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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/05/2016

| 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 23/05/2016 | Any day expiry | 15.73040 | 15.73040 | | 15.71830 | 15.71830 | | 28.00 | 0.00 | 0.00 | 0 | 0.00 | |
| \$ / R | On 24/05/2016 | Any day expiry | 15.77510 | 15.77510 | | 15.71830 | 15.71830 | | 27.94 | 0.00 | 0.00 | 0 | 0.00 | |
| \$ / R | On 24/05/2016 | Any day expiry | 14.48 | Put | 0.07620 | 0.00008 | 1.18780 | 0.00119 | 0.076 | 51.21 | 0.00 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 24/05/2016 | Any day expiry | 15.66 | Call | 164.25340 | 0.16425 | 174.84440 | 0.17484 | 164.253 | 29.23 | 0.69 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 24/05/2016 | Any day expiry | 15.67 | Put | 51.98920 | 0.05199 | 120.30010 | 0.12030 | 51.989 | 29.08 | 0.33 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 25/05/2016 | Any day expiry | | | 15.77510 | 15.77510 | 15.71830 | 15.71830 | | 25.51 | 0.00 | 0.00 | 0 | 285.00 |
| \$ / R | On 25/05/2016 | Any day expiry | 15.74 | Call | 137.79430 | 0.13779 | 155.39900 | 0.15540 | 137.794 | 25.66 | 0.55 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 27/05/2016 | Any day expiry | | | 15.77780 | 15.77780 | 15.72360 | 15.72360 | | 24.19 | 0.00 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 27/05/2016 | Any day expiry | 11.80 | Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 44.10 | 0.00 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/05/2016 | Any day expiry | 13.50 | Put | 0.09240 | 0.00009 | 0.24630 | 0.00025 | 0.092 | 45.31 | 0.00 | 0.00 | 0 | 150.00 |
| \$ / R | On 27/05/2016 | Any day expiry | 14.25 | Put | 0.31100 | 0.00031 | 1.93490 | 0.00193 | 0.311 | 33.82 | 0.00 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 27/05/2016 | Any day expiry | 16.13 | Call | 54.79070 | 0.05479 | 68.78690 | 0.06879 | 54.791 | 26.75 | 0.22 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/05/2016 | Any day expiry | 16.70 | Call | 9.09720 | 0.00910 | 12.76940 | 0.01277 | 9.097 | 31.39 | 0.04 | 0.00 | 0 | 150.00 |
| \$ / R | On 30/05/2016 | Any day expiry | | | 15.78590 | 15.78590 | 15.73170 | 15.73170 | | 21.50 | 0.00 | 2,928,012.00 | 186 | 744.00 |
| \$ / R | On 31/05/2016 | Any day expiry | | | 15.78860 | 15.78860 | 15.73430 | 15.73430 | | 21.68 | 0.00 | 17,099,178.60 | 1,086 | 2,464.00 |
| \$ / R | On 31/05/2016 | Any day expiry | 14.50 | Put | 3.11110 | 0.00311 | 6.66220 | 0.00666 | 3.111 | 26.45 | 0.01 | 0.00 | 0 | 1,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| \$ / R | On 31/05/2016 | Any day expiry | 15.57 | Call | 328.58040 | 0.32858 | 323.20630 | 0.32321 | 328.580 | 21.67 | 0.67 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 01/06/2016 | Any day expiry | | | 15.79120 | 15.79120 | 15.73700 | 15.73700 | | 21.95 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 01/06/2016 | Any day expiry | 14.53 | Put | 4.10100 | 0.00410 | 8.86350 | 0.00886 | 4.101 | 25.45 | 0.02 | 0.00 | 0 | 18,400.00 |
| \$ / R | On 01/06/2016 | Any day expiry | 14.68 | Call | 1,116.61570 | 1.11662 | 1,068.73200 | 1.06873 | 1,116.616 | 23.75 | 0.98 | 0.00 | 0 | 18,400.00 |
| \$ / R | On 06/06/2016 | Any day expiry | | | 15.80520 | 15.80520 | 15.75350 | 15.75350 | | 21.44 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 06/06/2016 | Any day expiry | 12.20 | Put | 0.00070 | 0.00000 | 0.00240 | 0.00000 | 0.001 | 29.70 | 0.00 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 06/06/2016 | Any day expiry | 15.45 | Call | 471.64470 | 0.47164 | 460.92230 | 0.46092 | 471.645 | 20.95 | 0.72 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 07/06/2016 | Any day expiry | | | 15.80810 | 15.80810 | 15.75670 | 15.75670 | | 21.55 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 07/06/2016 | Any day expiry | 14.52 | Put | 10.95940 | 0.01096 | 16.73090 | 0.01673 | 10.959 | 23.60 | 0.04 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 08/06/2016 | Any day expiry | | | 15.81090 | 15.81090 | 15.76000 | 15.76000 | | 21.64 | 0.00 | 0.00 | 0 | 300.00 |
| \$ / R | On 08/06/2016 | Any day expiry | 14.60 | Put | 14.73020 | 0.01473 | 21.65150 | 0.02165 | 14.730 | 22.94 | 0.05 | 0.00 | 0 | 8,219.00 |
| \$ / R | On 08/06/2016 | Any day expiry | 14.75 | Put | 20.53560 | 0.02054 | 30.24980 | 0.03025 | 20.536 | 22.07 | 0.06 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 08/06/2016 | Any day expiry | 15.78 | Call | 300.85520 | 0.30086 | 303.72300 | 0.30372 | 300.855 | 21.61 | 0.53 | 0.00 | 0 | 8,219.00 |
| \$ / R | On 09/06/2016 | Any day expiry | | | 15.81370 | 15.81370 | 15.76330 | 15.76330 | | 21.71 | 0.00 | 0.00 | 0 | 264.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | | | 15.82500 | 15.82500 | 15.77650 | 15.77650 | | 21.46 | 0.00 | 453,085,575.00 | 28,631 | 623,031.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 12.16 | Put | 0.05870 | 0.00006 | 0.10490 | 0.00010 | 0.059 | 31.30 | 0.00 | 0.00 | 0 | 330.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 12.91 | Put | 0.21380 | 0.00021 | 0.44340 | 0.00044 | 0.214 | 27.03 | 0.00 | 0.00 | 0 | 6,600.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 13.00 | Put | 0.27290 | 0.00027 | 0.55480 | 0.00055 | 0.273 | 26.70 | 0.00 | 0.00 | 0 | 750.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 13.20 | Put | 0.46760 | 0.00047 | 0.90980 | 0.00091 | 0.468 | 25.97 | 0.00 | 0.00 | 0 | 700.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 13.50 | Call | 2,326.03880 | 2.32604 | 2,278.39350 | 2.27839 | 2,326.039 | 24.87 | 1.00 | 0.00 | 0 | 53,633.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 13.50 | Put | 1.03880 | 0.00104 | 1.89350 | 0.00189 | 1.039 | 24.87 | 0.00 | 0.00 | 0 | 545.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 13.53 | Put | 1.12430 | 0.00112 | 2.03620 | 0.00204 | 1.124 | 24.76 | 0.00 | 0.00 | 0 | 36,230.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 14.00 | Put | 3.82020 | 0.00382 | 6.25280 | 0.00625 | 3.820 | 23.04 | 0.01 | 0.00 | 0 | 62,394.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 14.10 | Put | 4.93250 | 0.00493 | 7.90360 | 0.00790 | 4.933 | 22.67 | 0.02 | 0.00 | 0 | 50.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 14.20 | Put | 6.35700 | 0.00636 | 9.97210 | 0.00997 | 6.357 | 22.30 | 0.02 | 0.00 | 0 | 5,150.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 14.25 | Put | 7.21120 | 0.00721 | 11.40410 | 0.01140 | 7.211 | 22.12 | 0.02 | 0.00 | 0 | 28,500.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 14.40 | Put | 11.12810 | 0.01113 | 16.89530 | 0.01690 | 11.128 | 21.80 | 0.03 | 0.00 | 0 | 33,000.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 14.45 | Put | 12.81350 | 0.01281 | 19.19780 | 0.01920 | 12.813 | 21.69 | 0.04 | 0.00 | 0 | 500.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 14.46 | Call | 1,378.17730 | 1.37818 | 1,336.19080 | 1.33619 | 1,378.177 | 21.67 | 0.96 | 0.00 | 0 | 500.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 14.50 | Put | 14.72660 | 0.01473 | 21.77750 | 0.02178 | 14.727 | 21.58 | 0.04 | 0.00 | 0 | 66,600.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 14.70 | Call | 1,150.21110 | 1.15021 | 1,111.96230 | 1.11196 | 1,150.211 | 21.16 | 0.93 | 0.00 | 0 | 50.