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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/01/2016

| Contract Details | Strike | Call / Put | MTM Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest | |
|--------------------|---------------|----------------|-----------|------------|-------------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|-----------|
| Derivatives | | | | | | | | | | | | | | |
| \$ / R | On 20/01/2016 | Any day expiry | 16.82600 | 16.82600 | 16.76900 | 16.76900 | | | 28.48 | 0.00 | 190,652,088.50 | 11,335 | 0.00 | |
| \$ / R | On 21/01/2016 | Any day expiry | 16.82900 | 16.82900 | 16.76900 | 16.76900 | | | 28.27 | 0.00 | 0.00 | 0 | 0.00 | |
| \$ / R | On 21/01/2016 | Any day expiry | 15.99 | Call | 839.60170 | 0.83960 | 783.41200 | 0.78341 | 839.602 | 38.59 | 0.99 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 22/01/2016 | Any day expiry | 16.82900 | 16.82900 | 16.76900 | 16.76900 | | | 24.80 | 0.00 | 0.00 | 0 | 0.00 | |
| \$ / R | On 22/01/2016 | Any day expiry | 15.66 | Call | 1,169.73220 | 1.16973 | 1,110.54240 | 1.11054 | 1,169.732 | 37.85 | 1.00 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 27/01/2016 | Any day expiry | 16.84110 | 16.84110 | 16.78410 | 16.78410 | | | 20.67 | 0.00 | 0.00 | 0 | 0.00 | |
| \$ / R | On 27/01/2016 | Any day expiry | 11.80 | Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 23.93 | 0.00 | 0.00 | 0 | 250.00 | |
| \$ / R | On 27/01/2016 | Any day expiry | 13.50 | Put | 0.01980 | 0.00002 | 0.02280 | 0.00002 | 0.020 | 42.73 | 0.00 | 0.00 | 0 | 150.00 |
| \$ / R | On 27/01/2016 | Any day expiry | 14.48 | Call | 2,361.25840 | 2.36126 | 2,304.35040 | 2.30435 | 2,361.258 | 34.49 | 1.00 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/01/2016 | Any day expiry | 15.32 | Call | 1,522.35480 | 1.52235 | 1,466.17320 | 1.46617 | 1,522.355 | 27.43 | 0.99 | 0.00 | 0 | 150.00 |
| \$ / R | On 29/01/2016 | Any day expiry | 16.84720 | 16.84720 | 16.78980 | 16.78980 | | | 21.02 | 0.00 | 0.00 | 0 | 212.00 | |
| \$ / R | On 29/01/2016 | Any day expiry | 13.74 | Put | 0.04420 | 0.00004 | 0.05600 | 0.00006 | 0.044 | 36.71 | 0.00 | 0.00 | 0 | 100.00 |
| \$ / R | On 29/01/2016 | Any day expiry | 14.26 | Call | 2,587.39560 | 2.58740 | 2,530.05020 | 2.53005 | 2,587.396 | 33.89 | 1.00 | 0.00 | 0 | 100.00 |
| \$ / R | On 29/01/2016 | Any day expiry | 14.50 | Put | 0.38850 | 0.00039 | 0.49790 | 0.00050 | 0.389 | 32.60 | 0.00 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 01/02/2016 | Any day expiry | 16.85670 | 16.85670 | 16.79790 | 16.79790 | | | 20.33 | 0.00 | 0.00 | 0 | 0.00 | |
| \$ / R | On 01/02/2016 | Any day expiry | 16.84 | Call | 255.89320 | 0.25589 | 234.48090 | 0.23448 | 255.893 | 20.31 | 0.52 | 0.00 | 0 | 2,500.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-------------------------|-------------------------|-------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| \$ / R | | On 10/02/2016 | Any day expiry | | 16.88520 | 16.88520 | 16.82210 | 16.82210 | | 20.58 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | 16.01 | Call | On 10/02/2016 | Any day expiry | 922.79840 | 0.92280 | 869.65240 | 0.86965 | 922.798 | 19.34 | 0.88 | 0.00 | 0 | 5,000.00 |
| \$ / R | | On 12/02/2016 | Any day expiry | | 16.89150 | 16.89150 | 16.82750 | 16.82750 | | 20.84 | 0.00 | 0.00 | 0 | 506.00 |
| \$ / R | 11.60 | Put | On 12/02/2016 | Any day expiry | 0.00560 | 0.00001 | 0.00790 | 0.00001 | 0.006 | 36.45 | 0.00 | 0.00 | 0 | 1,000.00 |
| \$ / R | 15.40 | Call | On 12/02/2016 | Any day expiry | 1,505.06250 | 1.50506 | 1,443.55740 | 1.44356 | 1,505.063 | 20.98 | 0.96 | 0.00 | 0 | 1,000.00 |
| \$ / R | 16.66 | Call | On 12/02/2016 | Any day expiry | 471.83090 | 0.47183 | 436.07860 | 0.43608 | 471.831 | 20.46 | 0.62 | 0.00 | 0 | 5,000.00 |
| \$ / R | 16.69 | Call | On 12/02/2016 | Any day expiry | 454.92260 | 0.45492 | 420.04620 | 0.42005 | 454.923 | 20.51 | 0.60 | 0.00 | 0 | 5,000.00 |
| \$ / R | | On 15/02/2016 | Any day expiry | | 16.90100 | 16.90100 | 16.83560 | 16.83560 | | 20.45 | 0.00 | 0.00 | 0 | 4,330.00 |
| \$ / R | | On 16/02/2016 | Any day expiry | | 16.90410 | 16.90410 | 16.83830 | 16.83830 | | 20.52 | 0.00 | 0.00 | 0 | 993.00 |
| \$ / R | | On 17/02/2016 | Any day expiry | | 16.90730 | 16.90730 | 16.84100 | 16.84100 | | 20.58 | 0.00 | 0.00 | 0 | 300.00 |
| \$ / R | | On 19/02/2016 | Any day expiry | | 16.91360 | 16.91360 | 16.84640 | 16.84640 | | 20.69 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | 13.93 | Call | On 19/02/2016 | Any day expiry | 2,984.62340 | 2.98462 | 2,917.44740 | 2.91745 | 2,984.623 | 24.74 | 1.00 | 0.00 | 0 | 3,600.00 |
| \$ / R | 14.30 | Put | On 19/02/2016 | Any day expiry | 1.80630 | 0.00181 | 1.85960 | 0.00186 | 1.806 | 23.04 | 0.01 | 0.00 | 0 | 100.00 |
| \$ / R | 14.91 | Call | On 19/02/2016 | Any day expiry | 2,008.43880 | 2.00844 | 1,941.44930 | 1.94145 | 2,008.439 | 20.23 | 0.99 | 0.00 | 0 | 100.00 |
| \$ / R | | On 25/02/2016 | Any day expiry | | 16.93250 | 16.93250 | 16.86510 | 16.86510 | | 20.77 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | 11.80 | Put | On 25/02/2016 | Any day expiry | 0.02320 | 0.00002 | 0.02640 | 0.00003 | 0.023 | 30.29 | 0.00 | 0.00 | 0 | 250.00 |
| \$ / R | 13.50 | Put | On 25/02/2016 | Any day expiry | 1.29270 | 0.00129 | 1.29540 | 0.00130 | 1.293 | 26.61 | 0.00 | 0.00 | 0 | 150.00 |
| \$ / R | 14.84 | Call | On 25/02/2016 | Any day expiry | 2,099.98990 | 2.09999 | 2,032.20970 | 2.03221 | 2,099.990 | 20.46 | 0.98 | 0.00 | 0 | 250.00 |
| \$ / R | 15.64 | Call | On 25/02/2016 | Any day expiry | 1,333.06930 | 1.33307 | 1,271.07180 | 1.27107 | 1,333.069 | 18.90 | 0.91 | 0.00 | 0 | 150.00 |
| \$ / R | | On 26/02/2016 | Any day expiry | | 16.93570 | 16.93570 | 16.86860 | 16.86860 | | 20.82 | 0.00 | 0.00 | 0 | 392.00 |
| \$ / R | | On 29/02/2016 | Any day expiry | | 16.94510 | 16.94510 | 16.87920 | 16.87920 | | 20.65 | 0.00 | 0.00 | 0 | 133.00 |
| \$ / R | 13.92 | Put | On 29/02/2016 | Any day expiry | 3.00320 | 0.00300 | 3.10110 | 0.00310 | 3.003 | 24.37 | 0.01 | 0.00 | 0 | 100.00 |
| \$ / R | 14.60 | Call | On 29/02/2016 | Any day expiry | 2,352.17610 | 2.35218 | 2,286.52540 | 2.28653 | 2,352.176 | 21.37 | 0.98 | 0.00 | 0 | 100.00 |
| \$ / R | | On 02/03/2016 | Any day expiry | | 16.95140 | 16.95140 | 16.88620 | 16.88620 | | 20.74 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | 14.60 | Call | On 02/03/2016 | Any day expiry | 2,359.63040 | 2.35963 | 2,294.68110 | 2.29468 | 2,359.630 | 21.37 | 0.98 | 0.00 | 0 | 10,000.00 |
| \$ / R | 14.61 | Call | On 02/03/2016 | Any day expiry | 2,349.73910 | 2.34974 | 2,284.79280 | 2.28479 | 2,349.739 | 21.33 | 0.98 | 0.00 | 0 | 10,000.00 |
| \$ / R | 14.62 | Call | On 02/03/2016 | Any day expiry | 2,339.84940 | 2.33985 | 2,274.90600 | 2.27491 | 2,339.849 | 21.29 | 0.98 | 0.00 | 0 | 10,000.00 |
| \$ / R | | On 07/03/2016 | Any day expiry | | 16.96710 | 16.96710 | 16.90390 | 16.90390 | | 20.66 | 0.00 | 0.00 | 0 | 301.00 |
| \$ / R | | On 11/03/2016 | Any day expiry | | 16.97960 | 16.97960 | 16.91800 | 16.91800 | | 20.91 | 0.00 | 0.00 | 0 | 272.00 |
| \$ / R | | On 14/03/2016 | Foreign Exchange Future | | 16.98910 | 16.98910 | 16.92860 | 16.92860 | | 20.78 | 0.00 | 628,919,492.90 | 37,019 | 975,562.00 |
| \$ / R | 11.55 | Put | On 14/03/2016 | Foreign Exchange Future | 0.03950 | 0.00004 | 0.04000 | 0.00004 | 0.040 | 27.19 | 0.00 | 0.00 | 0 | 42,370.00 |
| \$ / R | 11.60 | Put | On 14/03/2016 | Foreign Exchange Future | 0.04700 | 0.00005 | 0.04760 | 0.00005 | 0.047 | 27.19 | 0.00 | 0.00 | 0 | 30,000.00 |
| \$ / R | 11.80 | Put | On 14/03/2016 | Foreign Exchange Future | 0.09180 | 0.00009 | 0.09340 | 0.00009 | 0.092 | 27.19 | 0.00 | 0.00 | 0 | 1,000.00 |
| \$ / R | 11.83 | Put | On 14/03/2016 | Foreign Exchange Future | 0.10110 | 0.00010 | 0.10300 | 0.00010 | 0.101 | 27.19 | 0.00 | 0.00 | 0 | 1,204.00 |
| \$ / R | 11.91 | Put | On 14/03/2016 | Foreign Exchange Future | 0.12940 | 0.00013 | 0.12690 | 0.00013 | 0.129 | 27.17 | 0.00 | 0.00 | 0 | 788.00 |
| \$ / R | 11.95 | Put | On 14/03/2016 | Foreign Exchange Future | 0.14150 | 0.00014 | 0.13950 | 0.00014 | 0.142 | 27.10 | 0.00 | 0.00 | 0 | 1,000.00 |
| \$ / R | 12.00 | Put | On 14/03/2016 | Foreign Exchange Future | 0.15810 | 0.00016 | 0.15690 | 0.00016 | 0.158 | 27.01 | 0.00 | 0.00 | 0 | 30,000.00 |
| \$ / R | 12.11 | Put | On 14/03/2016 | Foreign Exchange Future | 0.20140 | 0.00020 | 0.20270 | 0.00020 | 0.201 | 26.82 | 0.00 | 0.00 | 0 | 786.00 |
| \$ / R | 12.26 | Put | On 14/03/2016 | Foreign Exchange Future | 0.27860 | 0.00028 | 0.28550 | 0.00029 | 0.279 | 26.55 | 0.00 | 0.00 | 0 | 10,000.00 |
| \$ / R | 12.55 | Call | On 14/03/2016 | Foreign Exchange Future | 4,439.61300 | 4.43961 | 4,379.14290 | 4.37914 | 4,439.613 | 26.04 | 1.00 | 0.00 | 0 | 12,000.00 |
| \$ / R | 12.74 | Put | On 14/03/2016 | Foreign Exchange Future | 0.75650 | 0.00076 | 0.81550 | 0.00082 | 0.757 | 25.70 | 0.00 | 0.00 | 0 | 10,000.00 |
| \$ / R | 12.80 | Call | On 14/03/2016 | Foreign Exchange Future | 4,189.95360 | 4.18995 | 4,129.52520 | 4.12953 | 4,189.954 | 25.60 | 1.00 | 0.00 | 0 | 20,000.00 |
| \$ / R | 12.95 | Put | On 14/03/2016 | Foreign Exchange Future | 1.15000 | 0.00115 | 1.26260 | 0.00126 | 1.150 | 25.33 | 0.00 | 0.00 | 0 | 38,000.00 |
| \$ / R | 13.10 | Put | On 14/03/2016 | Foreign Exchange Future | 1.54090 | 0.00154 | 1.71170 | 0.00171 | 1.541 | 25.07 | 0.00 | 0.00 | 0 | 35,000.00 |

