 | 80.49597 | | | 0.00 | 0.00 | 0 | 6,441.00 |
| ES33 | On 04/02/2016 | Bond Future | 10.05488 | | 82.12682 | | 10.09466 | 81.85475 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 05/05/2016 | Bond Future | 10.13559 | | 79.79713 | | 10.17659 | 79.52065 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 15/09/2033 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33A | On 15/09/2033 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 25/04/2042 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 05/11/2015 | GOVI | 493.48900 | | 493.48900 | | 492.25900 | 492.25900 | | | 0.00 | 0.00 | 0 | 445.00 |
| GOVI | On 04/02/2016 | GOVI | 501.81000 | | 501.81000 | | 500.56500 | 500.56500 | | | 0.00 | 0.00 | 0 | 26.00 |
| GOVI | On 05/05/2016 | GOVI | 510.73200 | | 510.73200 | | 509.46400 | 509.46400 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 05/11/2015 | Bond Future | 122.57354 | | 122.57354 | | 122.67258 | 122.67258 | | | 0.00 | 0.00 | 0 | 544.00 |
| I2025 | On 04/02/2016 | Bond Future | 123.42712 | | 123.42712 | | 123.52990 | 123.52990 | | | 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 05/11/2015 | Bond Future | 102.86944 | | 102.86944 | | 103.16984 | 103.16984 | | | 0.00 | 0.00 | 0 | 100.00 |
| I2033 | On 04/02/2016 | Bond Future | 104.61243 | | 104.61243 | | 104.91971 | 104.91971 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 05/05/2016 | Bond Future | 105.49107 | | 105.49107 | | 105.80495 | 105.80495 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 05/11/2015 | Bond Future | 125.74483 | | 125.74483 | | 125.73694 | 125.73694 | | | 0.00 | 0.00 | 0 | 7,020.00 |
| I2038 | On 04/02/2016 | Bond Future | 126.49929 | | 126.49929 | | 126.49314 | 126.49314 | | | 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 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| I2046 | On 05/11/2015 | Bond Future | | 125.71435 | 125.71435 | | 125.70589 | 125.70589 | | | 0.00 | 0.00 | 0 | 6,432.00 |
| I2046 | On 04/02/2016 | Bond Future | | 127.84436 | 127.84436 | | 127.83806 | 127.83806 | | | 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 05/11/2015 | Bond Future | | 132.61147 | 132.61147 | | 132.44339 | 132.44339 | | | 0.00 | 0.00 | 0 | 4,911.00 |
| I2050 | On 04/02/2016 | Bond Future | | 133.32188 | 133.32188 | | 133.15323 | 133.15323 | | | 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 05/11/2015 | Index Future | | 231.19800 | 231.19800 | | 231.22400 | 231.22400 | | | 0.00 | 9,247,920.00 | 4 | 969.00 |
| IGOV | On 04/02/2016 | Index Future | | 235.11500 | 235.11500 | | 235.14400 | 235.14400 | | | 0.00 | 0.00 | 0 | 82.00 |
| IGOV | On 05/05/2016 | Index Future | | 239.31300 | 239.31300 | | 239.34300 | 239.34300 | | | 0.00 | 0.00 | 0 | 0.00 |
| ILBI | On 05/11/2015 | Index Future | | 626.85600 | 626.85600 | | 626.90900 | 626.90900 | | | 0.00 | 0.00 | 0 | 0.00 |
| ILBI | On 04/02/2016 | Index Future | | 637.57600 | 637.57600 | | 637.63200 | 637.63200 | | | 0.00 | 0.00 | 0 | 160.00 |
| JIBAR FUTURE | On 16/09/2015 | Jibar Tradeable Future | | 6.34000 | 93.66000 | | 6.38000 | 93.62000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/10/2015 | Jibar Tradeable Future | | 6.47000 | 93.53000 | | 6.47000 | 93.53000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/11/2015 | Jibar Tradeable Future | | 6.54000 | 93.46000 | | 6.56000 | 93.44000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/12/2015 | Jibar Tradeable Future | | 6.64000 | 93.36000 | | 6.63000 | 93.37000 | | | 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 | | 6.82000 | 93.18000 | | 6.78000 | 93.22000 | | | 0.00 | 0.00 | 0 | 2,000.00 |