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 14.78 | Call | 1,075.99050 | 1.07599 | 1,039.27110 | 1.03927 | 1,075.991 | 20.99 | 0.92 | 0.00 | 0 | 23,510.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 14.80 | Put | 32.60550 | 0.03261 | 44.79190 | 0.04479 | 32.606 | 20.94 | 0.09 | 0.00 | 0 | 26,500.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 14.85 | Put | 36.97110 | 0.03697 | 50.20860 | 0.05021 | 36.971 | 20.84 | 0.10 | 0.00 | 0 | 8,000.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 14.93 | Call | 940.01740 | 0.94002 | 906.55180 | 0.90655 | 940.017 | 20.67 | 0.88 | 0.00 | 0 | 330.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 14.96 | Put | 48.40410 | 0.04840 | 64.48670 | 0.06449 | 48.404 | 20.60 | 0.12 | 0.00 | 0 | 5,250.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 14.97 | Put | 49.58010 | 0.04958 | 66.24820 | 0.06625 | 49.580 | 20.58 | 0.13 | 0.00 | 0 | 35,000.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 15.00 | Call | 878.25750 | 0.87826 | 848.24670 | 0.84825 | 878.258 | 20.52 | 0.87 | 0.00 | 0 | 56,883.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 15.00 | Put | 53.25750 | 0.05326 | 71.74670 | 0.07175 | 53.258 | 20.52 | 0.13 | 0.00 | 0 | 34,400.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 15.10 | Call | 793.87180 | 0.79387 | 769.00360 | 0.76900 | 793.872 | 20.48 | 0.84 | 0.00 | 0 | 17,283.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 15.60 | Call | 442.81720 | 0.44282 | 437.26790 | 0.43727 | 442.817 | 21.13 | 0.62 | 0.00 | 0 | 33,000.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 15.75 | Call | 361.11170 | 0.36111 | 360.42240 | 0.36042 | 361.112 | 21.33 | 0.55 | 0.00 | 0 | 7,000.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 15.90 | Call | 291.47090 | 0.29147 | 296.17070 | 0.29617 | 291.471 | 21.59 | 0.47 | 0.00 | 0 | 900.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 16.00 | Call | 252.15970 | 0.25216 | 258.77530 | 0.25878 | 252.160 | 21.83 | 0.43 | 0.00 | 0 | 850.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 16.00 | Put | 427.15970 | 0.42716 | 482.27530 | 0.48228 | 427.160 | 21.83 | 0.57 | 0.00 | 0 | 44,105.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 16.10 | Call | 217.31940 | 0.21732 | 225.42800 | 0.22543 | 217.319 | 22.07 | 0.38 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 16.23 | Call | 178.18690 | 0.17819 | 187.65230 | 0.18765 | 178.187 | 22.39 | 0.33 | 0.00 | 0 | 750.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 16.26 | Put | 605.07430 | 0.60507 | 663.26840 | 0.66327 | 605.074 | 22.46 | 0.68 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 16.30 | Call | 159.76020 | 0.15976 | 169.71310 | 0.16971 | 159.760 | 22.56 | 0.30 | 0.00 | 0 | 1,200.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 16.34 | Call | 150.00070 | 0.15000 | 160.16260 | 0.16016 | 150.001 | 22.66 | 0.29 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 16.53 | Call | 110.53910 | 0.11054 | 121.10280 | 0.12110 | 110.539 | 23.12 | 0.22 | 0.00 | 0 | 36,230.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 16.65 | Put | 915.75630 | 0.91576 | 974.03600 | 0.97404 | 915.756 | 23.42 | 0.81 | 0.00 | 0 | 14.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 16.67 | Call | 87.69280 | 0.08769 | 97.41280 | 0.09741 | 87.693 | 23.46 | 0.19 | 0.00 | 0 | 38,250.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 16.93 | Call | 55.54810 | 0.05555 | 64.11620 | 0.06412 | 55.548 | 23.96 | 0.13 | 0.00 | 0 | 700.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 16.95 | Call | 53.59420 | 0.05359 | 62.05120 | 0.06205 | 53.594 | 23.99 | 0.12 | 0.00 | 0 | 8,000.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 17.00 | Call | 48.98520 | 0.04899 | 57.15740 | 0.05716 | 48.985 | 24.09 | 0.11 | 0.00 | 0 | 1,300.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 17.00 | Put | 1,223.98520 | 1.22399 | 1,280.65740 | 1.28066 | 1,223.985 | 24.09 | 0.89 | 0.00 | 0 | 201.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 17.06 | Call | 43.94390 | 0.04394 | 51.76180 | 0.05176 | 43.944 | 24.20 | 0.10 | 0.00 | 0 | 600.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 17.09 | Call | 41.60960 | 0.04161 | 49.24760 | 0.04925 | 41.610 | 24.26 | 0.10 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 18.00 | Call | 8.54020 | 0.00854 | 11.99990 | 0.01200 | 8.540 | 26.52 | 0.02 | 0.00 | 0 | 14.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 18.07 | Call | 7.62020 | 0.00762 | 10.83540 | 0.01084 | 7.620 | 26.72 | 0.02 | 0.00 | 0 | 17,500.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 18.15 | Call | 6.69560 | 0.00670 | 9.65070 | 0.00965 | 6.696 | 26.95 | 0.02 | 0.00 | 0 | 5,250.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 18.17 | Call | 6.48360 | 0.00648 | 9.37680 | 0.00938 | 6.484 | 27.01 | 0.02 | 0.00 | 0 | 6,600.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 18.48 | Call | 3.97200 | 0.00397 | 6.04820 | 0.00605 | 3.972 | 27.90 | 0.01 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 18.60 | Call | 3.30110 | 0.00330 | 5.12580 | 0.00513 | 3.301 | 28.24 | 0.01 | 0.00 | 0 | 25,000.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 19.00 | Call | 1.82020 | 0.00182 | 3.36220 | 0.00336 | 1.820 | 29.38 | 0.01 | 0.00 | 0 | 2,700.00 |
| \$ / R | On 14/06/2016 | Any day expiry | | | 15.82780 | 15.82780 | 15.77970 | 15.77970 | | 21.53 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2016 | Any day expiry | 14.54 | Put | 17.37630 | 0.01738 | 25.36910 | 0.02537 | 17.376 | 21.28 | 0.05 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/06/2016 | Any day expiry | 16.09 | Call | 230.18370 | 0.23018 | 237.70540 | 0.23771 | 230.184 | 22.11 | 0.39 | 125,992,530.00 | 20,000 | 0.00 |
| \$ / R | On 15/06/2016 | Any day expiry | | | 15.83070 | 15.83070 | 15.78300 | 15.78300 | | 21.59 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/06/2016 | Any day expiry | | | 15.83630 | 15.83630 | 15.78960 | 15.78960 | | 21.61 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/06/2016 | Any day expiry | 15.60 | Put | 243.59070 | 0.24359 | 284.69200 | 0.28469 | 243.591 | 21.27 | 0.38 | 0.00 | 0 | 15,000.00 |
| \$ / R | On 21/06/2016 | Any day expiry | | | 15.84760 | 15.84760 | 15.80280 | 15.80280 | | 21.38 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 21/06/2016 | Any day expiry | 14.56 | Put | 23.47340 | 0.02347 | 32.56910 | 0.03257 | 23.473 | 19.74 | 0.06 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 24/06/2016 | Any day expiry | | | 15.85610 | 15.85610 | 15.81260 | 15.81260 | | 21.51 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 24/06/2016 | Any day expiry | 15.17 | Put | 128.58260 | 0.12858 | 154.46950 | 0.15447 | 128.583 | 20.54 | 0.22 | 0.00 | 0 | 7,900.00 |
| \$ / R | On 24/06/2016 | Any day expiry | 16.64 | Call | 160.68880 | 0.16069 | 169.15690 | 0.16916 | 160.689 | 23.33 | 0.25 | 0.00 | 0 | 7,900.00 |
| \$ / R | On 28/06/2016 | Any day expiry | | | 15.86820 | 15.86820 | 15.82520 | 15.82520 | | 21.28 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/06/2016 | Any day expiry | 11.80 | Put | 0.14140 | 0.00014 | 0.32060 | 0.00032 | 0.141 | 28.38 | 0.00 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/06/2016 | Any day expiry | 13.50 | Put | 4.39320 | 0.00439 | 6.82070 | 0.00682 | 4.393 | 22.83 | 0.01 | 0.00 | 0 | 150.00 |