| 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 | 13.20 | Call | 3,790.96700 | | 3.79097 | 3,730.68920 | 3.73069 | 3,790.967 | 24.89 | 1.00 | 0.00 | 0 | 1,000.00 | |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 13.26 | Put | 2.09260 | | 0.00209 | 2.35110 | 0.00235 | 2.093 | 24.78 | 0.00 | 0.00 | 0 | 10,000.00 | |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 13.50 | Call | 3,492.37440 | | 3.49237 | 3,432.33280 | 3.43233 | 3,492.374 | 24.36 | 0.99 | 0.00 | 0 | 1,000.00 | |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 13.55 | Call | 3,442.68840 | | 3.44269 | 3,382.56530 | 3.38257 | 3,442.688 | 24.27 | 0.99 | 0.00 | 0 | 12,000.00 | |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 13.75 | Put | 4.79060 | | 0.00479 | 5.05350 | 0.00505 | 4.791 | 23.69 | 0.01 | 0.00 | 0 | 4,000.00 | |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 13.76 | Call | 3,233.95420 | | 3.23395 | 3,173.71540 | 3.17372 | 3,233.954 | 23.66 | 0.99 | 0.00 | 0 | 10,000.00 | |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 13.94 | Call | 3,055.25560 | | 3.05526 | 2,994.97060 | 2.99497 | 3,055.256 | 23.08 | 0.99 | 0.00 | 0 | 788.00 | |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 13.95 | Put | 6.23740 | | 0.00624 | 6.44910 | 0.00645 | 6.237 | 23.05 | 0.01 | 0.00 | 0 | 32,000.00 | |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.00 | Call | 2,995.76290 | | 2.99576 | 2,935.45600 | 2.93546 | 2,995.763 | 22.89 | 0.99 | 0.00 | 0 | 1,750.00 | |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.10 | Call | 2,896.70330 | | 2.89670 | 2,836.35150 | 2.83635 | 2,896.703 | 22.56 | 0.99 | 0.00 | 0 | 9,370.00 | |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.20 | Put | 8.67710 | | 0.00868 | 8.76790 | 0.00877 | 8.677 | 22.24 | 0.02 | 0.00 | 0 | 800.00 | |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.21 | Call | 2,787.89260 | | 2.78789 | 2,727.47700 | 2.72748 | 2,787.893 | 22.21 | 0.98 | 0.00 | 0 | 10,000.00 | |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.26 | Put | 9.39330 | | 0.00939 | 9.44300 | 0.00944 | 9.393 | 22.05 | 0.02 | 0.00 | 0 | 402.00 | |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.31 | Call | 2,689.13530 | | 2.68914 | 2,628.64640 | 2.62865 | 2,689.135 | 21.89 | 0.98 | 0.00 | 0 | 43,156.00 | |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.50 | Call | 2,502.00510 | | 2.50201 | 2,441.32940 | 2.44133 | 2,502.005 | 21.27 | 0.98 | 0.00 | 0 | 1,300.00 | |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.50 | Put | 12.90510 | | 0.01291 | 12.72940 | 0.01273 | 12.905 | 21.27 | 0.02 | 0.00 | 0 | 2,500.00 | |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.59 | Call | 2,413.64040 | | 2.41364 | 2,352.85040 | 2.35285 | 2,413.640 | 20.98 | 0.97 | 0.00 | 0 | 1,204.00 | |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.70 | Call | 2,305.92580 | | 2.30593 | 2,244.97010 | 2.24497 | 2,305.926 | 20.63 | 0.97 | 0.00 | 0 | 2,000.00 | |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.70 | Put | 16.82580 | | 0.01683 | 16.37010 | 0.01637 | 16.826 | 20.63 | 0.03 | 0.00 | 0 | 1,600.00 | |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.75 | Call | 2,257.08130 | | 2.25708 | 2,196.03940 | 2.19604 | 2,257.081 | 20.46 | 0.97 | 0.00 | 0 | 29,370.00 | |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.80 | Put | 19.21690 | | 0.01922 | 18.58230 | 0.01858 | 19.217 | 20.30 | 0.04 | 0.00 | 0 | 15,000.00 | |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.99 | Put | 24.74680 | | 0.02475 | 23.68720 | 0.02369 | 24.747 | 19.69 | 0.05 | 0.00 | 0 | 25,000.00 | |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 15.00 | Put | 25.07870 | | 0.02508 | 23.99310 | 0.02399 | 25.079 | 19.66 | 0.05 | 0.00 | 0 | 10,000.00 | |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 15.01 | Put | 25.41520 | | 0.02542 | 24.30370 | 0.02430 | 25.415 | 19.62 | 0.05 | 0.00 | 0 | 15,000.00 | |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 15.04 | Put | 26.45230 | | 0.02645 | 25.26020 | 0.02526 | 26.452 | 19.53 | 0.05 | 0.00 | 0 | 3,000.00 | |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 15.20 | Call | 1,821.84870 | | 1.82185 | 1,759.67460 | 1.75967 | 1,821.849 | 19.01 | 0.94 | 0.00 | 0 | 500.00 | |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 15.27 | Call | 1,755.05930 | | 1.75506 | 1,695.24160 | 1.69524 | 1,755.059 | 18.78 | 0.93 | 0.00 | 0 | 38,000.00 | |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 15.45 | Put | 51.82240 | | 0.05182 | 54.60950 | 0.05461 | 51.822 | 18.80 | 0.09 | 0.00 | 0 | 15,000.00 | |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 15.53 | Call | 1,520.18930 | | 1.52019 | 1,463.10390 | 1.46310 | 1,520.189 | 18.86 | 0.90 | 0.00 | 0 | 25,000.00 | |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 15.55 | Call | 1,502.69410 | | 1.50269 | 1,445.77960 | 1.44578 | 1,502.694 | 18.87 | 0.90 | 0.00 | 0 | 10,000.00 | |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 15.56 | Call | 1,493.97690 | | 1.49398 | 1,437.14740 | 1.43715 | 1,493.977 | 18.88 | 0.89 | 0.00 | 0 | 10,000.00 | |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 15.57 | Call | 1,485.27820 | | 1.48528 | 1,428.53760 | 1.42854 | 1,485.278 | 18.89 | 0.89 | 0.00 | 0 | 5,000.00 | |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 15.59 | Call | 1,467.94090 | | 1.46794 | 1,411.38190 | 1.41138 | 1,467.941 | 18.90 | 0.89 | 0.00 | 0 | 3,000.00 | |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 15.60 | Call | 1,459.30260 | | 1.45930 | 1,402.83650 | 1.40284 | 1,459.303 | 18.91 | 0.89 | 0.00 | 0 | 2,000.00 | |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 15.75 | Call | 1,332.28740 | | 1.33229 | 1,277.37160 | 1.27737 | 1,332.287 | 19.02 | 0.86 | 0.00 | 0 | 1,000.00 | |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 15.85 | Call | 1,250.46140 | | 1.25046 | 1,196.75370 | 1.19675 | 1,250.461 | 19.10 | 0.84 | 0.00 | 0 | 2,000.00 | |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 15.85 | Put | 111.36140 | | 0.11136 | 118.15370 | 0.11815 | 111.361 | 19.10 | 0.16 | 0.00 | 0 | 10,000.00 | |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 16.00 | Call | 1,132.40640 | | 1.13241 | 1,080.77660 | 1.08078 | 1,132.406 | 19.21 | 0.80 | 0.00 | 0 | 750.00 | |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 16.00 | Put | 143.30640 | | 0.14331 | 152.17660 | 0.15218 | 143.306 | 19.21 | 0.20 | 0.00 | 0 | 201.00 | |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 16.20 | Call | 985.51340 | | 0.98551 | 938.81710 | 0.93882 | 985.513 | 19.40 | 0.75 | 0.00 | 0 | 1,000.00 | |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 16.34 | Call | 892.02370 | | 0.89202 | 847.65560 | 0.84766 | 892.024 | 19.64 | 0.71 | 0.00 | 0 | 2,500.00 | |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 16.45 | Put | 283.90650 | | 0.28391 | 301.93890 | 0.30194 | 283.907 | 19.83 | 0.32 | 0.00 | 0 | 10,000.00 | |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 16.50 | Call | 792.93350 | | 0.79293 | 751.34600 | 0.75135 | 792.934 | 19.92 | 0.66 | 0.00 | 0 | 1,000.00 | |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 16.55 | Call | 763.67570 | | 0.76368 | 722.97600 | 0.72298 | 763.676 | 20.00 | 0.65 | 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 14/03/2016 | Foreign Exchange Future | 16.75 | Call | 654.71310 | 0.65471 | 617.60660 | 0.61761 | 654.713 | 20.35 | 0.59 | 0.00 | 0 | 35,201.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 16.85 | Put | 465.89860 | 0.46590 | 491.09320 | 0.49109 | 465.899 | 20.52 | 0.44 | 0.00 | 0 | 15,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 16.90 | Put | 492.20270 | 0.49220 | 0.00000 | 0.00000 | 492.203 | 20.60 | 0.46 | 77,372,778.00 | 10,000 | 10,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 17.00 | Put | 547.09080 | 0.54709 | 0.00000 | 0.00000 | 547.091 | 20.78 | 0.49 | 1,665,202.05 | 201 | 201.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 17.18 | Call | 465.21580 | 0.46522 | 437.52460 | 0.43752 | 465.216 | 21.19 | 0.46 | 0.00 | 0 | 12,500.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 17.41 | Call | 387.24740 | 0.38725 | 363.42630 | 0.36343 | 387.247 | 21.73 | 0.40 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 18.24 | Call | 198.23720 | 0.19824 | 185.21210 | 0.18521 | 198.237 | 23.62 | 0.23 | 0.00 | 0 | 12,500.00 |
| \$ / R | On 15/03/2016 | Any day expiry | | | 16.99220 | 16.99220 | 16.93210 | 16.93210 | | 20.81 | 0.00 | 0.00 | 0 | 350.00 |
| \$ / R | On 16/03/2016 | Any day expiry | | | 16.99540 | 16.99540 | 16.93570 | 16.93570 | | 20.84 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/03/2016 | Any day expiry | 13.34 | Put | 2.71320 | 0.00271 | 2.95070 | 0.00295 | 2.713 | 24.53 | 0.01 | 0.00 | 0 | 17,991.00 |
| \$ / R | On 16/03/2016 | Any day expiry | 14.63 | Call | 2,382.15630 | 2.38216 | 2,322.73900 | 2.32274 | 2,382.156 | 20.84 | 0.97 | 0.00 | 0 | 17,991.00 |
| \$ / R | On 23/03/2016 | Any day expiry | | | 17.01740 | 17.01740 | 16.96000 | 16.96000 | | 20.66 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 23/03/2016 | Any day expiry | 13.67 | Put | 5.95240 | 0.00595 | 6.33750 | 0.00634 | 5.952 | 23.27 | 0.01 | 0.00 | 0 | 19,744.00 |
| \$ / R | On 23/03/2016 | Any day expiry | 14.97 | Call | 2,079.02130 | 2.07902 | 2,022.09400 | 2.02209 | 2,079.021 | 19.54 | 0.95 | 0.00 | 0 | 19,744.00 |
| \$ / R | On 29/03/2016 | Any day expiry | | | 17.03670 | 17.03670 | 16.97920 | 16.97920 | | 20.47 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/03/2016 | Any day expiry | 11.80 | Put | 0.36350 | 0.00036 | 0.37150 | 0.00037 | 0.364 | 26.79 | 0.00 | 0.00 | 0 | 250.00 |
| \$ / R | On 29/03/2016 | Any day expiry | 13.50 | Put | 5.48390 | 0.00548 | 5.84310 | 0.00584 | 5.484 | 23.20 | 0.01 | 0.00 | 0 | 150.00 |
| \$ / R | On 29/03/2016 | Any day expiry | 15.25 | Call | 1,836.93170 | 1.83693 | 1,782.60820 | 1.78261 | 1,836.932 | 18.53 | 0.92 | 0.00 | 0 | 250.00 |
| \$ / R | On 29/03/2016 | Any day expiry | 15.96 | Call | 1,241.28850 | 1.24129 | 1,194.08060 | 1.19408 | 1,241.289 | 18.91 | 0.80 | 0.00 | 0 | 150.00 |
| \$ / R | On 05/04/2016 | Any day expiry | | | 17.05920 | 17.05920 | 17.00160 | 17.00160 | | 20.46 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 05/04/2016 | Any day expiry | 15.87 | Call | 1,345.61260 | 1.34561 | 1,298.47250 | 1.29847 | 1,345.613 | 18.76 | 0.81 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 06/04/2016 | Any day expiry | | | 17.06240 | 17.06240 | 17.00490 | 17.00490 | | 20.47 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 06/04/2016 | Any day expiry | 16.04 | Call | 1,223.58660 | 1.22359 | 1,179.16910 | 1.17917 | 1,223.587 | 18.91 | 0.77 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 07/04/2016 | Any day expiry | | | 17.06570 | 17.06570 | 17.00810 | 17.00810 | | 20.47 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 07/04/2016 | Any day expiry | 16.23 | Call | 1,096.17660 | 1.09618 | 1,055.90590 | 1.05591 | 1,096.177 | 19.10 | 0.73 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 15/04/2016 | Any day expiry | | | 17.09140 | 17.09140 | 17.03370 | 17.03370 | | 20.48 | 0.00 | 0.00 | 0 | 1,033.00 |