| JIBAR FUTURE | On 16/03/2016 | Jibar Tradeable Future | | 6.88000 | 93.12000 | | 6.85000 | 93.15000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/06/2016 | Jibar Tradeable Future | | 7.18000 | 92.82000 | | 7.11000 | 92.89000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/09/2016 | Jibar Tradeable Future | | 7.40000 | 92.60000 | | 7.30000 | 92.70000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/12/2016 | Jibar Tradeable Future | | 7.62000 | 92.38000 | | 7.49000 | 92.51000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/03/2017 | Jibar Tradeable Future | | 7.77000 | 92.23000 | | 7.64000 | 92.36000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/06/2017 | Jibar Tradeable Future | | 7.91000 | 92.09000 | | 7.75000 | 92.25000 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 14/09/2015 | Foreign Exchange Future | | 0.13040 | 0.13040 | | 0.12970 | 0.12970 | | | 0.00 | 0.00 | 0 | 13.00 |
| KES / R | On 11/12/2015 | Foreign Exchange Future | | 0.13030 | 0.13030 | | 0.12960 | 0.12960 | | | 0.00 | 0.00 | 0 | 1,960.00 |
| KES / R | On 14/03/2016 | Foreign Exchange Future | | 0.12990 | 0.12990 | | 0.12900 | 0.12900 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 13/06/2016 | Foreign Exchange Future | | 0.12880 | 0.12880 | | 0.12790 | 0.12790 | | | 0.00 | 0.00 | 0 | 0.00 |
| NGN / R | On 14/09/2015 | Foreign Exchange Future | | 0.06880 | 0.06880 | | 0.06930 | 0.06930 | | | 0.00 | 0.00 | 0 | 2,000.00 |
| NGN / R | On 11/12/2015 | Foreign Exchange Future | | 0.06240 | 0.06240 | | 0.06240 | 0.06240 | | | 0.00 | 0.00 | 0 | 28,268.00 |
| NGN / R | On 14/03/2016 | Foreign Exchange Future | | 0.05820 | 0.05820 | | 0.05920 | 0.05920 | | | 0.00 | 0.00 | 0 | 0.00 |
| NGN / R | On 13/06/2016 | Foreign Exchange Future | | 0.05570 | 0.05570 | | 0.05710 | 0.05710 | | | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 14/09/2015 | Foreign Exchange Future | | 8.76910 | 8.76910 | | 8.72380 | 8.72380 | | 17.34 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 23/09/2015 | Any day expiry | | 8.78100 | 8.78100 | | 8.73520 | 8.73520 | | 14.87 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 23/09/2015 | Any day expiry | 8.63 | Put | 44.42220 | 0.04442 | 62.26640 | 0.06227 | 44.422 | 15.11 | 0.27 | 0.00 | 0 | 8,000.00 |
| NZ\$ / R | On 11/12/2015 | Foreign Exchange Future | | 8.85190 | 8.85190 | | 8.80640 | 8.80640 | | 12.21 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 14/03/2016 | Foreign Exchange Future | | 8.94720 | 8.94720 | | 8.90250 | 8.90250 | | 14.69 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 13/06/2016 | Foreign Exchange Future | | 9.04450 | 9.04450 | | 9.00250 | 9.00250 | | 15.37 | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| QUANTO € / \$ | On 14/09/2015 | Foreign Exchange Future | | | 1.11710 | | 1.11710 | | 1.11920 | 1.11920 | | | 0.00 | 4,468.40 | 4 | 379.00 |
| QUANTO € / \$ | On 11/12/2015 | Foreign Exchange Future | | | 1.11880 | | 1.11880 | | 1.12090 | 1.12090 | | | 0.00 | 167,820.00 | 150 | 3.00 |