| \$ / R | On 28/06/2016 | Any day expiry | 14.58 | Put | 38.27800 | 0.03828 | 47.60010 | 0.04760 | 38.278 | 19.88 | 0.08 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 28/06/2016 | Any day expiry | 16.62 | Call | 184.81170 | 0.18481 | 193.19940 | 0.19320 | 184.812 | 22.99 | 0.27 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/06/2016 | Any day expiry | 17.04 | Call | 112.70280 | 0.11270 | 120.88810 | 0.12089 | 112.703 | 23.87 | 0.18 | 0.00 | 0 | 150.00 |
| \$ / R | On 29/06/2016 | Any day expiry | | | 15.87180 | 15.87180 | 15.82830 | 15.82830 | | 21.31 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 30/06/2016 | Any day expiry | | | 15.87540 | 15.87540 | 15.83140 | 15.83140 | | 21.32 | 0.00 | 285,291.00 | 18 | 1,012.00 |
| \$ / R | On 05/07/2016 | Any day expiry | | | 15.89340 | 15.89340 | 15.84710 | 15.84710 | | 21.21 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 05/07/2016 | Any day expiry | 14.60 | Put | 52.53170 | 0.05253 | 64.80620 | 0.06481 | 52.532 | 19.81 | 0.10 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 12/07/2016 | Any day expiry | | | 15.91850 | 15.91850 | 15.86910 | 15.86910 | | 21.13 | 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 12/07/2016 | Any day expiry | 15.04 | Put | 146.26290 | 0.14626 | 171.51530 | 0.17152 | 146.263 | 20.03 | 0.21 | 0.00 | 0 | 12,000.00 |
| \$ / R | On 15/07/2016 | Any day expiry | | | 15.92930 | 15.92930 | 15.87850 | 15.87850 | | 21.27 | 0.00 | 0.00 | 0 | 370.00 |
| \$ / R | On 26/07/2016 | Any day expiry | | | 15.96850 | 15.96850 | 15.91300 | 15.91300 | | 21.08 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/07/2016 | Any day expiry | 16.60 | Put | 971.97690 | 0.97198 | 1,029.46690 | 1.02947 | 971.977 | 22.23 | 0.64 | 0.00 | 0 | 7,229.00 |
| \$ / R | On 26/07/2016 | Any day expiry | 18.19 | Call | 90.71390 | 0.09071 | 95.67370 | 0.09567 | 90.714 | 24.96 | 0.12 | 0.00 | 0 | 7,229.00 |
| \$ / R | On 27/07/2016 | Any day expiry | | | 15.97160 | 15.97160 | 15.91610 | 15.91610 | | 21.09 | 0.00 | 0.00 | 0 | 2,110.00 |
| \$ / R | On 27/07/2016 | Any day expiry | 11.80 | Put | 1.28540 | 0.00129 | 1.94510 | 0.00195 | 1.285 | 25.95 | 0.00 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/07/2016 | Any day expiry | 13.50 | Put | 17.73050 | 0.01773 | 22.06350 | 0.02206 | 17.730 | 21.75 | 0.03 | 0.00 | 0 | 150.00 |
| \$ / R | On 27/07/2016 | Any day expiry | 17.13 | Call | 225.23040 | 0.22523 | 229.94390 | 0.22994 | 225.230 | 23.20 | 0.25 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/07/2016 | Any day expiry | 17.45 | Call | 173.60600 | 0.17361 | 179.02600 | 0.17903 | 173.606 | 23.78 | 0.20 | 0.00 | 0 | 150.00 |
| \$ / R | On 28/07/2016 | Any day expiry | | | 15.97470 | 15.97470 | 15.91920 | 15.91920 | | 21.10 | 0.00 | 0.00 | 0 | 265.00 |
| \$ / R | On 05/08/2016 | Any day expiry | | | 15.99980 | 15.99980 | 15.94400 | 15.94400 | | 21.13 | 0.00 | 0.00 | 0 | 1,900.00 |
| \$ / R | On 05/08/2016 | Any day expiry | 15.00 | Put | 193.04320 | 0.19304 | 220.37230 | 0.22037 | 193.043 | 19.97 | 0.22 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 11/08/2016 | Any day expiry | | | 16.01860 | 16.01860 | 15.96260 | 15.96260 | | 21.03 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 11/08/2016 | Any day expiry | 12.70 | Put | 6.78510 | 0.00679 | 8.90610 | 0.00891 | 6.785 | 22.30 | 0.01 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 11/08/2016 | Any day expiry | 15.52 | Call | 882.62590 | 0.88263 | 866.04160 | 0.86604 | 882.626 | 20.40 | 0.65 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 15/08/2016 | Any day expiry | | | 16.03110 | 16.03110 | 15.97500 | 15.97500 | | 21.02 | 0.00 | 0.00 | 0 | 105.00 |
| \$ / R | On 16/08/2016 | Any day expiry | | | 16.03420 | 16.03420 | 15.97810 | 15.97810 | | 21.03 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/08/2016 | Any day expiry | 15.81 | Call | 753.02360 | 0.75302 | 741.42680 | 0.74143 | 753.024 | 20.71 | 0.58 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 17/08/2016 | Any day expiry | | | 16.03740 | 16.03740 | 15.98120 | 15.98120 | | 21.05 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/08/2016 | Any day expiry | 15.84 | Put | 546.85950 | 0.54686 | 591.77260 | 0.59177 | 546.859 | 20.77 | 0.43 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 17/08/2016 | Any day expiry | 17.39 | Call | 261.83160 | 0.26183 | 264.92970 | 0.26493 | 261.832 | 23.28 | 0.25 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 18/08/2016 | Any day expiry | | | 16.04050 | 16.04050 | 15.98430 | 15.98430 | | 21.05 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/08/2016 | Any day expiry | 16.01 | Call | 670.55520 | 0.67056 | 662.06610 | 0.66207 | 670.555 | 21.00 | 0.53 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 23/08/2016 | Any day expiry | | | 16.05620 | 16.05620 | 16.31100 | 16.31100 | | 20.99 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 23/08/2016 | Any day expiry | 16.31 | Call | 573.99390 | 0.57399 | 0.00000 | 0.00000 | 573.994 | 21.41 | 0.46 | 75,568,863.00 | 10,000 | 10,000.00 |
| \$ / R | On 26/08/2016 | Any day expiry | | | 16.06560 | 16.06560 | 16.00930 | 16.00930 | | 21.03 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/08/2016 | Any day expiry | 11.80 | Put | 4.00680 | 0.00401 | 5.45540 | 0.00546 | 4.007 | 24.66 | 0.01 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/08/2016 | Any day expiry | 13.50 | Put | 28.94060 | 0.02894 | 36.28940 | 0.03629 | 28.941 | 20.26 | 0.04 | 0.00 | 0 | 150.00 |
| \$ / R | On 26/08/2016 | Any day expiry | 17.70 | Call | 244.21190 | 0.24421 | 246.94120 | 0.24694 | 244.212 | 23.70 | 0.23 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/08/2016 | Any day expiry | 17.93 | Call | 210.35460 | 0.21035 | 213.45730 | 0.21346 | 210.355 | 24.03 | 0.20 | 0.00 | 0 | 150.00 |
| \$ / R | On 29/08/2016 | Any day expiry | | | 16.07530 | 16.07530 | 16.01890 | 16.01890 | | 20.92 | 0.00 | 0.00 | 0 | 2,467.00 |
| \$ / R | On 06/09/2016 | Any day expiry | | | 16.10090 | 16.10090 | 16.04440 | 16.04440 | | 20.95 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 08/09/2016 | Any day expiry | | | 16.10730 | 16.10730 | 16.05080 | 16.05080 | | 20.97 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 08/09/2016 | Any day expiry | 13.78 | Put | 50.64580 | 0.05065 | 61.13350 | 0.06113 | 50.646 | 19.61 | 0.06 | 0.00 | 0 | 36,130.00 |
| \$ / R | On 08/09/2016 | Any day expiry | 17.30 | Call | 363.93720 | 0.36394 | 364.93130 | 0.36493 | 363.937 | 22.84 | 0.30 | 0.00 | 0 | 36,130.00 |
| \$ / R | On 09/09/2016 | Any day expiry | | | 16.11050 | 16.11050 | 16.05390 | 16.05390 | | 20.98 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/09/2016 | Any day expiry | | | 16.12340 | 16.12340 | 16.06670 | 16.06670 | | 21.00 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/09/2016 | Any day expiry | 14.95 | Put | 247.10410 | 0.24710 | 273.87140 | 0.27387 | 247.104 | 19.69 | 0.23 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 13/09/2016 | Any day expiry | 18.71 | Call | 171.53980 | 0.17154 | 174.80890 | 0.17481 | 171.540 | 24.81 | 0.16 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 15/09/2016 | Any day expiry | | | 16.12980 | 16.12980 | 16.07310 | 16.07310 | | 21.01 | 0.00 | 0.00 | 0 | 259.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | | | 16.14260 | 16.14260 | 16.08580 | 16.08580 | | 20.96 | 0.00 | 69,687,604.20 | 4,317 | 192,446.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 13.24 | Put | 22.86720 | 0.02287 | 29.30130 | 0.02930 | 22.867 | 19.27 | 0.03 | 0.00 | 0 | 405.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 13.70 | Put | 49.51860 | 0.04952 | 59.72550 | 0.05973 | 49.519 | 19.33 | 0.06 | 0.00 | 0 | 2,800.00 |