| \$ / R | On 18/04/2016 | Any day expiry | | | 17.10100 | 17.10100 | 17.04330 | 17.04330 | | 20.38 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/04/2016 | Any day expiry | 13.97 | Put | 13.94310 | 0.01394 | 15.05160 | 0.01505 | 13.943 | 20.64 | 0.02 | 0.00 | 0 | 17,896.00 |
| \$ / R | On 18/04/2016 | Any day expiry | 15.42 | Call | 1,771.67230 | 1.77167 | 1,721.41390 | 1.72141 | 1,771.672 | 18.22 | 0.88 | 0.00 | 0 | 17,896.00 |
| \$ / R | On 18/04/2016 | Any day expiry | 17.09 | Call | 691.05390 | 0.69105 | 667.07290 | 0.66707 | 691.054 | 20.36 | 0.52 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 26/04/2016 | Any day expiry | | | 17.12710 | 17.12710 | 17.06930 | 17.06930 | | 20.34 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/04/2016 | Any day expiry | 11.80 | Put | 1.61160 | 0.00161 | 1.74050 | 0.00174 | 1.612 | 26.10 | 0.00 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/04/2016 | Any day expiry | 13.50 | Put | 8.80640 | 0.00881 | 9.34510 | 0.00935 | 8.806 | 21.25 | 0.01 | 0.00 | 0 | 150.00 |
| \$ / R | On 26/04/2016 | Any day expiry | 15.66 | Call | 1,611.00160 | 1.61100 | 1,564.30000 | 1.56430 | 1,611.002 | 18.41 | 0.84 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/04/2016 | Any day expiry | 16.29 | Call | 1,154.31010 | 1.15431 | 1,117.91590 | 1.11792 | 1,154.310 | 18.99 | 0.71 | 0.00 | 0 | 150.00 |
| \$ / R | On 10/05/2016 | Any day expiry | | | 17.17340 | 17.17340 | 17.11540 | 17.11540 | | 20.03 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 10/05/2016 | Any day expiry | 14.28 | Put | 28.42080 | 0.02842 | 29.50660 | 0.02951 | 28.421 | 19.35 | 0.04 | 0.00 | 0 | 8,403.00 |
| \$ / R | On 10/05/2016 | Any day expiry | 15.51 | Call | 1,795.60310 | 1.79560 | 1,748.13120 | 1.74813 | 1,795.603 | 18.19 | 0.86 | 0.00 | 0 | 8,403.00 |
| \$ / R | On 13/05/2016 | Any day expiry | | | 17.18330 | 17.18330 | 17.12530 | 17.12530 | | 20.34 | 0.00 | 0.00 | 0 | 50.00 |
| \$ / R | On 27/05/2016 | Any day expiry | | | 17.22960 | 17.22960 | 17.17140 | 17.17140 | | 20.27 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/05/2016 | Any day expiry | 11.80 | Put | 2.60610 | 0.00261 | 2.78260 | 0.00278 | 2.606 | 24.19 | 0.00 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/05/2016 | Any day expiry | 13.50 | Put | 11.69360 | 0.01169 | 12.37650 | 0.01238 | 11.694 | 19.68 | 0.02 | 0.00 | 0 | 150.00 |
| \$ / R | On 27/05/2016 | Any day expiry | 16.13 | Call | 1,414.64430 | 1.41464 | 1,376.18330 | 1.37618 | 1,414.644 | 18.75 | 0.74 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/05/2016 | Any day expiry | 16.70 | Call | 1,076.10620 | 1.07611 | 1,046.11420 | 1.04611 | 1,076.106 | 19.55 | 0.63 | 0.00 | 0 | 150.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|----------|-------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| \$ / R | On 31/05/2016 | Any day expiry | | 17.24280 | 17.24280 | | 17.18460 | 17.18460 | | 20.36 | 0.00 | 0.00 | 0 | 230.00 |
| \$ / R | On 06/06/2016 | Any day expiry | | 17.26270 | 17.26270 | | 17.20430 | 17.20430 | | 20.32 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 06/06/2016 | Any day expiry | 12.20 | Put | 4.80670 | 0.00481 | 5.17450 | 0.00517 | 4.807 | 23.05 | 0.01 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 06/06/2016 | Any day expiry | 15.45 | Call | 1,965.95320 | 1.96595 | 1,917.86040 | 1.91786 | 1,965.953 | 18.14 | 0.85 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 08/06/2016 | Any day expiry | | 17.26930 | 17.26930 | | 17.21090 | 17.21090 | | 20.34 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 08/06/2016 | Any day expiry | 14.60 | Put | 52.96220 | 0.05296 | 58.14490 | 0.05814 | 52.962 | 18.15 | 0.06 | 0.00 | 0 | 8,219.00 |
| \$ / R | On 08/06/2016 | Any day expiry | 15.78 | Call | 1,717.83000 | 1.71783 | 1,674.83280 | 1.67483 | 1,717.830 | 18.37 | 0.80 | 0.00 | 0 | 8,219.00 |
| \$ / R | On 09/06/2016 | Any day expiry | | 17.27260 | 17.27260 | | 17.21420 | 17.21420 | | 20.34 | 0.00 | 0.00 | 0 | 264.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | | 17.28580 | 17.28580 | | 17.22740 | 17.22740 | | 20.37 | 0.00 | 304,956,083.60 | 17,642 | 88,775.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 12.16 | Put | 5.00590 | 0.00501 | 5.43440 | 0.00543 | 5.006 | 22.86 | 0.01 | 0.00 | 0 | 330.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 12.91 | Put | 8.20110 | 0.00820 | 8.99670 | 0.00900 | 8.201 | 20.59 | 0.01 | 0.00 | 0 | 6,600.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 13.00 | Put | 8.70180 | 0.00870 | 9.55810 | 0.00956 | 8.702 | 20.31 | 0.01 | 0.00 | 0 | 750.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 13.20 | Put | 9.93060 | 0.00993 | 10.93900 | 0.01094 | 9.931 | 19.71 | 0.01 | 0.00 | 0 | 700.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 13.50 | Call | 3,797.92540 | 3.79793 | 3,740.81320 | 3.74081 | 3,797.925 | 18.80 | 0.98 | 0.00 | 0 | 53,633.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 13.50 | Put | 12.12540 | 0.01213 | 13.41320 | 0.01341 | 12.125 | 18.80 | 0.02 | 0.00 | 0 | 545.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 13.53 | Put | 12.37170 | 0.01237 | 13.69100 | 0.01369 | 12.372 | 18.70 | 0.02 | 0.00 | 0 | 36,230.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 14.25 | Put | 30.73960 | 0.03074 | 36.03700 | 0.03604 | 30.740 | 17.82 | 0.04 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 14.50 | Put | 45.57590 | 0.04558 | 52.07670 | 0.05208 | 45.576 | 17.88 | 0.05 | 0.00 | 0 | 17,500.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 14.85 | Put | 75.47210 | 0.07547 | 83.72570 | 0.08373 | 75.472 | 17.96 | 0.08 | 0.00 | 0 | 8,000.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 14.93 | Call | 2,439.88680 | 2.43989 | 2,390.13970 | 2.39014 | 2,439.887 | 17.98 | 0.91 | 0.00 | 0 | 330.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 15.00 | Call | 2,378.03450 | 2.37803 | 2,328.63210 | 2.32863 | 2,378.035 | 18.00 | 0.90 | 0.00 | 0 | 53,633.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 16.00 | Put | 296.14610 | 0.29615 | 314.21100 | 0.31421 | 296.146 | 18.55 | 0.24 | 0.00 | 0 | 700.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 16.10 | Call | 1,513.42870 | 1.51343 | 1,474.34640 | 1.47435 | 1,513.429 | 18.64 | 0.75 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 16.23 | Call | 1,427.42770 | 1.42743 | 1,389.99470 | 1.38999 | 1,427.428 | 18.76 | 0.72 | 0.00 | 0 | 750.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 16.50 | Put | 475.61170 | 0.47561 | 0.00000 | 0.00000 | 475.612 | 19.05 | 0.33 | 1,693,750.80 | 300 | 300.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 16.53 | Call | 1,244.61080 | 1.24461 | 1,213.82470 | 1.21382 | 1,244.611 | 19.10 | 0.67 | 0.00 | 0 | 36,230.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 16.63 | Put | 534.24080 | 0.53424 | 563.14310 | 0.56314 | 534.241 | 19.26 | 0.35 | 0.00 | 0 | 6,000.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 16.65 | Put | 543.58810 | 0.54359 | 0.00000 | 0.00000 | 543.588 | 19.30 | 0.36 | 5,210,328.78 | 850 | 850.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 16.93 | Call | 1,039.16640 | 1.03917 | 1,013.37870 | 1.01338 | 1,039.166 | 19.76 | 0.59 | 0.00 | 0 | 700.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 17.06 | Call | 979.55340 | 0.97955 | 955.27900 | 0.95528 | 979.553 | 19.97 | 0.57 | 0.00 | 0 | 545.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 17.79 | Call | 702.65350 | 0.70265 | 685.49760 | 0.68550 | 702.654 | 21.18 | 0.44 | 0.00 | 0 | 6,000.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 18.00 | Call | 639.10050 | 0.63910 | 0.00000 | 0.00000 | 639.101 | 21.52 | 0.41 | 11,962,763.46 | 1,700 | 850.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 18.07 | Call | 619.32080 | 0.61932 | 604.44310 | 0.60444 | 619.321 | 21.64 | 0.40 | 0.00 | 0 | 17,500.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 18.17 | Call | 592.26960 | 0.59227 | 578.39080 | 0.57839 | 592.270 | 21.80 | 0.38 | 0.00 | 0 | 6,600.00 |
| \$ / R | On 24/06/2016 | Any day expiry | | 17.32220 | 17.32220 | | 17.26360 | 17.26360 | | 20.35 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 24/06/2016 | Any day expiry | 15.17 | Put | 122.78080 | 0.12278 | 133.15410 | 0.13315 | 122.781 | 17.95 | 0.12 | 0.00 | 0 | 7,900.00 |
| \$ / R | On 24/06/2016 | Any day expiry | 16.64 | Call | 1,237.06130 | 1.23706 | 1,207.29280 | 1.20729 | 1,237.061 | 19.27 | 0.65 | 0.00 | 0 | 7,900.00 |
| \$ / R | On 28/06/2016 | Any day expiry | | 17.33540 | 17.33540 | | 17.27680 | 17.27680 | | 20.39 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/06/2016 | Any day expiry | 11.80 | Put | 3.11500 | 0.00312 | 3.65520 | 0.00366 | 3.115 | 22.36 | 0.00 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/06/2016 | Any day expiry | 13.50 | Put | 12.82000 | 0.01282 | 14.26960 | 0.01427 | 12.820 | 18.22 | 0.02 | 0.00 | 0 | 150.00 |
| \$ / R | On 28/06/2016 | Any day expiry | 16.62 | Call | 1,264.33900 | 1.26434 | 1,235.03300 | 1.23503 | 1,264.339 | 19.19 | 0.65 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/06/2016 | Any day expiry | 17.04 | Call | 1,057.08780 | 1.05709 | 1,032.72180 | 1.03272 | 1,057.088 | 19.88 | 0.58 | 0.00 | 0 | 150.00 |
| \$ / R | On 26/07/2016 | Any day expiry | | 17.42890 | 17.42890 | | 17.37000 | 17.37000 | | 20.36 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/07/2016 | Any day expiry | 16.60 | Put | 571.61960 | 0.57162 | 599.88610 | 0.59989 | 571.620 | 19.06 | 0.34 | 0.00 | 0 | 7,229.00 |

| 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 26/07/2016 | Any day expiry | 18.19 | Call | 758.42320 | 0.75842 | 742.82430 | 0.74282 | 758.423 | 21.54 | 0.42 | 0.00 | 0 | 7,229.00 |
| \$ / R | On 27/07/2016 | Any day expiry | | | 17.43250 | 17.43250 | 17.37360 | 17.37360 | | 20.37 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/07/2016 | Any day expiry | 11.80 | Put | 4.04770 | 0.00405 | 4.87600 | 0.00488 | 4.048 | 21.45 | 0.00 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/07/2016 | Any day expiry | 13.50 | Put | 14.35380 | 0.01435 | 15.87570 | 0.01588 | 14.354 | 17.36 | 0.02 | 0.00 | 0 | 150.00 |