| QUANTO € / \$ | On 14/03/2016 | Foreign Exchange Future | | | 1.12100 | | 1.12100 | | 1.12310 | 1.12310 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 13/06/2016 | Foreign Exchange Future | | | 1.12360 | | 1.12360 | | 1.12560 | 1.12560 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 05/11/2015 | Bond Future | | | 8.48840 | | 118.34425 | | 8.53678 | 117.96840 | | 9.58 | 0.00 | 30,414,472.25 | 257 | 32,416.00 |
| R186 | On 05/11/2015 | Bond Future | 7.73 | Call | 175.01000 | | 0.17501 | | 141.04000 | 0.14104 | 175.010 | 9.31 | 0.09 | 0.00 | 0 | 169.00 |
| R186 | On 05/11/2015 | Bond Future | 7.75 | Call | 189.74000 | | 0.18974 | | 153.42000 | 0.15342 | 189.740 | 9.32 | 0.09 | 0.00 | 0 | 1,200.00 |
| R186 | On 05/11/2015 | Bond Future | 7.86 | Call | 290.43000 | | 0.29043 | | 238.60000 | 0.23860 | 290.430 | 9.36 | 0.13 | 0.00 | 0 | 674.00 |
| R186 | On 05/11/2015 | Bond Future | 8.00 | Call | 474.45000 | | 0.47445 | | 397.59000 | 0.39759 | 474.450 | 9.41 | 0.20 | 0.00 | 0 | 200.00 |
| R186 | On 05/11/2015 | Bond Future | 8.22 | Put | 3,038.55000 | | 3.03855 | | 3,290.06000 | 3.29006 | 3,038.550 | 9.48 | 0.68 | 0.00 | 0 | 1,090.00 |
| R186 | On 05/11/2015 | Bond Future | 8.25 | Put | 2,877.84000 | | 2.87784 | | 3,122.13000 | 3.12213 | 2,877.840 | 9.49 | 0.66 | 0.00 | 0 | 8,650.00 |
| R186 | On 05/11/2015 | Bond Future | 8.35 | Call | 1,295.20000 | | 1.29520 | | 1,137.43000 | 1.13743 | 1,295.200 | 9.53 | 0.41 | 0.00 | 0 | 843.00 |
| R186 | On 05/11/2015 | Bond Future | 8.35 | Put | 2,379.80000 | | 2.37980 | | 2,597.88000 | 2.59788 | 2,379.800 | 9.53 | 0.59 | 0.00 | 0 | 9,430.00 |
| R186 | On 05/11/2015 | Bond Future | 8.45 | Call | 1,640.39000 | | 1.64039 | | 1,455.68000 | 1.45568 | 1,640.390 | 9.56 | 0.48 | 0.00 | 0 | 200.00 |
| R186 | On 05/11/2015 | Bond Future | 8.45 | Put | 1,939.92000 | | 1.93992 | | 2,131.06000 | 2.13106 | 1,939.920 | 9.56 | 0.52 | 0.00 | 0 | 6,308.00 |
| R186 | On 05/11/2015 | Bond Future | 8.50 | Put | 1,741.81000 | | 1.74181 | | 1,919.47000 | 1.91947 | 1,741.810 | 9.58 | 0.48 | 0.00 | 0 | 4,666.00 |
| R186 | On 05/11/2015 | Bond Future | 8.50 | Call | 1,832.08000 | | 1.83208 | | 1,633.89000 | 1.63389 | 1,832.080 | 9.58 | 0.52 | 0.00 | 0 | 650.00 |
| R186 | On 05/11/2015 | Bond Future | 8.55 | Put | 1,561.37000 | | 1.56137 | | 1,726.13000 | 1.72613 | 1,561.370 | 9.62 | 0.45 | 0.00 | 0 | 4,667.00 |
| R186 | On 05/11/2015 | Bond Future | 8.75 | Put | 974.78000 | | 0.97478 | | 1,091.50000 | 1.09150 | 974.780 | 9.76 | 0.32 | 0.00 | 0 | 10,200.00 |
| R186 | On 05/11/2015 | Bond Future | 8.85 | Put | 754.86000 | | 0.75486 | | 850.64000 | 0.85064 | 754.860 | 9.83 | 0.26 | 0.00 | 0 | 2,283.00 |
| R186 | On 05/11/2015 | Bond Future | 9.00 | Put | 501.85000 | | 0.50185 | | 570.87000 | 0.57087 | 501.850 | 9.94 | 0.19 | 0.00 | 0 | 2,600.00 |
| R186 | On 04/02/2016 | Bond Future | | | 8.54912 | | 115.04157 | | 8.59906 | 114.66164 | | 9.53 | 0.00 | 0.00 | 0 | 5,365.00 |
| R186 | On 04/02/2016 | Bond Future | 8.75 | Put | 2,073.39000 | | 2.07339 | | 2,244.91000 | 2.24491 | 2,073.390 | 9.53 | 0.40 | 0.00 | 0 | 6,700.00 |
| R186 | On 05/05/2016 | Bond Future | | | 8.59886 | | 117.08867 | | 8.65065 | 116.70259 | | 9.41 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 04/08/2016 | Bond Future | | | 8.64727 | | 113.92720 | | 8.70120 | 113.53341 | | 9.53 | 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 05/11/2015 | Bond Future | | | 293.00184 | | 293.00184 | | 293.18728 | 293.18728 | | | 0.00 | 0.00 | 0 | 927.00 |