| 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 19/09/2016 | Foreign Exchange Future | 14.20 | Put | 102.24290 | 0.10224 | 117.32220 | 0.11732 | 102.243 | 19.39 | 0.11 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 14.50 | Put | 150.12590 | 0.15013 | 169.02890 | 0.16903 | 150.126 | 19.42 | 0.15 | 0.00 | 0 | 47,500.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 14.60 | Call | 1,712.46310 | 1.71246 | 1,676.64890 | 1.67665 | 1,712.463 | 19.46 | 0.83 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 14.60 | Put | 169.86310 | 0.16986 | 190.84890 | 0.19085 | 169.863 | 19.46 | 0.17 | 0.00 | 0 | 65.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 14.70 | Put | 191.98790 | 0.19199 | 214.57980 | 0.21458 | 191.988 | 19.52 | 0.19 | 0.00 | 0 | 2,800.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 15.00 | Call | 1,412.91240 | 1.41291 | 1,383.63400 | 1.38363 | 1,412.912 | 19.69 | 0.76 | 0.00 | 0 | 1,300.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 15.60 | Put | 491.40420 | 0.49140 | 531.05740 | 0.53106 | 491.404 | 20.23 | 0.36 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 15.70 | Put | 537.73730 | 0.53774 | 578.88940 | 0.57889 | 537.737 | 20.36 | 0.38 | 0.00 | 0 | 635.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 16.51 | Call | 628.62330 | 0.62862 | 623.06430 | 0.62306 | 628.623 | 21.50 | 0.45 | 0.00 | 0 | 15,000.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 16.64 | Call | 584.80100 | 0.58480 | 580.32280 | 0.58032 | 584.801 | 21.69 | 0.43 | 0.00 | 0 | 635.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 16.66 | Call | 578.32490 | 0.57832 | 574.00600 | 0.57401 | 578.325 | 21.72 | 0.42 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 16.70 | Call | 565.58440 | 0.56558 | 561.56920 | 0.56157 | 565.584 | 21.78 | 0.42 | 0.00 | 0 | 1,600.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 17.00 | Call | 478.63460 | 0.47863 | 477.21290 | 0.47721 | 478.635 | 22.23 | 0.37 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 17.50 | Call | 364.29600 | 0.36430 | 365.63750 | 0.36564 | 364.296 | 23.04 | 0.29 | 0.00 | 0 | 405.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 17.70 | Call | 327.03840 | 0.32704 | 328.72060 | 0.32872 | 327.038 | 23.36 | 0.27 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | 19.55 | Call | 122.13640 | 0.12214 | 127.74710 | 0.12775 | 122.136 | 25.98 | 0.11 | 0.00 | 0 | 17,500.00 |
| \$ / R | On 28/09/2016 | Any day expiry | | | 16.17150 | 16.17150 | 16.11450 | 16.11450 | | 20.96 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/09/2016 | Any day expiry | 11.80 | Put | 6.18260 | 0.00618 | 7.93720 | 0.00794 | 6.183 | 22.81 | 0.01 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/09/2016 | Any day expiry | 13.50 | Put | 38.75690 | 0.03876 | 46.12210 | 0.04612 | 38.757 | 19.06 | 0.05 | 0.00 | 0 | 150.00 |
| \$ / R | On 28/09/2016 | Any day expiry | 18.25 | Call | 269.25810 | 0.26926 | 271.47990 | 0.27148 | 269.258 | 24.05 | 0.22 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/09/2016 | Any day expiry | 18.41 | Call | 247.56070 | 0.24756 | 250.06760 | 0.25007 | 247.561 | 24.26 | 0.20 | 0.00 | 0 | 150.00 |
| \$ / R | On 26/10/2016 | Any day expiry | | | 16.26130 | 16.26130 | 16.20370 | 16.20370 | | 20.98 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/10/2016 | Any day expiry | 11.80 | Put | 8.23700 | 0.00824 | 10.40030 | 0.01040 | 8.237 | 21.76 | 0.01 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/10/2016 | Any day expiry | 13.50 | Put | 42.14630 | 0.04215 | 51.89360 | 0.05189 | 42.146 | 17.99 | 0.05 | 0.00 | 0 | 150.00 |
| \$ / R | On 26/10/2016 | Any day expiry | 18.77 | Call | 281.97740 | 0.28198 | 284.19710 | 0.28420 | 281.977 | 24.48 | 0.21 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/10/2016 | Any day expiry | 18.85 | Call | 272.07420 | 0.27207 | 274.44770 | 0.27445 | 272.074 | 24.58 | 0.20 | 0.00 | 0 | 150.00 |
| \$ / R | On 07/11/2016 | Any day expiry | | | 16.29980 | 16.29980 | 16.24200 | 16.24200 | | 20.99 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 07/11/2016 | Any day expiry | 14.95 | Put | 320.89910 | 0.32090 | 347.36990 | 0.34737 | 320.899 | 19.57 | 0.24 | 0.00 | 0 | 8,695.00 |
| \$ / R | On 07/11/2016 | Any day expiry | 16.36 | Call | 900.54980 | 0.90055 | 890.45510 | 0.89046 | 900.550 | 21.07 | 0.52 | 0.00 | 0 | 8,695.00 |
| \$ / R | On 28/11/2016 | Any day expiry | | | 16.36730 | 16.36730 | 16.30920 | 16.30920 | | 20.96 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/11/2016 | Any day expiry | 11.80 | Put | 12.04440 | 0.01204 | 14.16690 | 0.01417 | 12.044 | 21.19 | 0.01 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/11/2016 | Any day expiry | 13.50 | Put | 57.39510 | 0.05740 | 61.32550 | 0.06133 | 57.395 | 17.95 | 0.06 | 0.00 | 0 | 150.00 |
| \$ / R | On 28/11/2016 | Any day expiry | 19.40 | Call | 294.91380 | 0.29491 | 297.95850 | 0.29796 | 294.914 | 24.98 | 0.20 | 0.00 | 0 | 400.00 |
| \$ / R | On 14/12/2016 | Any day expiry | | | 16.41960 | 16.41960 | 16.36180 | 16.36180 | | 20.98 | 0.00 | 0.00 | 0 | 251.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | | | 16.43600 | 16.43600 | 16.37820 | 16.37820 | | 21.00 | 0.00 | 35,337,400.00 | 2,150 | 64,317.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 11.80 | Put | 12.16590 | 0.01217 | 14.51870 | 0.01452 | 12.166 | 20.35 | 0.01 | 0.00 | 0 | 250.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 13.22 | Put | 37.40240 | 0.03740 | 43.34230 | 0.04334 | 37.402 | 17.16 | 0.04 | 0.00 | 0 | 725.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 13.35 | Put | 47.53740 | 0.04754 | 54.70880 | 0.05471 | 47.537 | 17.36 | 0.05 | 0.00 | 0 | 6,600.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 13.50 | Put | 61.63990 | 0.06164 | 70.40710 | 0.07041 | 61.640 | 17.60 | 0.06 | 0.00 | 0 | 150.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 13.70 | Put | 84.94030 | 0.08494 | 96.11070 | 0.09611 | 84.940 | 17.91 | 0.08 | 0.00 | 0 | 4,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.00 | Put | 130.81530 | 0.13082 | 146.12300 | 0.14612 | 130.815 | 18.37 | 0.11 | 0.00 | 0 | 31,590.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.20 | Put | 169.48520 | 0.16949 | 187.84780 | 0.18785 | 169.485 | 18.69 | 0.14 | 0.00 | 0 | 125.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.50 | Put | 240.69610 | 0.24070 | 262.20980 | 0.26221 | 240.696 | 19.15 | 0.17 | 0.00 | 0 | 23,489.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.63 | Put | 273.92480 | 0.27392 | 295.48470 | 0.29548 | 273.925 | 19.27 | 0.19 | 0.00 | 0 | 5,700.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.70 | Put | 292.04520 | 0.29205 | 314.52230 | 0.31452 | 292.045 | 19.31 | 0.20 | 0.00 | 0 | 4,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.80 | Put | 319.30250 | 0.31930 | 343.10710 | 0.34311 | 319.303 | 19.37 | 0.22 | 0.00 | 0 | 40,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.91 | Put | 351.18070 | 0.35118 | 376.46160 | 0.37646 | 351.181 | 19.43 | 0.23 | 0.00 | 0 | 100.