| \$ / R | On 27/07/2016 | Any day expiry | 17.13 | Call | 1,146.41810 | 1.14642 | 1,121.78130 | 1.12178 | 1,146.418 | 19.93 | 0.58 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/07/2016 | Any day expiry | 17.45 | Call | 1,013.76240 | 1.01376 | 992.06060 | 0.99206 | 1,013.762 | 20.44 | 0.53 | 0.00 | 0 | 150.00 |
| \$ / R | On 11/08/2016 | Any day expiry | | | 17.48550 | 17.48550 | 17.42620 | 17.42620 | | 20.47 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 11/08/2016 | Any day expiry | 12.70 | Put | 11.18150 | 0.01118 | 12.51870 | 0.01252 | 11.182 | 19.60 | 0.01 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 11/08/2016 | Any day expiry | 15.52 | Call | 2,188.70500 | 2.18870 | 2,146.31470 | 2.14631 | 2,188.705 | 17.85 | 0.83 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 26/08/2016 | Any day expiry | | | 17.53860 | 17.53860 | 17.47880 | 17.47880 | | 20.52 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/08/2016 | Any day expiry | 11.80 | Put | 5.00190 | 0.00500 | 7.47620 | 0.00748 | 5.002 | 20.69 | 0.01 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/08/2016 | Any day expiry | 13.50 | Put | 15.87700 | 0.01588 | 18.70740 | 0.01871 | 15.877 | 16.70 | 0.02 | 0.00 | 0 | 150.00 |
| \$ / R | On 26/08/2016 | Any day expiry | 17.70 | Call | 1,048.94880 | 1.04895 | 1,053.71120 | 1.05371 | 1,048.949 | 20.74 | 0.51 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/08/2016 | Any day expiry | 17.93 | Call | 967.81670 | 0.96782 | 992.22790 | 0.99223 | 967.817 | 21.06 | 0.48 | 0.00 | 0 | 150.00 |
| \$ / R | On 06/09/2016 | Any day expiry | | | 17.57750 | 17.57750 | 17.51740 | 17.51740 | | 20.53 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 06/09/2016 | Any day expiry | 17.74 | Call | 1,078.29850 | 1.07830 | 1,054.55990 | 1.05456 | 1,078.299 | 20.73 | 0.51 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 08/09/2016 | Any day expiry | | | 17.58460 | 17.58460 | 17.52450 | 17.52450 | | 20.53 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 08/09/2016 | Any day expiry | 13.78 | Put | 21.25000 | 0.02125 | 19.93580 | 0.01994 | 21.250 | 16.00 | 0.02 | 0.00 | 0 | 48,990.00 |
| \$ / R | On 08/09/2016 | Any day expiry | 17.30 | Call | 1,259.76370 | 1.25976 | 1,232.74100 | 1.23274 | 1,259.764 | 20.06 | 0.57 | 0.00 | 0 | 48,990.00 |
| \$ / R | On 09/09/2016 | Any day expiry | | | 17.58810 | 17.58810 | 17.52800 | 17.52800 | | 20.54 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/09/2016 | Any day expiry | | | 17.60230 | 17.60230 | 17.54200 | 17.54200 | | 20.52 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/09/2016 | Any day expiry | 14.95 | Put | 116.54370 | 0.11654 | 120.22580 | 0.12023 | 116.544 | 16.61 | 0.10 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 13/09/2016 | Any day expiry | 18.71 | Call | 806.93990 | 0.80694 | 789.47780 | 0.78948 | 806.940 | 22.06 | 0.40 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 15/09/2016 | Any day expiry | | | 17.60930 | 17.60930 | 17.54900 | 17.54900 | | 20.39 | 0.00 | 0.00 | 0 | 259.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | | | 17.62350 | 17.62350 | 17.56310 | 17.56310 | | 20.50 | 0.00 | 23,791,725.00 | 1,350 | 35,439.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 13.24 | Put | 18.09210 | 0.01809 | 18.05650 | 0.01806 | 18.092 | 17.46 | 0.02 | 0.00 | 0 | 405.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 14.50 | Put | 57.38060 | 0.05738 | 56.96580 | 0.05697 | 57.381 | 15.73 | 0.06 | 0.00 | 0 | 17,500.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 17.50 | Call | 1,224.17250 | 1.22417 | 1,197.38480 | 1.19738 | 1,224.173 | 20.34 | 0.55 | 0.00 | 0 | 405.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 17.70 | Call | 1,146.95180 | 1.14695 | 1,121.34360 | 1.12134 | 1,146.952 | 20.63 | 0.52 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 19.55 | Call | 641.58970 | 0.64159 | 627.84160 | 0.62784 | 641.590 | 23.18 | 0.32 | 0.00 | 0 | 17,500.00 |
| \$ / R | On 28/09/2016 | Any day expiry | | | 17.65530 | 17.65530 | 17.59470 | 17.59470 | | 20.56 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/09/2016 | Any day expiry | 11.80 | Put | 5.73800 | 0.00574 | 7.23250 | 0.00723 | 5.738 | 19.88 | 0.01 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/09/2016 | Any day expiry | 13.50 | Put | 21.14930 | 0.02115 | 21.70230 | 0.02170 | 21.149 | 16.64 | 0.02 | 0.00 | 0 | 150.00 |
| \$ / R | On 28/09/2016 | Any day expiry | 18.25 | Call | 994.64970 | 0.99465 | 972.68800 | 0.97269 | 994.650 | 21.37 | 0.46 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/09/2016 | Any day expiry | 18.41 | Call | 946.02130 | 0.94602 | 925.24980 | 0.92525 | 946.021 | 21.59 | 0.44 | 0.00 | 0 | 150.00 |
| \$ / R | On 26/10/2016 | Any day expiry | | | 17.75470 | 17.75470 | 17.69370 | 17.69370 | | 20.61 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/10/2016 | Any day expiry | 11.80 | Put | 5.37010 | 0.00537 | 7.02540 | 0.00703 | 5.370 | 18.94 | 0.01 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/10/2016 | Any day expiry | 13.50 | Put | 25.47570 | 0.02548 | 25.24090 | 0.02524 | 25.476 | 16.56 | 0.02 | 0.00 | 0 | 150.00 |
| \$ / R | On 26/10/2016 | Any day expiry | 18.77 | Call | 947.95310 | 0.94795 | 928.54490 | 0.92854 | 947.953 | 21.94 | 0.42 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/10/2016 | Any day expiry | 18.85 | Call | 926.77310 | 0.92677 | 907.85770 | 0.90786 | 926.773 | 22.04 | 0.42 | 0.00 | 0 | 150.00 |
| \$ / R | On 28/11/2016 | Any day expiry | | | 17.87730 | 17.87730 | 17.81480 | 17.81480 | | 20.64 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/11/2016 | Any day expiry | 11.80 | Put | 5.17930 | 0.00518 | 7.08990 | 0.00709 | 5.179 | 18.09 | 0.01 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/11/2016 | Any day expiry | 13.50 | Put | 28.34220 | 0.02834 | 28.99570 | 0.02900 | 28.342 | 16.27 | 0.03 | 0.00 | 0 | 150.00 |
| \$ / R | On 28/11/2016 | Any day expiry | 19.40 | Call | 908.60950 | 0.90861 | 889.90290 | 0.88990 | 908.609 | 22.60 | 0.39 | 0.00 | 0 | 400.00 |

| 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 14/12/2016 | Any day expiry | | 17.93670 | 17.93670 | | 17.87350 | 17.87350 | | 20.66 | 0.00 | 0.00 | 0 | 251.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | | 17.95520 | 17.95520 | | 17.89180 | 17.89180 | | 20.71 | 0.00 | 3,591,040.00 | 200 | 10,897.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 11.80 | Put | 6.98410 | 0.00698 | 9.05390 | 0.00905 | 6.984 | 18.31 | 0.01 | 0.00 | 0 | 250.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 13.50 | Put | 21.65550 | 0.02166 | 21.29840 | 0.02130 | 21.656 | 15.25 | 0.02 | 0.00 | 0 | 150.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.91 | Put | 128.98610 | 0.12899 | 131.99550 | 0.13200 | 128.986 | 15.76 | 0.10 | 0.00 | 0 | 100.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.98 | Put | 143.24130 | 0.14324 | 146.91820 | 0.14692 | 143.241 | 15.93 | 0.10 | 0.00 | 0 | 1,700.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.00 | Put | 147.49200 | 0.14749 | 151.36950 | 0.15137 | 147.492 | 15.98 | 0.11 | 0.00 | 0 | 27,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.20 | Put | 194.40400 | 0.19440 | 200.51960 | 0.20052 | 194.404 | 16.49 | 0.13 | 0.00 | 0 | 6,985.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.40 | Call | 2,804.68060 | 2.80468 | 2,750.03450 | 2.75003 | 2,804.681 | 16.99 | 0.85 | 0.00 | 0 | 86,321.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.80 | Put | 384.38360 | 0.38438 | 399.41230 | 0.39941 | 384.384 | 18.00 | 0.20 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 16.20 | Put | 520.27440 | 0.52027 | 534.83790 | 0.53484 | 520.274 | 18.44 | 0.25 | 0.00 | 0 | 500.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 16.47 | Put | 622.64440 | 0.62264 | 639.70360 | 0.63970 | 622.644 | 18.68 | 0.28 | 0.00 | 0 | 1,365.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 18.45 | Call | 1,243.72830 | 1.24373 | 1,216.56760 | 1.21657 | 1,243.728 | 21.31 | 0.49 | 0.00 | 0 | 1,700.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 18.89 | Call | 1,111.65360 | 1.11165 | 1,087.87450 | 1.08787 | 1,111.654 | 21.86 | 0.45 | 0.00 | 0 | 17,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 18.98 | Call | 1,086.86990 | 1.08687 | 1,063.72150 | 1.06372 | 1,086.870 | 21.98 | 0.44 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 19.00 | Call | 1,081.45880 | 1.08146 | 1,058.45040 | 1.05845 | 1,081.459 | 22.00 | 0.44 | 0.00 | 0 | 2,310.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 19.15 | Call | 1,041.96230 | 1.04196 | 1,019.97770 | 1.01998 | 1,041.962 | 22.19 | 0.42 | 0.00 | 0 | 83,003.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 19.25 | Call | 1,016.66770 | 1.01667 | 995.34440 | 0.99534 | 1,016.668 | 22.31 | 0.41 | 0.00 | 0 | 10,303.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 19.70 | Call | 911.87450 | 0.91187 | 893.10860 | 0.89311 | 911.874 | 22.87 | 0.38 | 0.00 | 0 | 1,365.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 19.75 | Call | 901.11970 | 0.90112 | 882.62420 | 0.88262 | 901.120 | 22.93 | 0.37 | 0.00 | 0 | 150.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 19.81 | Call | 888.44010 | 0.88844 | 870.26960 | 0.87027 | 888.440 | 23.00 | 0.37 | 0.00 | 0 | 250.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 20.30 | Call | 793.48890 | 0.79349 | 777.76510 | 0.77777 | 793.489 | 23.60 | 0.33 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 21.00 | Call | 681.05330 | 0.68105 | 668.31050 | 0.66831 | 681.053 | 24.46 | 0.29 | 0.00 | 0 | 500.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | | 18.18590 | 18.18590 | | 18.12150 | 18.12150 | | 21.06 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 16.75 | Put | 816.58980 | 0.81659 | 841.44130 | 0.84144 | 816.590 | 19.09 | 0.31 | 0.00 | 0 | 1,800.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 21.42 | Call | 842.81770 | 0.84282 | 832.48560 | 0.83249 | 842.818 | 24.61 | 0.31 | 0.00 | 0 | 1,800.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | | 18.38380 | 18.38380 | | 18.32080 | 18.32080 | | 21.38 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 14/03/2016 | Foreign Exchange Future | | 16.98910 | 16.98910 | | 16.92860 | 16.92860 | | 20.78 | 0.00 | 254,836.50 | 15 | 1,044.00 |