| R197 | On 04/02/2016 | Bond Future | | | 291.60500 | | 291.60500 | | 291.79835 | 291.79835 | | | 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 05/11/2015 | Bond Future | | | 238.81222 | | 238.81222 | | 238.79870 | 238.79870 | | | 0.00 | 0.00 | 0 | 53,286.00 |
| R202 | On 04/02/2016 | Bond Future | | | 239.47967 | | 239.47967 | | 239.46979 | 239.46979 | | | 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 05/11/2015 | Bond Future | | | 8.35689 | | 98.23265 | | 8.39563 | 98.02850 | | 7.56 | 0.00 | 5,992,191.65 | 61 | 14,866.00 |
| R2023 | On 04/02/2016 | Bond Future | | | 8.43216 | | 99.88903 | | 8.47241 | 99.68328 | | 6.89 | 0.00 | 0.00 | 0 | 1,050.00 |
| R2023 | On 05/05/2016 | Bond Future | | | 8.48709 | | 97.73701 | | 8.52916 | 97.52810 | | 7.19 | 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 |
|------------------|---------------|--------------------|--------|------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| R2023 | On 28/02/2023 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R203 | On 05/11/2015 | Bond Future | | | 7.43190 | | 102.64064 | | 7.47375 | 102.56896 | | 2.09 | 0.00 | 0.00 | 0 | 15,250.00 |
| R203 | On 04/02/2016 | Bond Future | | | 7.53849 | | 104.37131 | | 7.58614 | 104.30035 | | 1.27 | 0.00 | 0.00 | 0 | 0.00 |
| R203 | On 05/05/2016 | Bond Future | | | 7.59931 | | 102.05810 | | 7.65587 | 101.98643 | | 1.56 | 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 05/11/2015 | Bond Future | | | 8.88737 | | 95.11006 | | 8.93552 | 94.74585 | | | 0.00 | 0.00 | 0 | 9,973.00 |
| R2030 | On 04/02/2016 | Bond Future | | | 8.94926 | | 92.70715 | | 8.99875 | 92.33860 | | | 0.00 | 0.00 | 0 | 400.00 |
| R2030 | On 31/01/2030 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 05/11/2015 | Bond Future | | | 8.97229 | | 94.76875 | | 9.01538 | 94.41992 | | | 0.00 | 0.00 | 0 | 1,579.00 |
| R2032 | On 04/02/2016 | Bond Future | | | 9.03360 | | 96.36691 | | 9.07781 | 96.01401 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 05/05/2016 | Bond Future | | | 9.08636 | | 93.92412 | | 9.13187 | 93.56558 | | | 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 05/11/2015 | Bond Future | | | 9.05936 | | 97.10011 | | 9.09198 | 96.80819 | | | 0.00 | 26,217,029.70 | 270 | 51,105.00 |
| R2037 | On 04/02/2016 | Bond Future | | | 9.11710 | | 94.48031 | | 9.15048 | 94.18530 | | | 0.00 | 0.00 | 0 | 370.00 |
| R2037 | On 05/05/2016 | Bond Future | | | 9.16800 | | 96.16209 | | 9.20229 | 95.86236 | | | 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 05/11/2015 | Bond Future | | | 7.77145 | | 103.71170 | | 7.80665 | 103.61566 | | 3.44 | 0.00 | 0.00 | 0 | 23,871.00 |
| R204 | On 04/02/2016 | Bond Future | | | 7.86264 | | 101.42378 | | 7.90054 | 101.32805 | | 2.80 | 0.00 | 0.00 | 0 | 0.00 |
| R204 | On 05/05/2016 | Bond Future | | | 7.93096 | | 103.22836 | | 7.97267 | 103.13147 | | 3.02 | 0.00 | 0.00 | 0 | 0.00 |
| R204 | On 21/12/2018 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R204/R203 | On 21/12/2018 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 05/11/2015 | Bond Future | | | 9.09220 | | 98.94360 | | 9.12469 | 98.62580 | | | 0.00 | 26,615,828.40 | 269 | 17,486.00 |
| R2044 | On 04/02/2016 | Bond Future | | | 9.14672 | | 96.22979 | | 9.17995 | 95.90846 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 05/05/2016 | Bond Future | | | 9.19473 | | 97.94275 | | 9.22884 | 97.61617 | | | 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 05/11/2015 | Bond Future | | | 9.07794 | | 98.28580 | | 9.11048 | 97.95876 | | | 0.00 | 26,537,166.00 | 270 | 48,592.00 |