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 14.98 | Put | 372.51690 | 0.37252 | 398.74040 | 0.39874 | 372.517 | 19.46 | 0.24 | 0.00 | 0 | 1,700.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.00 | Put | 378.76290 | 0.37876 | 405.25870 | 0.40526 | 378.763 | 19.47 | 0.24 | 0.00 | 0 | 27,368.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.20 | Put | 444.96390 | 0.44496 | 474.17310 | 0.47417 | 444.964 | 19.58 | 0.27 | 0.00 | 0 | 6,985.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.21 | Put | 448.45290 | 0.44845 | 477.79860 | 0.47780 | 448.453 | 19.59 | 0.28 | 0.00 | 0 | 3,500.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.40 | Put | 519.51880 | 0.51952 | 554.30650 | 0.55431 | 519.519 | 19.73 | 0.31 | 0.00 | 0 | 31,590.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.40 | Call | 1,555.51880 | 1.55552 | 1,532.50650 | 1.53251 | 1,555.519 | 19.73 | 0.70 | 0.00 | 0 | 81,095.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.50 | Call | 1,497.69240 | 1.49769 | 1,476.02230 | 1.47602 | 1,497.692 | 19.85 | 0.68 | 0.00 | 0 | 750.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.50 | Put | 561.69240 | 0.56169 | 597.82230 | 0.59782 | 561.692 | 19.85 | 0.32 | 0.00 | 0 | 69,895.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.57 | Put | 592.31960 | 0.59232 | 629.36940 | 0.62937 | 592.320 | 19.93 | 0.33 | 0.00 | 0 | 1,400.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.68 | Put | 642.25590 | 0.64226 | 680.72100 | 0.68072 | 642.256 | 20.07 | 0.35 | 0.00 | 0 | 63,513.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.80 | Put | 699.23120 | 0.69923 | 739.19140 | 0.73919 | 699.231 | 20.21 | 0.37 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 15.86 | Put | 728.68540 | 0.72869 | 769.37150 | 0.76937 | 728.685 | 20.29 | 0.38 | 0.00 | 0 | 22,600.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 16.00 | Put | 799.86120 | 0.79986 | 842.19990 | 0.84220 | 799.861 | 20.46 | 0.40 | 0.00 | 0 | 32,800.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 16.20 | Put | 907.36670 | 0.90737 | 951.92960 | 0.95193 | 907.367 | 20.70 | 0.43 | 0.00 | 0 | 500.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 16.47 | Put | 1,062.94270 | 1.06294 | 1,110.33800 | 1.11034 | 1,062.943 | 21.03 | 0.47 | 0.00 | 0 | 1,365.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 16.53 | Put | 1,099.18630 | 1.09919 | 1,147.09300 | 1.14709 | 1,099.186 | 21.10 | 0.48 | 0.00 | 0 | 725.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 16.55 | Call | 997.38940 | 0.99739 | 987.66320 | 0.98766 | 997.389 | 21.13 | 0.51 | 0.00 | 0 | 500.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 16.69 | Put | 1,198.47690 | 1.19848 | 1,247.67530 | 1.24768 | 1,198.477 | 21.31 | 0.51 | 0.00 | 0 | 6,600.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 16.91 | Call | 867.02950 | 0.86703 | 860.38000 | 0.86038 | 867.029 | 21.58 | 0.46 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 16.95 | Call | 853.66710 | 0.85367 | 847.52240 | 0.84752 | 853.667 | 21.63 | 0.46 | 0.00 | 0 | 100.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 16.96 | Call | 850.41450 | 0.85041 | 844.33930 | 0.84434 | 850.414 | 21.65 | 0.46 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 17.50 | Call | 693.31790 | 0.69332 | 690.47870 | 0.69048 | 693.318 | 22.39 | 0.39 | 0.00 | 0 | 63,513.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 17.66 | Call | 653.18710 | 0.65319 | 651.08140 | 0.65108 | 653.187 | 22.61 | 0.37 | 0.00 | 0 | 22,600.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 17.69 | Call | 645.95970 | 0.64596 | 643.88970 | 0.64389 | 645.960 | 22.65 | 0.37 | 0.00 | 0 | 3,500.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 18.00 | Call | 575.28060 | 0.57528 | 574.58530 | 0.57459 | 575.281 | 23.05 | 0.33 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 18.06 | Call | 562.58550 | 0.56259 | 562.17710 | 0.56218 | 562.586 | 23.12 | 0.33 | 0.00 | 0 | 1,400.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 18.10 | Call | 554.29920 | 0.55430 | 554.07500 | 0.55407 | 554.299 | 23.17 | 0.32 | 0.00 | 0 | 23,489.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 18.45 | Call | 487.47420 | 0.48747 | 488.70010 | 0.48870 | 487.474 | 23.62 | 0.29 | 0.00 | 0 | 1,700.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 18.89 | Call | 416.38120 | 0.41638 | 419.03090 | 0.41903 | 416.381 | 24.18 | 0.25 | 0.00 | 0 | 17,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 18.98 | Call | 403.40420 | 0.40340 | 406.29680 | 0.40630 | 403.404 | 24.29 | 0.25 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 19.00 | Call | 400.58690 | 0.40059 | 403.53240 | 0.40353 | 400.587 | 24.32 | 0.24 | 0.00 | 0 | 2,310.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 19.15 | Call | 380.19600 | 0.38020 | 383.50730 | 0.38351 | 380.196 | 24.51 | 0.23 | 0.00 | 0 | 81,095.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 19.25 | Call | 367.30460 | 0.36730 | 370.83990 | 0.37084 | 367.305 | 24.63 | 0.23 | 0.00 | 0 | 10,303.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 19.70 | Call | 322.60130 | 0.32260 | 330.54980 | 0.33055 | 322.601 | 25.41 | 0.20 | 0.00 | 0 | 1,365.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 19.75 | Call | 318.53440 | 0.31853 | 326.53880 | 0.32654 | 318.534 | 25.51 | 0.20 | 0.00 | 0 | 150.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 19.81 | Call | 313.77060 | 0.31377 | 321.84240 | 0.32184 | 313.771 | 25.62 | 0.19 | 0.00 | 0 | 250.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 19.95 | Call | 303.11960 | 0.30312 | 311.33150 | 0.31133 | 303.120 | 25.89 | 0.19 | 0.00 | 0 | 725.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 20.08 | Call | 293.78530 | 0.29379 | 302.11620 | 0.30212 | 293.785 | 26.15 | 0.18 | 0.00 | 0 | 600.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 20.16 | Call | 288.29520 | 0.28830 | 296.68900 | 0.29669 | 288.295 | 26.30 | 0.18 | 0.00 | 0 | 6,600.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 20.30 | Call | 279.12170 | 0.27912 | 287.62120 | 0.28762 | 279.122 | 26.58 | 0.17 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 20.36 | Call | 275.35450 | 0.27535 | 283.89270 | 0.28389 | 275.355 | 26.69 | 0.17 | 0.00 | 0 | 368.00 |