| \$ / R MAXI | On 13/06/2016 | Foreign Exchange Future | | 17.28580 | 17.28580 | | 17.22740 | 17.22740 | | 20.37 | 0.00 | 345,716.00 | 20 | 119.00 |
| \$ / R MAXI | On 19/09/2016 | Foreign Exchange Future | | 17.62350 | 17.62350 | | 17.56310 | 17.56310 | | 20.50 | 0.00 | 0.00 | 0 | 90.00 |
| \$ / R MAXI | On 19/12/2016 | Foreign Exchange Future | | 17.95520 | 17.95520 | | 17.89180 | 17.89180 | | 20.71 | 0.00 | 0.00 | 0 | 0.00 |
| £ / R | On 26/02/2016 | Any day expiry | | 24.05800 | 24.05800 | | 23.88840 | 23.88840 | | 23.39 | 0.00 | 0.00 | 0 | 163.00 |
| £ / R | On 29/02/2016 | Any day expiry | | 24.07140 | 24.07140 | | 23.90350 | 23.90350 | | 23.14 | 0.00 | 0.00 | 0 | 56.00 |
| £ / R | On 07/03/2016 | Any day expiry | | 24.10280 | 24.10280 | | 23.93860 | 23.93860 | | 23.07 | 0.00 | 0.00 | 0 | 50.00 |
| £ / R | On 14/03/2016 | Foreign Exchange Future | | 24.13420 | 24.13420 | | 23.97370 | 23.97370 | | 22.98 | 0.00 | 11,729,221.20 | 486 | 32,211.00 |
| £ / R | On 14/03/2016 | Foreign Exchange Future | 20.75 | Put | 43.09690 | 0.04310 | 45.71050 | 0.04571 | 43.097 | 23.90 | 0.05 | 0.00 | 0 | 21,300.00 |
| £ / R | On 14/03/2016 | Foreign Exchange Future | 22.05 | Put | 133.75470 | 0.13375 | 152.74830 | 0.15275 | 133.755 | 21.55 | 0.13 | 0.00 | 0 | 6,000.00 |
| £ / R | On 14/03/2016 | Foreign Exchange Future | 23.15 | Put | 406.90680 | 0.40691 | 454.33040 | 0.45433 | 406.907 | 22.20 | 0.30 | 0.00 | 0 | 4,000.00 |
| £ / R | On 14/03/2016 | Foreign Exchange Future | 23.95 | Call | 938.40240 | 0.93840 | 849.88470 | 0.84988 | 938.402 | 22.86 | 0.55 | 0.00 | 0 | 11,400.00 |
| £ / R | On 14/03/2016 | Foreign Exchange Future | 25.30 | Call | 454.00830 | 0.45401 | 405.04030 | 0.40504 | 454.008 | 24.32 | 0.32 | 0.00 | 0 | 7,800.00 |
| £ / R | On 15/04/2016 | Any day expiry | | 24.97240 | 24.97240 | | 24.81000 | 24.81000 | | 23.14 | 0.00 | 0.00 | 0 | 72.00 |
| £ / R | On 13/06/2016 | Foreign Exchange Future | | 24.56330 | 24.56330 | | 24.40530 | 24.40530 | | 21.92 | 0.00 | 0.00 | 0 | 2,345.00 |

| 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 | 24.30 | Call | 1,468.74080 | | 1.46874 | 1,381.41990 | 1.38142 | 1,468.741 | 21.71 | 0.56 | 0.00 | 0 | 1,300.00 | |
| £ / R | On 13/06/2016 | Foreign Exchange Future | 26.50 | Call | 740.11670 | | 0.74012 | 691.70620 | 0.69171 | 740.117 | 23.64 | 0.33 | 0.00 | 0 | 2,600.00 | |
| £ / R | On 08/09/2016 | Any day expiry | | | 24.99970 | | 24.99970 | 24.84000 | 24.84000 | | 21.03 | 0.00 | 0.00 | 0 | 0.00 | |
| £ / R | On 08/09/2016 | Any day expiry | 21.20 | Put | 241.10990 | | 0.24111 | 261.04890 | 0.26105 | 241.110 | 18.92 | 0.12 | 0.00 | 0 | 12,264.00 | |
| £ / R | On 08/09/2016 | Any day expiry | 25.85 | Call | 1,360.02750 | | 1.36003 | 1,292.86830 | 1.29287 | 1,360.028 | 21.70 | 0.46 | 0.00 | 0 | 12,264.00 | |
| £ / R | On 19/09/2016 | Foreign Exchange Future | | | 25.05680 | | 25.05680 | 24.89680 | 24.89680 | | 20.90 | 0.00 | 0.00 | 0 | 390.00 | |
| £ / R | On 19/12/2016 | Foreign Exchange Future | | | 25.54750 | | 25.54750 | 25.38240 | 25.38240 | | 20.18 | 0.00 | 0.00 | 0 | 0.00 | |
| ¥ / R | On 14/03/2016 | Foreign Exchange Future | | | 0.14594 | | 0.14594 | 0.14397 | 0.14397 | | 21.58 | 0.00 | 0.00 | 0 | 6,998.00 | |
| ¥ / R | On 13/06/2016 | Foreign Exchange Future | | | 0.14886 | | 0.14886 | 0.14689 | 0.14689 | | 20.64 | 0.00 | 0.00 | 0 | 4,588.00 | |
| ¥ / R | On 19/09/2016 | Foreign Exchange Future | | | 0.15226 | | 0.15226 | 0.15025 | 0.15025 | | 20.41 | 0.00 | 133,078.74 | 874 | 874.00 | |
| € / R | On 25/01/2016 | Any day expiry | | | 18.36810 | | 18.36810 | 18.28480 | 18.28480 | | 24.80 | 0.00 | 0.00 | 0 | 0.00 | |
| € / R | On 29/01/2016 | Any day expiry | | | 18.38330 | | 18.38330 | 18.29920 | 18.29920 | | 23.64 | 0.00 | 0.00 | 0 | 0.00 | |
| € / R | On 29/01/2016 | Any day expiry | 15.15 | Put | 0.09700 | | 0.00010 | 0.13650 | 0.00014 | 0.097 | 36.66 | 0.00 | 0.00 | 0 | 100.00 | |
| € / R | On 29/01/2016 | Any day expiry | 15.52 | Call | 2,863.56440 | | 2.86356 | 2,779.57250 | 2.77957 | 2,863.564 | 34.99 | 1.00 | 0.00 | 0 | 100.00 | |
| € / R | On 19/02/2016 | Any day expiry | | | 18.46200 | | 18.46200 | 18.36820 | 18.36820 | | 21.49 | 0.00 | 0.00 | 0 | 0.00 | |
| € / R | On 19/02/2016 | Any day expiry | 15.40 | Put | 2.24040 | | 0.00224 | 2.38340 | 0.00238 | 2.240 | 25.05 | 0.01 | 0.00 | 0 | 100.00 | |
| € / R | On 19/02/2016 | Any day expiry | 16.06 | Call | 2,407.52300 | | 2.40752 | 2,314.62080 | 2.31462 | 2,407.523 | 22.21 | 0.99 | 0.00 | 0 | 100.00 | |
| € / R | On 24/02/2016 | Any day expiry | | | 18.48820 | | 18.48820 | 18.39330 | 18.39330 | | 21.33 | 0.00 | 0.00 | 0 | 100.00 | |
| € / R | On 26/02/2016 | Any day expiry | | | 18.49270 | | 18.49270 | 18.39810 | 18.39810 | | 21.36 | 0.00 | 0.00 | 0 | 34.00 | |
| € / R | On 07/03/2016 | Any day expiry | | | 18.53180 | | 18.53180 | 18.44120 | 18.44120 | | 21.09 | 0.00 | 0.00 | 0 | 5.00 | |
| € / R | On 14/03/2016 | Foreign Exchange Future | | | 18.55920 | | 18.55920 | 18.47140 | 18.47140 | | 21.00 | 0.00 | 16,629,043.20 | 896 | 68,112.00 | |
| € / R | On 14/03/2016 | Foreign Exchange Future | 13.05 | Put | 0.22810 | | 0.00023 | 0.23040 | 0.00023 | 0.228 | 27.91 | 0.00 | 0.00 | 0 | 18,000.00 | |
| € / R | On 14/03/2016 | Foreign Exchange Future | 13.20 | Put | 0.30920 | | 0.00031 | 0.31460 | 0.00031 | 0.309 | 27.69 | 0.00 | 0.00 | 0 | 18,000.00 | |
| € / R | On 14/03/2016 | Foreign Exchange Future | 13.85 | Put | 1.08240 | | 0.00108 | 1.13110 | 0.00113 | 1.082 | 26.76 | 0.00 | 0.00 | 0 | 12,000.00 | |
| € / R | On 14/03/2016 | Foreign Exchange Future | 14.03 | Put | 1.50360 | | 0.00150 | 1.58100 | 0.00158 | 1.504 | 26.50 | 0.00 | 0.00 | 0 | 17,534.00 | |
| € / R | On 14/03/2016 | Foreign Exchange Future | 14.60 | Put | 4.04910 | | 0.00405 | 4.32900 | 0.00433 | 4.049 | 25.68 | 0.01 | 0.00 | 0 | 15,000.00 | |
| € / R | On 14/03/2016 | Foreign Exchange Future | 14.90 | Call | 3,665.62830 | | 3.66563 | 3,577.86590 | 3.57787 | 3,665.628 | 25.15 | 0.99 | 0.00 | 0 | 24,000.00 | |
| € / R | On 14/03/2016 | Foreign Exchange Future | 14.90 | Put | 6.42830 | | 0.00643 | 6.46590 | 0.00647 | 6.428 | 25.15 | 0.01 | 0.00 | 0 | 33,200.00 | |
| € / R | On 14/03/2016 | Foreign Exchange Future | 14.96 | Put | 6.83820 | | 0.00684 | 6.86370 | 0.00686 | 6.838 | 24.95 | 0.01 | 0.00 | 0 | 15,000.00 | |
| € / R | On 14/03/2016 | Foreign Exchange Future | 15.37 | Call | 3,199.65840 | | 3.19966 | 3,111.76120 | 3.11176 | 3,199.658 | 23.57 | 0.98 | 0.00 | 0 | 25,000.00 | |
| € / R | On 14/03/2016 | Foreign Exchange Future | 15.37 | Put | 10.45840 | | 0.01046 | 10.36120 | 0.01036 | 10.458 | 23.57 | 0.02 | 0.00 | 0 | 25,000.00 | |
| € / R | On 14/03/2016 | Foreign Exchange Future | 15.95 | Call | 2,628.46800 | | 2.62847 | 2,540.24010 | 2.54024 | 2,628.468 | 21.61 | 0.97 | 0.00 | 0 | 26,000.00 | |
| € / R | On 14/03/2016 | Foreign Exchange Future | 16.00 | Call | 2,579.52430 | | 2.57952 | 2,491.25670 | 2.49126 | 2,579.524 | 21.44 | 0.97 | 0.00 | 0 | 650.00 | |
| € / R | On 14/03/2016 | Foreign Exchange Future | 16.15 | Call | 2,433.07040 | | 2.43307 | 2,344.67440 | 2.34467 | 2,433.070 | 20.94 | 0.96 | 0.00 | 0 | 24,000.00 | |
| € / R | On 14/03/2016 | Foreign Exchange Future | 16.30 | Call | 2,287.26790 | | 2.28727 | 2,198.72760 | 2.19873 | 2,287.268 | 20.43 | 0.95 | 0.00 | 0 | 36,640.00 | |
| € / R | On 14/03/2016 | Foreign Exchange Future | 16.90 | Call | 1,723.17120 | | 1.72317 | 1,640.54030 | 1.64054 | 1,723.171 | 19.23 | 0.90 | 0.00 | 0 | 19,500.00 | |
| € / R | On 22/03/2016 | Any day expiry | | | 18.59400 | | 18.59400 | 18.50940 | 18.50940 | | 20.89 | 0.00 | 0.00 | 0 | 293.00 | |
| € / R | On 24/03/2016 | Any day expiry | | | 18.59520 | | 18.59520 | 18.51060 | 18.51060 | | 20.87 | 0.00 | 0.00 | 0 | 0.00 | |
| € / R | On 15/04/2016 | Any day expiry | | | 18.68940 | | 18.68940 | 18.60500 | 18.60500 | | 18.74 | 0.00 | 0.00 | 0 | 3.00 | |
| € / R | On 26/04/2016 | Any day expiry | | | 18.73500 | | 18.73500 | 18.65060 | 18.65060 | | 20.40 | 0.00 | 0.00 | 0 | 25.00 | |
| € / R | On 29/04/2016 | Any day expiry | | | 18.61670 | | 18.61670 | 18.53290 | 18.53290 | | 20.19 | 0.00 | 0.00 | 0 | 0.00 | |
| € / R | On 25/05/2016 | Any day expiry | | | 18.86390 | | 18.86390 | 18.77920 | 18.77920 | | 20.26 | 0.00 | 0.00 | 0 | 74.00 | |

| 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 27/05/2016 | Any day expiry | | | 18.86510 | | 18.86510 | | 18.78040 | 18.78040 | | 20.27 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 13/06/2016 | Foreign Exchange Future | | | 18.93690 | | 18.93690 | | 18.85210 | 18.85210 | | 20.15 | 0.00 | 179,995,234.50 | 9,505 | 41,144.00 |
| € / R | On 13/06/2016 | Foreign Exchange Future | 14.20 | Put | 13.54790 | | 0.01355 | | 13.91080 | 0.01391 | 13.548 | 21.53 | 0.01 | 0.00 | 0 | 6,000.00 |
| € / R | On 13/06/2016 | Foreign Exchange Future | 15.96 | Call | 3,043.19140 | | 3.04319 | 2,960.85910 | 2.96086 | | 3,043.191 | 18.65 | 0.93 | 0.00 | 0 | 6,000.00 |
| € / R | On 19/09/2016 | Foreign Exchange Future | | | 19.37190 | | 19.37190 | | 19.28570 | 19.28570 | | 20.10 | 0.00 | 0.00 | 0 | 6,298.00 |
| € / R | On 19/12/2016 | Foreign Exchange Future | | | 19.80470 | | 19.80470 | | 19.71660 | 19.71660 | | 20.15 | 0.00 | 0.00 | 0 | 5,846.00 |
| € / R | On 19/12/2016 | Foreign Exchange Future | 16.40 | Put | 224.22070 | | 0.22422 | 231.89180 | 0.23189 | | 224.221 | 18.26 | 0.12 | 0.00 | 0 | 2,912.00 |
| € / R | On 19/12/2016 | Foreign Exchange Future | 16.90 | Put | 314.85940 | | 0.31486 | 324.08810 | 0.32409 | | 314.859 | 18.25 | 0.16 | 0.00 | 0 | 2,961.00 |
| € / R | On 19/12/2016 | Foreign Exchange Future | 20.80 | Call | 1,186.48430 | | 1.18648 | 1,140.34650 | 1.14035 | | 1,186.484 | 21.16 | 0.44 | 0.00 | 0 | 2,912.00 |
| € / R | On 19/12/2016 | Foreign Exchange Future | 21.90 | Call | 917.16810 | | 0.91717 | 879.89830 | 0.87990 | | 917.168 | 22.32 | 0.36 | 0.00 | 0 | 2,961.00 |