| R2048 | On 04/02/2016 | Bond Future | | | 9.13395 | | 99.94303 | | 9.16724 | 99.61235 | | | 0.00 | 0.00 | 0 | 250.00 |
| R2048 | On 05/05/2016 | Bond Future | | | 9.17796 | | 97.28512 | | 9.21210 | 96.94909 | | | 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 05/11/2015 | Bond Future | | | 8.01465 | | 99.63750 | | 8.05431 | 99.50127 | | 4.60 | 0.00 | 0.00 | 0 | 44,623.00 |
| R207 | On 05/11/2015 | Bond Future | 7.43 | Call | 112.90000 | | 0.11290 | | 92.56000 | 0.09256 | 112.900 | 4.49 | 0.13 | 0.00 | 0 | 53.00 |
| R207 | On 05/11/2015 | Bond Future | 7.50 | Call | 148.74000 | | 0.14874 | | 123.57000 | 0.12357 | 148.740 | 4.50 | 0.16 | 0.00 | 0 | 19.00 |
| R207 | On 04/02/2016 | Bond Future | | | 8.09993 | | 97.67594 | | 8.14197 | 97.53925 | | 4.12 | 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| R207 | On 04/02/2016 | Bond Future | 7.27 | Call | 167.83000 | | 0.16783 | | 145.14000 | 0.14514 | 167.830 | 3.93 | 0.14 | 0.00 | 0 | 43.00 |
| R207 | On 04/02/2016 | Bond Future | 7.50 | Call | 305.66000 | | 0.30566 | | 268.75000 | 0.26875 | 305.660 | 3.98 | 0.22 | 0.00 | 0 | 19.00 |
| R207 | On 05/05/2016 | Bond Future | | | 8.17150 | | 99.41409 | | 8.21667 | 99.27548 | | 4.25 | 0.00 | 0.00 | 0 | 0.00 |
| R207 | On 05/05/2016 | Bond Future | 7.56 | Call | 592.02000 | | 0.59202 | | 543.79000 | 0.54379 | 592.020 | 4.11 | 0.29 | 0.00 | 0 | 43.00 |
| R207 | On 04/08/2016 | Bond Future | | | 8.24345 | | 97.58737 | | 8.29262 | 97.44572 | | 4.12 | 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 05/11/2015 | Bond Future | | | 8.14902 | | 94.74043 | | 8.18817 | 94.57875 | | 5.92 | 0.00 | 0.00 | 0 | 40,314.00 |
| R208 | On 05/11/2015 | Bond Future | 8.48 | Put | 372.68000 | | 0.37268 | | 424.58000 | 0.42458 | 372.680 | 6.01 | 0.27 | 0.00 | 0 | 2,200.00 |
| R208 | On 04/02/2016 | Bond Future | | | 8.22509 | | 96.33808 | | 8.26608 | 96.17549 | | 5.28 | 0.00 | 0.00 | 0 | 0.00 |
| R208 | On 05/05/2016 | Bond Future | | | 8.28616 | | 94.65048 | | 8.32952 | 94.48552 | | 5.55 | 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 05/11/2015 | Bond Future | | | 8.99203 | | 75.26886 | | 9.02965 | 74.98996 | | 15.20 | 0.00 | 0.00 | 0 | 24,850.00 |
| R209 | On 05/11/2015 | Bond Future | 8.50 | Call | 516.17000 | | 0.51617 | | 459.84000 | 0.45984 | 516.170 | 14.95 | 0.21 | 0.00 | 0 | 900.00 |
| R209 | On 05/11/2015 | Bond Future | 9.00 | Put | 1,773.25000 | | 1.77325 | | 1,911.53000 | 1.91153 | 1,773.250 | 15.20 | 0.48 | 0.00 | 0 | 500.00 |
| R209 | On 05/11/2015 | Bond Future | 9.25 | Put | 1,025.10000 | | 1.02510 | | 1,121.30000 | 1.12130 | 1,025.100 | 15.47 | 0.33 | 0.00 | 0 | 900.00 |
| R209 | On 04/02/2016 | Bond Future | | | 9.04549 | | 76.53819 | | 9.08396 | 76.25600 | | 14.83 | 0.00 | 0.00 | 0 | 400.00 |
| R209 | On 04/02/2016 | Bond Future | 9.52 | Put | 1,496.04000 | | 1.49604 | | 1,616.55000 | 1.61655 | 1,496.040 | 15.11 | 0.30 | 0.00 | 0 | 2,200.00 |
| R209 | On 05/05/2016 | Bond Future | | | 9.09125 | | 74.75043 | | 9.13072 | 74.46364 | | 15.17 | 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 05/11/2015 | Bond Future | | | 178.92336 | | 178.92336 | | 178.91442 | 178.91442 | | | 0.00 | 0.00 | 0 | 2,298.00 |
| R210 | On 04/02/2016 | Bond Future | | | 181.95511 | | 181.95511 | | 181.94888 | 181.94888 | | | 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 05/11/2015 | Bond Future | | | 135.91108 | | 135.91108 | | 135.91298 | 135.91298 | | | 0.00 | 0.00 | 0 | 0.00 |