| 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 19/12/2016 | Foreign Exchange Future | 20.90 | Call | 245.34410 | 0.24534 | 251.24230 | 0.25124 | 245.344 | 27.74 | 0.15 | 0.00 | 0 | 32,200.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 21.00 | Call | 240.47950 | 0.24048 | 240.79010 | 0.24079 | 240.480 | 27.94 | 0.15 | 0.00 | 0 | 500.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 21.24 | Call | 216.79620 | 0.21680 | 217.30110 | 0.21730 | 216.796 | 27.94 | 0.13 | 0.00 | 0 | 5,700.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 21.30 | Call | 211.21720 | 0.21122 | 211.76570 | 0.21177 | 211.217 | 27.94 | 0.13 | 0.00 | 0 | 69,895.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | | | 16.71220 | 16.71220 | 16.65520 | 16.65520 | | 21.01 | 0.00 | 31,452,360.40 | 1,882 | 12,004.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 15.23 | Put | 524.45250 | 0.52445 | 554.38010 | 0.55438 | 524.453 | 19.48 | 0.27 | 0.00 | 0 | 90.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 15.36 | Put | 573.04000 | 0.57304 | 604.53260 | 0.60453 | 573.040 | 19.58 | 0.29 | 0.00 | 0 | 7,160.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 15.70 | Put | 712.25870 | 0.71226 | 747.77070 | 0.74777 | 712.259 | 19.82 | 0.33 | 0.00 | 0 | 6,370.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 15.74 | Put | 729.78780 | 0.72979 | 765.76120 | 0.76576 | 729.788 | 19.85 | 0.34 | 0.00 | 0 | 3,200.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 16.75 | Put | 1,278.90870 | 1.27891 | 1,326.31480 | 1.32631 | 1,278.909 | 21.06 | 0.47 | 0.00 | 0 | 1,800.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 18.43 | Call | 747.89850 | 0.74790 | 747.39380 | 0.74739 | 747.899 | 23.07 | 0.36 | 0.00 | 0 | 90.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 18.44 | Call | 745.71690 | 0.74572 | 745.24730 | 0.74525 | 745.717 | 23.08 | 0.36 | 0.00 | 0 | 7,160.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 19.00 | Call | 634.88280 | 0.63488 | 636.30540 | 0.63631 | 634.883 | 23.72 | 0.31 | 0.00 | 0 | 6,370.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 19.38 | Call | 571.18950 | 0.57119 | 573.60730 | 0.57361 | 571.189 | 24.15 | 0.28 | 0.00 | 0 | 3,200.00 |
| \$ / R | On 13/03/2017 | Foreign Exchange Future | 21.42 | Call | 369.82910 | 0.36983 | 376.03020 | 0.37603 | 369.829 | 27.17 | 0.19 | 0.00 | 0 | 1,800.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | | | 17.01430 | 17.01430 | 16.95350 | 16.95350 | | 21.28 | 0.00 | 0.00 | 0 | 3,300.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 15.78 | Put | 821.08350 | 0.82108 | 858.23160 | 0.85823 | 821.084 | 19.95 | 0.32 | 0.00 | 0 | 3,155.00 |
| \$ / R | On 19/06/2017 | Foreign Exchange Future | 19.71 | Call | 786.65450 | 0.78665 | 785.97830 | 0.78598 | 786.654 | 24.17 | 0.32 | 0.00 | 0 | 3,155.00 |
| \$ / R | On 18/09/2017 | Foreign Exchange Future | | | 17.21600 | 17.21600 | 17.15690 | 17.15690 | | 21.80 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 13/06/2016 | Foreign Exchange Future | | | 15.82500 | 15.82500 | 15.77650 | 15.77650 | | 21.46 | 0.00 | 917,850.00 | 58 | 807.00 |
| \$ / R MAXI | On 19/09/2016 | Foreign Exchange Future | | | 16.14260 | 16.14260 | 16.08580 | 16.08580 | | 20.96 | 0.00 | 177,568.60 | 11 | 342.00 |
| \$ / R MAXI | On 19/12/2016 | Foreign Exchange Future | | | 16.43600 | 16.43600 | 16.37820 | 16.37820 | | 21.00 | 0.00 | 213,668.00 | 13 | 65.00 |
| \$ / R MAXI | On 13/03/2017 | Foreign Exchange Future | | | 16.71220 | 16.71220 | 16.65520 | 16.65520 | | 21.01 | 0.00 | 167,122.00 | 10 | 51.00 |
| £ / R | On 31/05/2016 | Any day expiry | | | 22.84630 | 22.84630 | 22.85040 | 22.85040 | | 16.79 | 0.00 | 0.00 | 0 | 123.00 |
| £ / R | On 13/06/2016 | Foreign Exchange Future | | | 22.89950 | 22.89950 | 22.91220 | 22.91220 | | 17.17 | 0.00 | 60,660,775.50 | 2,649 | 56,977.00 |
| £ / R | On 13/06/2016 | Foreign Exchange Future | 24.30 | Call | 59.27280 | 0.05927 | 69.96620 | 0.06997 | 59.273 | 20.05 | 0.11 | 0.00 | 0 | 1,300.00 |
| £ / R | On 13/06/2016 | Foreign Exchange Future | 26.50 | Call | 3.93900 | 0.00394 | 4.95270 | 0.00495 | 3.939 | 25.26 | 0.01 | 0.00 | 0 | 2,600.00 |
| £ / R | On 08/09/2016 | Any day expiry | | | 23.32160 | 23.32160 | 23.32420 | 23.32420 | | 19.90 | 0.00 | 0.00 | 0 | 0.00 |
| £ / R | On 08/09/2016 | Any day expiry | 21.20 | Put | 223.10630 | 0.22311 | 231.12690 | 0.23113 | 223.106 | 19.06 | 0.17 | 0.00 | 0 | 12,264.00 |
| £ / R | On 08/09/2016 | Any day expiry | 25.85 | Call | 307.43950 | 0.30744 | 318.14040 | 0.31814 | 307.440 | 21.74 | 0.21 | 0.00 | 0 | 12,264.00 |
| £ / R | On 19/09/2016 | Foreign Exchange Future | | | 23.37470 | 23.37470 | 23.37720 | 23.37720 | | 19.77 | 0.00 | 4,745,064.10 | 203 | 25,932.00 |
| £ / R | On 19/09/2016 | Foreign Exchange Future | 22.50 | Call | 1,504.95260 | 1.50495 | 1,519.55620 | 1.51956 | 1,504.953 | 19.30 | 0.66 | 0.00 | 0 | 500.00 |
| £ / R | On 19/09/2016 | Foreign Exchange Future | 25.30 | Call | 453.82940 | 0.45383 | 466.44180 | 0.46644 | 453.829 | 21.20 | 0.28 | 0.00 | 0 | 800.00 |
| £ / R | On 19/12/2016 | Foreign Exchange Future | | | 23.82290 | 23.82290 | 23.82420 | 23.82420 | | 19.47 | 0.00 | 0.00 | 0 | 152.00 |
| £ / R | On 19/12/2016 | Foreign Exchange Future | 17.13 | Put | 35.86640 | 0.03587 | 37.08560 | 0.03709 | 35.866 | 22.60 | 0.02 | 0.00 | 0 | 4,885.00 |
| £ / R | On 19/12/2016 | Foreign Exchange Future | 18.41 | Put | 50.26110 | 0.05026 | 51.52590 | 0.05153 | 50.261 | 19.45 | 0.03 | 0.00 | 0 | 783.00 |
| £ / R | On 19/12/2016 | Foreign Exchange Future | 21.41 | Put | 401.57550 | 0.40158 | 413.38850 | 0.41339 | 401.576 | 18.39 | 0.20 | 0.00 | 0 | 4,885.00 |
| £ / R | On 19/12/2016 | Foreign Exchange Future | 23.01 | Put | 975.28630 | 0.97529 | 991.12470 | 0.99112 | 975.286 | 18.97 | 0.38 | 0.00 | 0 | 783.00 |
| £ / R | On 19/12/2016 | Foreign Exchange Future | 24.46 | Call | 1,156.46360 | 1.15646 | 1,173.79750 | 1.17380 | 1,156.464 | 19.91 | 0.46 | 0.00 | 0 | 4,885.00 |
| £ / R | On 19/12/2016 | Foreign Exchange Future | 26.94 | Call | 543.97990 | 0.54398 | 557.24300 | 0.55724 | 543.980 | 21.62 | 0.25 | 0.00 | 0 | 783.00 |
| £ / R | On 13/03/2017 | Foreign Exchange Future | | | 24.25110 | 24.25110 | 24.25380 | 24.25380 | | 19.55 | 0.00 | 0.00 | 0 | 0.00 |
| £ / R | On 25/04/2017 | Any day expiry | | | 24.47720 | 24.47720 | 24.47740 | 24.47740 | | 19.59 | 0.00 | 0.00 | 0 | 73.00 |

| 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 19/06/2017 | Foreign Exchange Future | | | 24.72340 | | 24.72340 | | 24.72070 | 24.72070 | | | 0.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On 13/06/2016 | Foreign Exchange Future | | | 0.14461 | | 0.14461 | | 0.14288 | 0.14288 | | 18.75 | 0.00 | 21,691.95 | 150 | 4,799.00 |
| ¥ / R | On 19/09/2016 | Foreign Exchange Future | | | 0.14802 | | 0.14802 | | 0.14617 | 0.14617 | | 18.23 | 0.00 | 0.00 | 0 | 1,148.00 |
| ¥ / R | On 19/12/2016 | Foreign Exchange Future | | | 0.15130 | | 0.15130 | | 0.14940 | 0.14940 | | 18.21 | 0.00 | 0.00 | 0 | 6,041.00 |
| € / R | On 25/05/2016 | Any day expiry | | | 17.66600 | | 17.66600 | | 17.62640 | 17.62640 | | 23.75 | 0.00 | 0.00 | 0 | 74.00 |
| € / R | On 27/05/2016 | Any day expiry | | | 17.66950 | | 17.66950 | | 17.63310 | 17.63310 | | 23.16 | 0.00 | 0.00 | 0 | 0.00 |
| € / R | On 31/05/2016 | Any day expiry | | | 17.68320 | | 17.68320 | | 17.64680 | 17.64680 | | 21.11 | 0.00 | 0.00 | 0 | 1.00 |
| € / R | On 13/06/2016 | Foreign Exchange Future | | | 17.72840 | | 17.72840 | | 17.69900 | 17.69900 | | 21.42 | 0.00 | 17,125,634.40 | 966 | 107,374.00 |
| € / R | On 13/06/2016 | Foreign Exchange Future | 14.20 | Put | 0.30510 | | 0.00031 | | 0.68050 | 0.00068 | 0.305 | 29.86 | 0.00 | 0.00 | 0 | 6,000.00 |
| € / R | On 13/06/2016 | Foreign Exchange Future | 15.70 | Put | 5.64360 | | 0.00564 | | 7.47610 | 0.00748 | 5.644 | 23.77 | 0.02 | 0.00 | 0 | 2,912.00 |
| € / R | On 13/06/2016 | Foreign Exchange Future | 15.96 | Call | 1,777.80010 | | 1.77780 | | 1,750.70740 | 1.75071 | 1,777.800 | 22.72 | 0.97 | 0.00 | 0 | 6,000.00 |
| € / R | On 13/06/2016 | Foreign Exchange Future | 16.63 | Put | 43.14110 | | 0.04314 | | 54.88110 | 0.05488 | 43.141 | 21.16 | 0.10 | 0.00 | 0 | 7,000.00 |