| 10Y STND | On 17/12/2025 | Interest Rate Swap | | | 106.84849 | | 106.84849 | | 106.99764 | 106.99764 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 16/03/2026 | Interest Rate Swap | | | 104.24816 | | 104.24816 | | 104.40507 | 104.40507 | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 19/12/2016 | Interest Rate Swap | | | 100.37459 | | 100.37459 | | 100.38133 | 100.38133 | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 16/03/2017 | Interest Rate Swap | | | 100.49747 | | 100.49747 | | 100.50911 | 100.50911 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 18/12/2017 | Interest Rate Swap | | | 101.32343 | | 101.32343 | | 101.35404 | 101.35404 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 16/03/2018 | Interest Rate Swap | | | 100.93779 | | 100.93779 | | 100.97990 | 100.97990 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 17/12/2020 | Interest Rate Swap | | | 103.24105 | | 103.24105 | | 103.32828 | 103.32828 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 16/03/2021 | Interest Rate Swap | | | 102.87995 | | 102.87995 | | 102.97105 | 102.97105 | | | 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 | | | 452.76000 | | 452.76000 | | 452.06200 | 452.06200 | | | 0.00 | 0.00 | 0 | 2.00 |
| AL37 | On 05/05/2016 | Index Future | | | 460.88200 | | 460.88200 | | 460.17400 | 460.17400 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 04/08/2016 | Index Future | | | 469.62900 | | 469.62900 | | 460.17000 | 460.17000 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 04/02/2016 | Index Future | | | 516.06700 | | 516.06700 | | 514.42500 | 514.42500 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 05/05/2016 | Index Future | | | 525.32500 | | 525.32500 | | 523.65600 | 523.65600 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 04/08/2016 | Index Future | | | 535.29500 | | 535.29500 | | 523.65000 | 523.65000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 04/02/2016 | Index Future | | | 469.75200 | | 469.75200 | | 467.81300 | 467.81300 | | | 0.00 | 0.00 | 0 | 660.00 |
| ALBI | On 05/05/2016 | Index Future | | | 478.18000 | | 478.18000 | | 476.20700 | 476.20700 | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 04/08/2016 | Index Future | | | 487.25500 | | 487.25500 | | 485.25400 | 485.25400 | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 03/11/2016 | Index Future | | | 497.14900 | | 497.14900 | | 476.00000 | 476.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/03/2016 | Foreign Exchange Future | | | 11.63400 | | 11.63400 | | 11.67790 | 11.67790 | | 19.46 | 0.00 | 732,942.00 | 63 | 14,438.00 |
| AU\$ / R | On 14/03/2016 | Foreign Exchange Future | 9.80 | Put | 8.26790 | | 0.00827 | | 7.61930 | 0.00762 | 8.268 | 22.52 | 0.02 | 0.00 | 0 | 200.00 |
| AU\$ / R | On 14/03/2016 | Foreign Exchange Future | 10.40 | Call | 1,260.06990 | | 1.26007 | 1,302.93850 | 1.30294 | | 1,260.070 | 19.79 | 0.93 | 0.00 | 0 | 200.00 |
| AU\$ / R | On 14/03/2016 | Foreign Exchange Future | 10.80 | Put | 70.07600 | | 0.07008 | | 65.14880 | 0.06515 | 70.076 | 19.40 | 0.15 | 0.00 | 0 | 200.00 |
| AU\$ / R | On 14/03/2016 | Foreign Exchange Future | 11.40 | Call | 472.51530 | | 0.47252 | 502.87970 | 0.50288 | | 472.515 | 19.41 | 0.62 | 0.00 | 0 | 200.00 |
| AU\$ / R | On 14/03/2016 | Foreign Exchange Future | 11.41 | Call | 466.65060 | | 0.46665 | 496.85650 | 0.49686 | | 466.651 | 19.41 | 0.62 | 0.00 | 0 | 200.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| AU\$ / R | On 14/03/2016 | Foreign Exchange Future | 12.60 | Call | 88.53940 | | 0.08854 | | 98.02820 | 0.09803 | 88.539 | 21.45 | 0.18 | 0.00 | 0 | 200.00 |
| AU\$ / R | On 13/06/2016 | Foreign Exchange Future | | | 11.79030 | | 11.79030 | | 11.83660 | 11.83660 | | 17.95 | 0.00 | 0.00 | 0 | 2,814.00 |
| AU\$ / R | On 19/09/2016 | Foreign Exchange Future | | | 11.97420 | | 11.97420 | | 12.02070 | 12.02070 | | 17.43 | 0.00 | 0.00 | 0 | 500.00 |
| AU\$ / R | On 19/12/2016 | Foreign Exchange Future | | | 12.15880 | | 12.15880 | | 12.20490 | 12.20490 | | 17.50 | 0.00 | 0.00 | 0 | 0.00 |
| CAD/ R | On 14/03/2016 | Foreign Exchange Future | | | 11.61990 | | 11.61990 | | 11.65580 | 11.65580 | | 17.88 | 0.00 | 0.00 | 0 | 0.00 |
| CAD/ R | On 13/06/2016 | Foreign Exchange Future | | | 11.82840 | | 11.82840 | | 11.86930 | 11.86930 | | 17.08 | 0.00 | 0.00 | 0 | 0.00 |
| CHF / R | On 14/03/2016 | Foreign Exchange Future | | | 17.00880 | | 17.00880 | | 16.90250 | 16.90250 | | 22.45 | 0.00 | 0.00 | 0 | 6,452.00 |
| CHF / R | On 13/06/2016 | Foreign Exchange Future | | | 17.38440 | | 17.38440 | | 17.27920 | 17.27920 | | 21.67 | 0.00 | 0.00 | 0 | 0.00 |
| CNH / R | On 14/03/2016 | Foreign Exchange Future | | | 2.54730 | | 2.54730 | | 2.54250 | 2.54250 | | 23.01 | 0.00 | 402,473.40 | 158 | 0.00 |
| CNH / R | On 13/06/2016 | Foreign Exchange Future | | | 2.56260 | | 2.56260 | | 2.55170 | 2.55170 | | 21.30 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 14/03/2016 | Foreign Exchange Future | | | 2.48720 | | 2.48720 | | 2.47570 | 2.47570 | | 23.63 | 0.00 | 0.00 | 0 | 123.00 |
| DKK / R | On 13/06/2016 | Foreign Exchange Future | | | 2.53830 | | 2.53830 | | 2.52720 | 2.52720 | | 22.83 | 0.00 | 0.00 | 0 | 0.00 |
| E170 | On 01/08/2021 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| EL28 | On 04/08/2016 | Bond Future | | | 129.01821 | | 129.01821 | | 126.87000 | 126.87000 | | | 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 | | | 11.02946 | | 75.85135 | | 11.09879 | 75.43436 | | | 0.00 | 0.00 | 0 | 8,710.00 |
| ES33 | On 05/05/2016 | Bond Future | | | 11.14113 | | 73.42077 | | 11.21279 | 72.99692 | | | 0.00 | 4,845,770.82 | 66 | 66.00 |
| ES33 | On 04/08/2016 | Bond Future | | | 11.24446 | | 74.82964 | | 11.31833 | 74.39951 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 03/11/2016 | Bond Future | | | 11.33503 | | 72.54190 | | 11.30000 | 11.30000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 15/09/2033 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33A | On 15/09/2033 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 04/02/2016 | Bond Future | | | 11.14352 | | 80.11771 | | 11.21267 | 79.65055 | | | 0.00 | 0.00 | 0 | 2,750.00 |
| ES42 | On 05/05/2016 | Bond Future | | | 11.25438 | | 77.29247 | | 11.32596 | 76.81755 | | | 0.00 | 0.00 | 0 | 4,500.00 |
| ES42 | On 25/04/2042 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|------------------|------------------|---------------|
| GOVI | On 04/02/2016 | GOVI | | | 469.45300 | | 469.45300 | | 467.72800 | 467.72800 | | | 0.00 | 0.00 | 0 | 483.00 |
| GOVI | On 05/05/2016 | GOVI | | | 477.87600 | | 477.87600 | | 476.12200 | 476.12200 | | | 0.00 | 0.00 | 0 | 146.00 |
| GOVI | On 04/08/2016 | GOVI | | | 486.94500 | | 486.94500 | | 485.16600 | 485.16600 | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 03/11/2016 | GOVI | | | 496.83300 | | 496.83300 | | 476.12000 | 476.12000 | | | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 14/03/2016 | Foreign Exchange Future | | | 2.16980 | | 2.16980 | | 2.16440 | 2.16440 | | 20.27 | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 13/06/2016 | Foreign Exchange Future | | | 2.20310 | | 2.20310 | | 2.20000 | 2.20000 | | 20.23 | 0.00 | 0.00 | 0 | 3,381.00 |
| HK\$/R | On 19/09/2016 | Foreign Exchange Future | | | 2.24220 | | 2.24220 | | 2.24070 | 2.24070 | | 20.58 | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 19/12/2016 | Foreign Exchange Future | | | 2.27780 | | 2.27780 | | 2.27690 | 2.27690 | | 20.93 | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 04/02/2016 | Bond Future | | | 121.67527 | | 121.67527 | | 121.69629 | 121.69629 | | | 0.00 | 0.00 | 0 | 2,111.00 |
| I2025 | On 05/05/2016 | Bond Future | | | 123.84061 | | 123.84061 | | 123.86243 | 123.86243 | | | 0.00 | 0.00 | 0 | 2,308.00 |
| I2025 | On 04/08/2016 | Bond Future | | | 124.96287 | | 124.96287 | | 123.86000 | 123.86000 | | | 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 | | | 102.55674 | | 102.55674 | | 102.57373 | 102.57373 | | | 0.00 | 0.00 | 0 | 185.00 |
| I2033 | On 05/05/2016 | Bond Future | | | 103.40647 | | 103.40647 | | 103.42406 | 103.42406 | | | 0.00 | 0.00 | 0 | 160.00 |
| 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 | | | 127.03370 | | 127.03370 | | 127.05495 | 127.05495 | | | 0.00 | 1,107,098,695.50 | 8,715 | 9,103.00 |
| I2038 | On 05/05/2016 | Bond Future | | | 129.29424 | | 129.29424 | | 129.31645 | 129.31645 | | | 0.00 | 1,126,799,301.60 | 8,715 | 8,995.00 |
| I2038 | On 04/08/2016 | Bond Future | | | 130.36495 | | 130.36495 | | 129.31000 | 129.31000 | | | 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 | | | 128.14574 | | 128.14574 | | 128.16670 | 128.16670 | | | 0.00 | 546,413,435.36 | 4,264 | 7,862.00 |
| I2046 | On 05/05/2016 | Bond Future | | | 128.99639 | | 128.99639 | | 129.01832 | 129.01832 | | | 0.00 | 550,169,603.35 | 4,265 | 4,778.00 |
| I2046 | On 04/08/2016 | Bond Future | | | 131.46666 | | 131.46666 | | 129.01000 | 129.01000 | | | 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 | | | 137.00490 | | 137.00490 | | 136.69872 | 136.69872 | | | 0.00 | 654,061,392.60 | 4,774 | 8,590.00 |
| I2050 | On 05/05/2016 | Bond Future | | | 139.44281 | | 139.44281 | | 139.13174 | 139.13174 | | | 0.00 | 666,118,303.37 | 4,777 | 6,714.00 |
| I2050 | On 04/08/2016 | Bond Future | | | 140.54846 | | 140.54846 | | 139.13000 | 139.13000 | | | 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 | | | 234.11500 | | 234.11500 | | 234.13500 | 234.13500 | | | 0.00 | 0.00 | 0 | 1,039.00 |
| IGOV | On 05/05/2016 | Index Future | | | 238.28100 | | 238.28100 | | 238.30200 | 238.30200 | | | 0.00 | 0.00 | 0 | 21.00 |
| IGOV | On 04/08/2016 | Index Future | | | 242.79500 | | 242.79500 | | 242.82200 | 242.82200 | | | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 03/11/2016 | Index Future | | | 247.70800 | | 247.70800 | | 238.30000 | 238.30000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ILBI | On 04/02/2016 | Index Future | | | 634.14100 | | 634.14100 | | 634.28300 | 634.28300 | | | 0.00 | 0.00 | 0 | 157.00 |
| ILBI | On 05/05/2016 | Index Future | | | 644.92200 | | 644.92200 | | 645.06900 | 645.06900 | | | 0.00 | 0.00 | 0 | 0.00 |