| R211 | On 04/02/2016 | Bond Future | | | 136.51578 | | 136.51578 | | 136.51996 | 136.51996 | | | 0.00 | 0.00 | 0 | 1,120.00 |
| R211 | On 31/01/2017 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R212 | On 05/11/2015 | Bond Future | | | 141.19189 | | 141.19189 | | 141.18588 | 141.18588 | | | 0.00 | 0.00 | 0 | 928.00 |
| R212 | On 04/02/2016 | Bond Future | | | 141.72031 | | 141.72031 | | 141.71649 | 141.71649 | | | 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 |
|--------------------------------|---------------|-------------------------|--------------|--------------|------------|--------------|--------------|----------------|-------------------|------------|-------|-------------------------|------------------|---------------------|
| R212 | On 31/01/2022 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 05/11/2015 | Bond Future | 8.91760 | | 85.50898 | | 8.96062 | 85.19503 | | 13.07 | 0.00 | 43,951,615.72 | 514 | 21,426.00 |
| R213 | On 04/02/2016 | Bond Future | 8.98033 | | 86.95081 | | 9.02449 | 86.63309 | | 12.60 | 0.00 | 0.00 | 0 | 450.00 |
| R213 | On 05/05/2016 | Bond Future | 9.02923 | | 84.94883 | | 9.07465 | 84.62601 | | 12.98 | 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 05/11/2015 | Bond Future | 9.02200 | | 76.30097 | | 9.05446 | 76.04664 | | 15.88 | 0.00 | 0.00 | 0 | 11,693.00 |
| R214 | On 04/02/2016 | Bond Future | 9.07641 | | 77.58756 | | 9.10960 | 77.33030 | | 15.54 | 0.00 | 0.00 | 0 | 4,620.00 |
| R214 | On 05/05/2016 | Bond Future | 9.11891 | | 75.67259 | | 9.15292 | 75.41117 | | 15.88 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 28/02/2041 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R214/R209 | On 28/02/2041 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| RAIN | On 14/09/2015 | Foreign Exchange Future | 24,042.59000 | 24,042.59000 | | 24,241.79000 | 24,241.79000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| RAIN | On 11/12/2015 | Foreign Exchange Future | 24,374.03000 | 24,374.03000 | | 24,580.11000 | 24,580.11000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 14/09/2015 | Foreign Exchange Future | 9.69500 | 9.69500 | | 9.72500 | 9.72500 | | | 11.59 | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 11/12/2015 | Foreign Exchange Future | 9.81180 | 9.81180 | | 9.84240 | 9.84240 | | | 16.08 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 14/09/2015 | Foreign Exchange Future | 4.52000 | 4.52000 | | 4.57220 | 4.57220 | | | 8.75 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 11/12/2015 | Foreign Exchange Future | 4.46570 | 4.46570 | | 4.51900 | 4.51900 | | | 53.31 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 14/03/2016 | Foreign Exchange Future | 4.41460 | 4.41460 | | 4.46720 | 4.46720 | | | 41.24 | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 14/09/2015 | Foreign Exchange Future | 1.38120 | 1.38120 | | 1.38590 | 1.38590 | | | | 0.00 | 0.00 | 0 | 130.00 |
| ZMW / R | On 11/12/2015 | Foreign Exchange Future | 1.34840 | 1.34840 | | 1.35330 | 1.35330 | | | | 0.00 | 0.00 | 0 | 7,688.00 |
| ZMW / R | On 14/03/2016 | Foreign Exchange Future | 1.32260 | 1.32260 | | 1.32770 | 1.32770 | | | | 0.00 | 0.00 | 0 | 0.00 |
| Total for Derivatives : | | | | | | | | | | | | 6,103,261,660.23 | 658,924 | 4,715,675.00 |
| Grand Total: | | | | | | | | | | | | 6,103,261,660.23 | 658,924 | 4,715,675.00 |