| € / R | On 13/06/2016 | Foreign Exchange Future | 17.00 | Put | 96.76240 | | 0.09676 | | 119.25890 | 0.11926 | 96.762 | 20.80 | 0.19 | 0.00 | 0 | 564.00 |
| € / R | On 13/06/2016 | Foreign Exchange Future | 17.79 | Put | 396.95730 | | 0.39696 | | 436.87220 | 0.43687 | 396.957 | 21.50 | 0.52 | 0.00 | 0 | 3,500.00 |
| € / R | On 13/06/2016 | Foreign Exchange Future | 19.85 | Call | 13.79490 | | 0.01379 | | 18.85600 | 0.01886 | 13.795 | 25.28 | 0.03 | 0.00 | 0 | 3,500.00 |
| € / R | On 19/09/2016 | Foreign Exchange Future | | | 18.14780 | | 18.14780 | | 18.10870 | 18.10870 | | 21.21 | 0.00 | 5,535,079.00 | 305 | 13,280.00 |
| € / R | On 19/09/2016 | Foreign Exchange Future | 17.00 | Call | 1,512.81360 | | 1.51281 | | 1,488.40920 | 1.48841 | 1,512.814 | 20.34 | 0.73 | 0.00 | 0 | 700.00 |
| € / R | On 19/12/2016 | Foreign Exchange Future | | | 18.54330 | | 18.54330 | | 18.50320 | 18.50320 | | 21.09 | 0.00 | 0.00 | 0 | 12,558.00 |
| € / R | On 19/12/2016 | Foreign Exchange Future | 16.40 | Put | 311.38660 | | 0.31139 | | 319.56440 | 0.31956 | 311.387 | 19.98 | 0.19 | 0.00 | 0 | 1,481.00 |
| € / R | On 19/12/2016 | Foreign Exchange Future | 16.90 | Put | 447.19870 | | 0.44720 | | 459.08390 | 0.45908 | 447.199 | 20.08 | 0.25 | 0.00 | 0 | 2,961.00 |
| € / R | On 19/12/2016 | Foreign Exchange Future | 20.80 | Call | 542.54330 | | 0.54254 | | 540.30850 | 0.54031 | 542.543 | 23.39 | 0.29 | 0.00 | 0 | 1,481.00 |
| € / R | On 19/12/2016 | Foreign Exchange Future | 21.90 | Call | 378.29870 | | 0.37830 | | 378.82720 | 0.37883 | 378.299 | 24.50 | 0.21 | 0.00 | 0 | 2,961.00 |
| € / R | On 13/03/2017 | Foreign Exchange Future | | | 18.92630 | | 18.92630 | | 18.88630 | 18.88630 | | 21.09 | 0.00 | 4,731,575.00 | 250 | 4,000.00 |
| 10Y STND | On 17/12/2025 | Interest Rate Swap | | | 103.50480 | | 103.50480 | | 103.27227 | 103.27227 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 16/03/2026 | Interest Rate Swap | | | 100.79185 | | 100.79185 | | 100.54569 | 100.54569 | | | 0.00 | 0.00 | 0 | 0.00 |
| 10Y STND | On 15/06/2026 | Interest Rate Swap | | | 99.70803 | | 99.70803 | | 99.45720 | 99.45720 | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 19/12/2016 | Interest Rate Swap | | | 100.13743 | | 100.13743 | | 100.10813 | 100.10813 | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 16/03/2017 | Interest Rate Swap | | | 100.17940 | | 100.17940 | | 100.14628 | 100.14628 | | | 0.00 | 0.00 | 0 | 0.00 |
| 1Y STND | On 15/06/2017 | Interest Rate Swap | | | 99.93891 | | 99.93891 | | 99.92948 | 99.92948 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 18/12/2017 | Interest Rate Swap | | | 100.62786 | | 100.62786 | | 100.59893 | 100.59893 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 16/03/2018 | Interest Rate Swap | | | 100.10425 | | 100.10425 | | 100.07447 | 100.07447 | | | 0.00 | 0.00 | 0 | 0.00 |
| 2Y STND | On 15/06/2018 | Interest Rate Swap | | | 99.97352 | | 99.97352 | | 99.95305 | 99.95305 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 17/12/2020 | Interest Rate Swap | | | 101.10644 | | 101.10644 | | 100.95787 | 100.95787 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 16/03/2021 | Interest Rate Swap | | | 100.63554 | | 100.63554 | | 100.48669 | 100.48669 | | | 0.00 | 0.00 | 0 | 0.00 |
| 5Y STND | On 15/06/2021 | Interest Rate Swap | | | 100.12643 | | 100.12643 | | 99.97789 | 99.97789 | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 04/08/2016 | Index Future | | | 481.08900 | | 481.08900 | | 480.98500 | 480.98500 | | | 0.00 | 0.00 | 0 | 22.00 |
| AL37 | On 03/11/2016 | Index Future | | | 490.36300 | | 490.36300 | | 490.26500 | 490.26500 | | | 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 |
|------------------|---------------|-------------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| AL7T | On 04/08/2016 | Index Future | 548.89700 | | 548.89700 | | 548.82000 | 548.82000 | | | 0.00 | 0.00 | 0 | 10.00 |
| AL7T | On 03/11/2016 | Index Future | 559.47800 | | 559.47800 | | 559.40900 | 559.40900 | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 04/08/2016 | Index Future | 499.06300 | | 499.06300 | | 498.86900 | 498.86900 | | | 0.00 | 0.00 | 0 | 617.00 |
| ALBI | On 03/11/2016 | Index Future | 508.68300 | | 508.68300 | | 508.49400 | 508.49400 | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 02/02/2017 | Index Future | 518.93000 | | 518.93000 | | 518.74600 | 518.74600 | | | 0.00 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 13/06/2016 | Foreign Exchange Future | 11.39960 | | 11.39960 | | 11.38370 | 11.38370 | | 17.55 | 0.00 | 7,979,720.00 | 700 | 6,829.00 |
| AU\$ / R | On 19/09/2016 | Foreign Exchange Future | 11.58690 | | 11.58690 | | 11.56560 | 11.56560 | | 17.11 | 0.00 | 2,896,725.00 | 250 | 1,931.00 |
| AU\$ / R | On 19/12/2016 | Foreign Exchange Future | 11.76550 | | 11.76550 | | 11.74390 | 11.74390 | | 17.05 | 0.00 | 7,494,623.50 | 637 | 959.00 |
| AU\$ / R | On 13/03/2017 | Foreign Exchange Future | 11.93740 | | 11.93740 | | 11.91680 | 11.91680 | | 16.92 | 0.00 | 2,387,480.00 | 200 | 4,610.00 |
| CAD/ R | On 13/06/2016 | Foreign Exchange Future | 12.02800 | | 12.02800 | | 12.01360 | 12.01360 | | 17.56 | 0.00 | 1,202,800.00 | 100 | 0.00 |
| CAD/ R | On 19/09/2016 | Foreign Exchange Future | 12.27100 | | 12.27100 | | 12.25060 | 12.25060 | | 17.07 | 0.00 | 0.00 | 0 | 0.00 |
| CHF / R | On 13/06/2016 | Foreign Exchange Future | 15.95900 | | 15.95900 | | 15.90720 | 15.90720 | | 20.53 | 0.00 | 0.00 | 0 | 5,055.00 |
| CHF / R | On 19/09/2016 | Foreign Exchange Future | 16.35820 | | 16.35820 | | 16.29760 | 16.29760 | | 20.94 | 0.00 | 3,271,640.00 | 200 | 0.00 |
| CNH / R | On 13/06/2016 | Foreign Exchange Future | 2.40940 | | 2.40940 | | 2.40180 | 2.40180 | | 20.64 | 0.00 | 481,880.00 | 200 | 230.00 |
| CNH / R | On 19/09/2016 | Foreign Exchange Future | 2.44360 | | 2.44360 | | 2.43540 | 2.43540 | | 20.30 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 13/06/2016 | Foreign Exchange Future | 2.38660 | | 2.38660 | | 2.38260 | 2.38260 | | 21.83 | 0.00 | 0.00 | 0 | 0.00 |
| DKK / R | On 19/09/2016 | Foreign Exchange Future | 2.44390 | | 2.44390 | | 2.43880 | 2.43880 | | 21.97 | 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 | 131.19725 | | 131.19725 | | 131.16011 | 131.16011 | | | 0.00 | 0.00 | 0 | 0.00 |
| EL28 | On 03/11/2016 | Bond Future | 132.03984 | | 132.03984 | | 132.00413 | 132.00413 | | | 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 04/08/2016 | Bond Future | 10.92374 | | 76.74420 | | 10.92985 | 76.70700 | | | 0.00 | 0.00 | 0 | 8,932.00 |
| ES33 | On 03/11/2016 | Bond Future | 11.01679 | | 74.41511 | | 11.02291 | 74.37838 | | | 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 |
|------------------|---------------|-------------------------|-----|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| ES33 | On 02/02/2017 | Bond Future | | 11.10637 | 75.91525 | | 11.11252 | 75.87886 | | | 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 04/08/2016 | Bond Future | | 11.07850 | 80.63792 | | 11.08461 | 80.59609 | | | 0.00 | 0.00 | 0 | 7,270.00 |