| ILBI | On 04/08/2016 | Index Future | | | 656.67400 | | 656.67400 | | 645.06000 | 645.06000 | | | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| JIBAR FUTURE | On 20/01/2016 | Jibar Tradeable Future | | | 6.68000 | | 93.32000 | | 6.68000 | 93.32000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/02/2016 | Jibar Tradeable Future | | | 7.02000 | | 92.98000 | | 7.02000 | 92.98000 | | | 0.00 | 0.00 | 0 | 2,000.00 |
| JIBAR FUTURE | On 16/03/2016 | Jibar Tradeable Future | | | 7.27000 | | 92.73000 | | 7.27000 | 92.73000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/04/2016 | Jibar Tradeable Future | | | 7.40000 | | 92.60000 | | 7.40000 | 92.60000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/05/2016 | Jibar Tradeable Future | | | 7.48000 | | 92.52000 | | 7.48000 | 92.52000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/06/2016 | Jibar Tradeable Future | | | 7.66000 | | 92.34000 | | 7.66000 | 92.34000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/09/2016 | Jibar Tradeable Future | | | 8.04000 | | 91.96000 | | 8.04000 | 91.96000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/12/2016 | Jibar Tradeable Future | | | 8.34000 | | 91.66000 | | 8.34000 | 91.66000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/03/2017 | Jibar Tradeable Future | | | 8.56000 | | 91.44000 | | 8.56000 | 91.44000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/06/2017 | Jibar Tradeable Future | | | 8.76000 | | 91.24000 | | 8.76000 | 91.24000 | | | 0.00 | 0.00 | 0 | 500.00 |
| JIBAR FUTURE | On 20/09/2017 | Jibar Tradeable Future | | | 8.91000 | | 91.09000 | | 8.91000 | 91.09000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/12/2017 | Jibar Tradeable Future | | | 9.06000 | | 90.94000 | | 9.06000 | 90.94000 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 14/03/2016 | Foreign Exchange Future | | | 0.16410 | | 0.16410 | | 0.16370 | 0.16370 | | | 0.00 | 0.00 | 0 | 1,266.00 |
| KES / R | On 13/06/2016 | Foreign Exchange Future | | | 0.16430 | | 0.16430 | | 0.16280 | 0.16280 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 19/09/2016 | Foreign Exchange Future | | | 0.16370 | | 0.16370 | | 0.16320 | 0.16320 | | | 0.00 | 0.00 | 0 | 0.00 |
| NGN / R | On 14/03/2016 | Foreign Exchange Future | | | 0.07220 | | 0.07220 | | 0.07160 | 0.07160 | | | 0.00 | 0.00 | 0 | 0.00 |
| NGN / R | On 13/06/2016 | Foreign Exchange Future | | | 0.06750 | | 0.06750 | | 0.06650 | 0.06650 | | | 0.00 | 0.00 | 0 | 0.00 |
| NGN / R | On 19/09/2016 | Foreign Exchange Future | | | 0.06510 | | 0.06510 | | 0.06420 | 0.06420 | | | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 14/03/2016 | Foreign Exchange Future | | | 10.81050 | | 10.81050 | | 10.93170 | 10.93170 | | 13.66 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 13/06/2016 | Foreign Exchange Future | | | 10.94480 | | 10.94480 | | 11.06710 | 11.06710 | | 15.17 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 19/09/2016 | Foreign Exchange Future | | | 11.10190 | | 11.10190 | | 11.22430 | 11.22430 | | 16.11 | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 14/03/2016 | Foreign Exchange Future | | | 1.09240 | | 1.09240 | | 1.09110 | 1.09110 | | | 0.00 | 2,184,800.00 | 2,000 | 6,335.00 |
| QUANTO € / \$ | On 13/06/2016 | Foreign Exchange Future | | | 1.09550 | | 1.09550 | | 1.09430 | 1.09430 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 19/09/2016 | Foreign Exchange Future | | | 1.09920 | | 1.09920 | | 1.09810 | 1.09810 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 04/02/2016 | Bond Future | | | 9.69566 | | 106.73972 | | 9.74916 | 106.37299 | | 12.24 | 0.00 | 291,399,435.60 | 2,730 | 60,694.00 |
| R186 | On 04/02/2016 | Bond Future | 7.90 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | 11.92 | 0.00 | 0.00 | 0 | 680.00 |
| R186 | On 04/02/2016 | Bond Future | 8.02 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | 11.92 | 0.00 | 0.00 | 0 | 700.00 |
| R186 | On 04/02/2016 | Bond Future | 8.40 | Call | 0.15000 | | 0.00015 | | 0.05000 | 0.00005 | 0.150 | 11.92 | 0.00 | 0.00 | 0 | 680.00 |
| R186 | On 04/02/2016 | Bond Future | 8.45 | Call | 0.26000 | | 0.00026 | | 0.10000 | 0.00010 | 0.260 | 11.92 | 0.00 | 0.00 | 0 | 350.00 |
| R186 | On 04/02/2016 | Bond Future | 8.65 | Put | 7,538.04000 | | 7.53804 | | 7,903.73000 | 7.90373 | 7,538.040 | 11.92 | 1.00 | 0.00 | 0 | 340.00 |
| R186 | On 04/02/2016 | Bond Future | 8.70 | Put | 7,162.21000 | | 7.16221 | | 7,527.37000 | 7.52737 | 7,162.210 | 11.92 | 1.00 | 0.00 | 0 | 5,000.00 |
| R186 | On 04/02/2016 | Bond Future | 8.75 | Put | 6,788.64000 | | 6.78864 | | 7,153.02000 | 7.15302 | 6,788.640 | 11.92 | 0.99 | 0.00 | 0 | 11,695.00 |
| R186 | On 04/02/2016 | Bond Future | 8.80 | Put | 6,417.53000 | | 6.41753 | | 6,780.82000 | 6.78082 | 6,417.530 | 11.92 | 0.99 | 0.00 | 0 | 5,000.00 |
| R186 | On 04/02/2016 | Bond Future | 8.83 | Put | 6,196.17000 | | 6.19617 | | 6,558.61000 | 6.55861 | 6,196.170 | 11.92 | 0.99 | 0.00 | 0 | 33.00 |
| R186 | On 04/02/2016 | Bond Future | 9.20 | Put | 3,597.72000 | | 3.59772 | | 3,924.66000 | 3.92466 | 3,597.720 | 11.98 | 0.90 | 0.00 | 0 | 700.00 |
| R186 | On 05/05/2016 | Bond Future | | | 9.78866 | | 108.65467 | | 9.84422 | 108.28221 | | 11.97 | 0.00 | 39,658,954.55 | 365 | 355.00 |
| R186 | On 05/05/2016 | Bond Future | 8.75 | Put | 7,858.62000 | | 7.85862 | | 8,098.09000 | 8.09809 | 7,858.620 | 11.65 | 0.84 | 0.00 | 0 | 1,900.00 |
| R186 | On 05/05/2016 | Bond Future | 8.85 | Put | 7,243.02000 | | 7.24302 | | 7,463.99000 | 7.46399 | 7,243.020 | 11.68 | 0.82 | 0.00 | 0 | 5,350.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|------------------|------------------|---------------|
| R186 | On 04/08/2016 | Bond Future | | | 9.87085 | | 105.43494 | | 9.92830 | 105.05805 | | 11.88 | 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 | | | 288.78804 | | 288.78804 | | 288.83764 | 288.83764 | | | 0.00 | 0.00 | 0 | 713.00 |
| R197 | On 05/05/2016 | Bond Future | | | 293.92721 | | 293.92721 | | 293.97876 | 293.97876 | | | 0.00 | 37,034,828.46 | 126 | 384.00 |
| R197 | On 04/08/2016 | Bond Future | | | 293.07724 | | 293.07724 | | 293.97000 | 293.97000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 07/12/2023 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 04/02/2016 | Bond Future | | | 238.95983 | | 238.95983 | | 239.00066 | 239.00066 | | | 0.00 | 3,723,949,990.72 | 15,584 | 27,360.00 |
| R202 | On 05/05/2016 | Bond Future | | | 243.21227 | | 243.21227 | | 243.25474 | 243.25474 | | | 0.00 | 3,790,220,015.68 | 15,584 | 15,920.00 |
| R202 | On 04/08/2016 | Bond Future | | | 244.42810 | | 244.42810 | | 243.25000 | 243.25000 | | | 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 | | | 9.57993 | | 94.23129 | | 9.63943 | 93.94950 | | 9.48 | 0.00 | 77,269,657.80 | 820 | 11,776.00 |
| R2023 | On 05/05/2016 | Bond Future | | | 9.68756 | | 91.99189 | | 9.74981 | 91.70584 | | 9.60 | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 04/08/2016 | Bond Future | | | 9.78242 | | 93.75672 | | 9.84734 | 93.46748 | | 9.02 | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 03/11/2016 | Bond Future | | | 9.86108 | | 91.71041 | | 9.74000 | 9.74000 | | 6.98 | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 28/02/2023 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R203 | On 04/02/2016 | Bond Future | | | 8.56033 | | 102.86426 | | 8.59930 | 102.80739 | | 2.20 | 0.00 | 14,709,589.18 | 143 | 19,561.00 |
| R203 | On 05/05/2016 | Bond Future | | | 8.81010 | | 100.53921 | | 8.85610 | 100.48213 | | 2.09 | 0.00 | 0.00 | 0 | 0.00 |
| R203 | On 04/08/2016 | Bond Future | | | 9.06643 | | 102.46822 | | 9.12104 | 102.41263 | | 1.70 | 0.00 | 0.00 | 0 | 0.00 |
| R203 | On 03/11/2016 | Bond Future | | | 9.31737 | | 100.35695 | | 8.85000 | 8.85000 | | 1.43 | 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 | | | 10.00458 | | 85.27706 | | 10.08794 | 84.72678 | | | 0.00 | 180,105,150.72 | 2,112 | 14,792.00 |
| R2030 | On 05/05/2016 | Bond Future | | | 10.09258 | | 86.80700 | | 10.17874 | 86.24751 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 04/08/2016 | Bond Future | | | 10.17282 | | 84.46369 | | 10.17000 | 10.17000 | | | 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 | | | 10.11980 | | 88.23370 | | 10.20328 | 87.65254 | | 15.75 | 0.00 | 0.00 | 0 | 8,437.00 |
| R2032 | On 04/02/2016 | Bond Future | 9.20 | Put | 6,823.05000 | | 6.82305 | | 7,399.45000 | 7.39945 | 6,823.050 | 15.36 | 0.99 | 0.00 | 0 | 22.00 |
| R2032 | On 04/02/2016 | Bond Future | 9.30 | Put | 6,053.06000 | | 6.05306 | | 6,624.74000 | 6.62474 | 6,053.060 | 15.36 | 0.98 | 0.00 | 0 | 22.00 |
| R2032 | On 05/05/2016 | Bond Future | | | 10.20605 | | 85.65917 | | 10.29227 | 85.06827 | | 16.27 | 0.00 | 73,324,249.52 | 856 | 856.00 |
| R2032 | On 04/08/2016 | Bond Future | | | 10.28323 | | 87.30299 | | 10.37206 | 86.70296 | | 15.46 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 03/11/2016 | Bond Future | | | 10.34532 | | 84.90028 | | 10.29000 | 10.29000 | | 12.28 | 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 04/02/2016 | Bond Future | | | 10.35500 | | 91.75654 | | 10.35500 | 91.75654 | | | 0.00 | 0.00 | 0 | 3,249.00 |
| R2035 | On 05/05/2016 | Bond Future | | | 10.35500 | | 89.54863 | | 10.35500 | 89.54863 | | | 0.00 | 76,653,627.28 | 856 | 856.00 |

| 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| R2035 | On 04/08/2016 | Bond Future | | | 10.35500 | | 91.82505 | | 10.35500 | 91.82505 | | | 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 | | | 10.21376 | | 85.50277 | | 10.28184 | 84.99095 | | 17.69 | 0.00 | 0.00 | 0 | 51,134.00 |
| R2037 | On 04/02/2016 | Bond Future | 9.30 | Put | 7,388.11000 | | 7.38811 | | 7,895.04000 | 7.89504 | 7,388.110 | 17.25 | 0.99 | 0.00 | 0 | 16.00 |
| R2037 | On 04/02/2016 | Bond Future | 9.43 | Put | 6,292.93000 | | 6.29293 | | 6,792.96000 | 6.79296 | 6,292.930 | 17.25 | 0.98 | 0.00 | 0 | 16.00 |
| R2037 | On 05/05/2016 | Bond Future | | | 10.29680 | | 87.03669 | | 10.36700 | 86.51642 | | 17.46 | 0.00 | 0.00 | 0 | 14.00 |
| R2037 | On 04/08/2016 | Bond Future | | | 10.37290 | | 84.44729 | | 10.44514 | 83.91921 | | 17.43 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 03/11/2016 | Bond Future | | | 10.42946 | | 86.14897 | | 10.36000 | 10.36000 | | 13.21 | 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 | | | 9.00969 | | 98.57614 | | 9.03595 | 98.51213 | | 4.21 | 0.00 | 48,696,613.16 | 494 | 30,697.00 |
| R204 | On 05/05/2016 | Bond Future | | | 9.19453 | | 100.34462 | | 9.22326 | 100.28028 | | 3.99 | 0.00 | 0.00 | 0 | 0.00 |
| R204 | On 04/08/2016 | Bond Future | | | 9.37058 | | 98.22829 | | 9.40151 | 98.16519 | | 3.68 | 0.00 | 0.00 | 0 | 0.00 |
| R204 | On 03/11/2016 | Bond Future | | | 9.51089 | | 100.20605 | | 9.22000 | 9.22000 | | 2.60 | 0.00 | 0.00 | 0 | 0.00 |
| R204 | On 21/12/2018 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R204/R203 | On 21/12/2018 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 06/10/2015 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 04/02/2016 | Bond Future | | | 10.29386 | | 88.78081 | | 10.35693 | 88.27949 | | 18.14 | 0.00 | 0.00 | 0 | 1,820.00 |
| R2040 | On 05/05/2016 | Bond Future | | | 10.37758 | | 90.37356 | | 10.44262 | 89.86397 | | 17.91 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 04/08/2016 | Bond Future | | | 10.45459 | | 87.59765 | | 10.52151 | 87.08055 | | 17.90 | 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 | | | 10.27332 | | 86.28264 | | 10.34131 | 85.73987 | | 18.72 | 0.00 | 0.00 | 0 | 20,089.00 |
| R2044 | On 05/05/2016 | Bond Future | | | 10.35367 | | 87.83065 | | 10.42378 | 87.27876 | | 18.50 | 0.00 | 0.00 | 0 | 400.00 |
| R2044 | On 04/08/2016 | Bond Future | | | 10.42740 | | 85.13120 | | 10.49953 | 84.57097 | | 18.48 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 03/11/2016 | Bond Future | | | 10.48239 | | 86.84666 | | 10.42000 | 10.42000 | | 14.01 | 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 | | | 10.24393 | | 89.91505 | | 10.31213 | 89.36038 | | 18.24 | 0.00 | 0.00 | 0 | 60,433.00 |
| R2048 | On 04/02/2016 | Bond Future | 9.45 | Put | 6,991.42000 | | 6.99142 | | 7,534.76000 | 7.53476 | 6,991.420 | 17.79 | 0.98 | 0.00 | 0 | 75.00 |
| R2048 | On 04/02/2016 | Bond Future | 9.55 | Put | 6,083.25000 | | 6.08325 | | 6,616.69000 | 6.61669 | 6,083.250 | 17.81 | 0.96 | 0.00 | 0 | 75.00 |
| R2048 | On 05/05/2016 | Bond Future | | | 10.31902 | | 87.09117 | | 10.38930 | 86.52725 | | 18.96 | 0.00 | 1,741,823.40 | 20 | 1,304.00 |
| R2048 | On 04/08/2016 | Bond Future | | | 10.38579 | | 88.76203 | | 10.45803 | 88.18948 | | 18.03 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 03/11/2016 | Bond Future | | | 10.44188 | | 86.10802 | | 10.38000 | 10.38000 | | 14.37 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 28/02/2048 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R207 | On 04/02/2016 | Bond Future | | | 9.23557 | | 94.06460 | | 9.28122 | 93.92288 | | 5.86 | 0.00 | 0.00 | 0 | 46,608.00 |
| R207 | On 04/02/2016 | Bond Future | 7.27 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | 5.67 | 0.00 | 0.00 | 0 | 43.00 |
| R207 | On 04/02/2016 | Bond Future | 7.50 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | 5.67 | 0.00 | 0.00 | 0 | 19.00 |
| R207 | On 05/05/2016 | Bond Future | | | 9.39200 | | 95.75213 | | 9.44101 | 95.60864 | | 5.63 | 0.00 | 0.00 | 0 | 0.00 |
| R207 | On 05/05/2016 | Bond Future | 7.56 | Call | 29.81000 | | 0.02981 | | 18.09000 | 0.01809 | 29.810 | 5.44 | 0.03 | 0.00 | 0 | 43.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-------------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| R207 | On 04/08/2016 | Bond Future | | | 9.53680 | | 93.94430 | | 9.58913 | 93.80047 | | 5.31 | 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 | | | 9.40692 | | 91.78441 | | 9.45174 | 91.61706 | | 7.46 | 0.00 | 40,476,924.81 | 441 | 42,118.00 |
| R208 | On 05/05/2016 | Bond Future | | | 9.53709 | | 90.02948 | | 9.58450 | 89.85984 | | 7.47 | 0.00 | 0.00 | 0 | 0.00 |
| R208 | On 04/08/2016 | Bond Future | | | 9.65518 | | 91.75695 | | 9.70500 | 91.58641 | | 6.90 | 0.00 | 0.00 | 0 | 0.00 |
| R208 | On 03/11/2016 | Bond Future | | | 9.74821 | | 90.19981 | | 9.58000 | 9.58000 | | 5.29 | 0.00 | 0.00 | 0 | 0.00 |
| R208 | On 31/03/2021 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R208/R204 | On 31/03/2021 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R208/R207 | On 31/03/2021 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 04/02/2016 | Bond Future | | | 10.10791 | | 69.31006 | | 10.17587 | 68.88515 | | 17.97 | 0.00 | 0.00 | 0 | 38,033.00 |
| R209 | On 04/02/2016 | Bond Future | 9.52 | Put | 3,930.49000 | | 3.93049 | 4,326.12000 | 4.32612 | 3,930.490 | | 17.63 | 0.93 | 0.00 | 0 | 2,200.00 |
| R209 | On 05/05/2016 | Bond Future | | | 10.18284 | | 67.40389 | | 10.25279 | 66.97192 | | 18.60 | 0.00 | 61,809,367.13 | 917 | 1,082.00 |
| R209 | On 05/05/2016 | Bond Future | 8.25 | Call | 76.23000 | | 0.07623 | 46.39000 | 0.04639 | 76.230 | | 18.12 | 0.03 | 0.00 | 0 | 6,700.00 |
| R209 | On 05/05/2016 | Bond Future | 9.00 | Call | 431.38000 | | 0.43138 | 314.98000 | 0.31498 | 431.380 | | 18.12 | 0.14 | 0.00 | 0 | 6,700.00 |
| R209 | On 04/08/2016 | Bond Future | | | 10.24938 | | 68.69740 | | 10.32118 | 68.25886 | | 17.73 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 04/08/2016 | Bond Future | 9.60 | Call | 1,898.70000 | | 1.89870 | 1,591.57000 | 1.59157 | 1,898.700 | | 17.42 | 0.35 | 0.00 | 0 | 6,000.00 |
| R209 | On 04/08/2016 | Bond Future | 10.60 | Call | 4,702.74000 | | 4.70274 | 4,263.13000 | 4.26313 | 4,702.740 | | 17.94 | 0.62 | 0.00 | 0 | 6,000.00 |
| R209 | On 03/11/2016 | Bond Future | | | 10.30237 | | 66.92867 | | 10.25000 | 10.25000 | | 14.06 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 31/03/2036 | Price Contribution | | | 6.25000 | | 6.25000 | | 6.25000 | 6.25000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R209/R186 | On 31/03/2036 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R209/R204 | On 31/03/2036 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R209/R208 | On 31/03/2036 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 04/02/2016 | Bond Future | | | 180.05903 | | 180.05903 | | 180.46599 | 180.46599 | | | 0.00 | 208,148,238.68 | 1,156 | 2,705.00 |
| R210 | On 05/05/2016 | Bond Future | | | 181.09609 | | 181.09609 | | 181.51099 | 181.51099 | | | 0.00 | 173,127,862.04 | 956 | 1,279.00 |
| R210 | On 04/08/2016 | Bond Future | | | 184.56385 | | 184.56385 | | 181.51000 | 181.51000 | | | 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 | | | 134.66041 | | 134.66041 | | 134.68396 | 134.68396 | | | 0.00 | 0.00 | 0 | 720.00 |
| R211 | On 05/05/2016 | Bond Future | | | 137.05675 | | 137.05675 | | 137.08129 | 137.08129 | | | 0.00 | 0.00 | 0 | 2.00 |
| R211 | On 04/08/2016 | Bond Future | | | 137.94738 | | 137.94738 | | 137.08000 | 137.08000 | | | 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 | | | 139.91801 | | 139.91801 | | 139.94190 | 139.94190 | | | 0.00 | 0.00 | 0 | 1,569.00 |
| R212 | On 05/05/2016 | Bond Future | | | 142.40795 | | 142.40795 | | 142.43282 | 142.43282 | | | 0.00 | 0.00 | 0 | 19.00 |

| 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 04/08/2016 | Bond Future | | 143.23182 | 143.23182 | | 142.43000 | 142.43000 | | | 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 | | 10.02483 | 79.87222 | | 10.10832 | 79.34382 | | 15.68 | 0.00 | 147,923,351.44 | 1,852 | 38,041.00 |
| R213 | On 05/05/2016 | Bond Future | | 10.10472 | 77.75553 | | 10.19082 | 77.21835 | | 16.17 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 04/08/2016 | Bond Future | | 10.17518 | 79.24725 | | 10.26381 | 78.70172 | | 15.38 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 03/11/2016 | Bond Future | | 10.23391 | 77.28972 | | 10.19000 | 10.19000 | | 12.17 | 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 | | 10.19850 | 69.63689 | | 10.26659 | 69.20024 | | 18.50 | 0.00 | 0.00 | 0 | 29,967.00 |
| R214 | On 04/02/2016 | Bond Future | 9.35 | Put | 5,884.99000 | 5.88499 | 6,315.41000 | 6.31541 | 5,884.990 | 18.04 | 0.99 | 0.00 | 0 | 25.00 |
| R214 | On 04/02/2016 | Bond Future | 9.45 | Put | 5,162.42000 | 5.16242 | 5,587.05000 | 5.58705 | 5,162.420 | 18.04 | 0.97 | 0.00 | 0 | 25.00 |
| R214 | On 05/05/2016 | Bond Future | | 10.27119 | 67.59015 | | 10.34126 | 67.14621 | | 19.21 | 0.00 | 0.00 | 0 | 4,680.00 |
| R214 | On 04/08/2016 | Bond Future | | 10.33555 | 68.88687 | | 10.40748 | 68.43611 | | 18.29 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 04/08/2016 | Bond Future | 8.55 | Call | 420.46000 | 0.42046 | 302.87000 | 0.30287 | 420.460 | 17.81 | 0.10 | 0.00 | 0 | 1,300.00 |
| R214 | On 04/08/2016 | Bond Future | 9.30 | Call | 1,242.67000 | 1.24267 | 998.25000 | 0.99825 | 1,242.670 | 17.83 | 0.25 | 0.00 | 0 | 1,300.00 |
| R214 | On 04/08/2016 | Bond Future | 10.30 | Call | 3,591.16000 | 3.59116 | 3,180.70000 | 3.18070 | 3,591.160 | 18.32 | 0.52 | 0.00 | 0 | 6,300.00 |
| R214 | On 04/08/2016 | Bond Future | 11.30 | Call | 7,148.15000 | 7.14815 | 6,665.21000 | 6.66521 | 7,148.150 | 18.93 | 0.75 | 0.00 | 0 | 6,300.00 |
| R214 | On 03/11/2016 | Bond Future | | 10.38941 | 66.97466 | | 10.34000 | 10.34000 | | 14.55 | 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 13/06/2016 | Foreign Exchange Future | | 29,669.21000 | 29,669.21000 | | 29,512.85000 | 29,512.85000 | | | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 14/03/2016 | Foreign Exchange Future | | 11.78800 | 11.78800 | | 11.76060 | 11.76060 | | 22.03 | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 13/06/2016 | Foreign Exchange Future | | 11.96530 | 11.96530 | | 11.93910 | 11.93910 | | 21.71 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 14/03/2016 | Foreign Exchange Future | | 5.48240 | 5.48240 | | 5.48210 | 5.48210 | | 18.28 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 13/06/2016 | Foreign Exchange Future | | 5.43810 | 5.43810 | | 5.44000 | 5.44000 | | 17.74 | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 14/03/2016 | Foreign Exchange Future | | 1.44970 | 1.44970 | | 1.45290 | 1.45290 | | | 0.00 | 0.00 | 0 | 1.00 |
| ZMW / R | On 13/06/2016 | Foreign Exchange Future | | 1.39530 | 1.39530 | | 1.38920 | 1.38920 | | | 0.00 | 0.00 | 0 | 0.00 |
| Total for Derivatives : | | | | | | | | | | | | 15,103,978,781.39 | 175,202 | 4,124,330.00 |
| Grand Total: | | | | | | | | | | | | 15,103,978,781.39 | 175,202 | 4,124,330.00 |