| ES42 | On 03/11/2016 | Bond Future | | 11.17057 | 77.91325 | | 11.17670 | 77.87191 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 25/04/2042 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 04/08/2016 | GOVI | | 498.19700 | 498.19700 | | 498.03600 | 498.03600 | | | 0.00 | 9,963,940.00 | 2 | 465.00 |
| GOVI | On 03/11/2016 | GOVI | | 507.80100 | 507.80100 | | 507.64500 | 507.64500 | | | 0.00 | 0.00 | 0 | 146.00 |
| GOVI | On 02/02/2017 | GOVI | | 518.03000 | 518.03000 | | 517.88000 | 517.88000 | | | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 13/06/2016 | Foreign Exchange Future | | 2.03780 | 2.03780 | | 2.03140 | 2.03140 | | 21.25 | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 19/09/2016 | Foreign Exchange Future | | 2.08040 | 2.08040 | | 2.07280 | 2.07280 | | 20.25 | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 19/12/2016 | Foreign Exchange Future | | 2.11800 | 2.11800 | | 2.11020 | 2.11020 | | 20.33 | 0.00 | 0.00 | 0 | 0.00 |
| HK\$/R | On 13/03/2017 | Foreign Exchange Future | | 2.15240 | 2.15240 | | 2.14470 | 2.14470 | | 20.41 | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 04/08/2016 | Bond Future | | 126.99744 | 126.99744 | | 126.96274 | 126.96274 | | | 0.00 | 0.00 | 0 | 3,004.00 |
| I2025 | On 03/11/2016 | Bond Future | | 129.42964 | 129.42964 | | 129.39639 | 129.39639 | | | 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 04/08/2016 | Bond Future | | 107.44791 | 107.44791 | | 107.41864 | 107.41864 | | | 0.00 | 0.00 | 0 | 3,924.00 |
| I2033 | On 03/11/2016 | Bond Future | | 108.48301 | 108.48301 | | 108.45493 | 108.45493 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 28/02/2033 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 04/08/2016 | Bond Future | | 133.22074 | 133.22074 | | 133.18403 | 133.18403 | | | 0.00 | 0.00 | 0 | 22,289.00 |
| I2038 | On 03/11/2016 | Bond Future | | 135.77220 | 135.77220 | | 135.73698 | 135.73698 | | | 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 04/08/2016 | Bond Future | | 132.15079 | 132.15079 | | 132.11438 | 132.11438 | | | 0.00 | 0.00 | 0 | 16,290.00 |
| I2046 | On 03/11/2016 | Bond Future | | 133.17117 | 133.17117 | | 133.13597 | 133.13597 | | | 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 04/08/2016 | Bond Future | | 140.96327 | 140.96327 | | 140.92393 | 140.92393 | | | 0.00 | 0.00 | 0 | 20,765.00 |
| I2050 | On 03/11/2016 | Bond Future | | 143.66311 | 143.66311 | | 143.62520 | 143.62520 | | | 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 04/08/2016 | Index Future | | 245.86200 | 245.86200 | | 245.69500 | 245.69500 | | | 0.00 | 110,637,900.00 | 45 | 1,078.00 |
| IGOV | On 03/11/2016 | Index Future | | 250.62100 | 250.62100 | | 250.45600 | 250.45600 | | | 0.00 | 0.00 | 0 | 23.00 |
| IGOV | On 02/02/2017 | Index Future | | 255.68800 | 255.68800 | | 255.52400 | 255.52400 | | | 0.00 | 0.00 | 0 | 0.00 |
| ILBI | On 04/08/2016 | Index Future | | 667.03900 | 667.03900 | | 666.95900 | 666.95900 | | | 0.00 | 0.00 | 0 | 157.00 |

| 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 |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| ILBI | On 03/11/2016 | Index Future | | | 679.77300 | | 679.77300 | | 679.69200 | 679.69200 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/06/2016 | Jibar Tradeable Future | | | 7.31000 | | 92.69000 | | 7.43000 | 92.57000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/07/2016 | Jibar Tradeable Future | | | 7.43000 | | 92.57000 | | 7.48000 | 92.52000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/08/2016 | Jibar Tradeable Future | | | 7.47000 | | 92.53000 | | 7.61000 | 92.39000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/09/2016 | Jibar Tradeable Future | | | 7.59000 | | 92.41000 | | 7.66000 | 92.34000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/10/2016 | Jibar Tradeable Future | | | 7.63000 | | 92.37000 | | 7.80000 | 92.20000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 16/11/2016 | Jibar Tradeable Future | | | 7.66000 | | 92.34000 | | 7.83000 | 92.17000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/12/2016 | Jibar Tradeable Future | | | 7.79000 | | 92.21000 | | 7.97000 | 92.03000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/03/2017 | Jibar Tradeable Future | | | 7.99000 | | 92.01000 | | 8.16000 | 91.84000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/06/2017 | Jibar Tradeable Future | | | 8.13000 | | 91.87000 | | 8.30000 | 91.70000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/09/2017 | Jibar Tradeable Future | | | 8.21000 | | 91.79000 | | 8.40000 | 91.60000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/12/2017 | Jibar Tradeable Future | | | 8.29000 | | 91.71000 | | 8.47000 | 91.53000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/03/2018 | Jibar Tradeable Future | | | 8.35000 | | 91.65000 | | 8.53000 | 91.47000 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 13/06/2016 | Foreign Exchange Future | | | 0.15650 | | 0.15650 | | 0.15630 | 0.15630 | | | 0.00 | 0.00 | 0 | 1,266.00 |
| KES / R | On 19/09/2016 | Foreign Exchange Future | | | 0.15650 | | 0.15650 | | 0.15670 | 0.15670 | | | 0.00 | 0.00 | 0 | 0.00 |
| KES / R | On 19/12/2016 | Foreign Exchange Future | | | 0.15760 | | 0.15760 | | 0.15570 | 0.15570 | | | 0.00 | 0.00 | 0 | 0.00 |
| NGN / R | On 13/06/2016 | Foreign Exchange Future | | | 0.07950 | | 0.07950 | | 0.07710 | 0.07710 | | | 0.00 | 0.00 | 0 | 11,085.00 |
| NGN / R | On 19/09/2016 | Foreign Exchange Future | | | 0.06360 | | 0.06360 | | 0.06330 | 0.06330 | | | 0.00 | 0.00 | 0 | 0.00 |
| NGN / R | On 19/12/2016 | Foreign Exchange Future | | | 0.06000 | | 0.06000 | | 0.05980 | 0.05980 | | | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 13/06/2016 | Foreign Exchange Future | | | 10.68730 | | 10.68730 | | 10.65750 | 10.65750 | | 18.85 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 19/09/2016 | Foreign Exchange Future | | | 10.84650 | | 10.84650 | | 10.81250 | 10.81250 | | 18.47 | 0.00 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 19/12/2016 | Foreign Exchange Future | | | 10.99990 | | 10.99990 | | 10.96560 | 10.96560 | | 18.44 | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 13/06/2016 | Foreign Exchange Future | | | 1.41070 | | 1.41070 | | 1.40550 | 1.40550 | | | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 19/09/2016 | Foreign Exchange Future | | | 1.42790 | | 1.42790 | | 1.42200 | 1.42200 | | | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 19/12/2016 | Foreign Exchange Future | | | 1.44310 | | 1.44310 | | 1.43710 | 1.43710 | | | 0.00 | 0.00 | 0 | 0.00 |
| PULA / R | On 13/03/2017 | Foreign Exchange Future | | | 1.45490 | | 1.45490 | | 1.44850 | 1.44850 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 13/06/2016 | Foreign Exchange Future | | | 1.12030 | | 1.12030 | | 1.12190 | 1.12190 | | | 0.00 | 280,075.00 | 250 | 13,410.00 |
| QUANTO € / \$ | On 19/09/2016 | Foreign Exchange Future | | | 1.12420 | | 1.12420 | | 1.12580 | 1.12580 | | | 0.00 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 19/12/2016 | Foreign Exchange Future | | | 1.12820 | | 1.12820 | | 1.12970 | 1.12970 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 04/08/2016 | Bond Future | | | 9.43618 | | 108.34835 | | 9.43686 | 108.34371 | | 10.73 | 0.00 | 80,719,520.75 | 745 | 90,686.00 |
| R186 | On 04/08/2016 | Bond Future | 9.25 | Put | 2,774.55000 | | 2,77455 | | 2,818.14000 | 2,81814 | 2,774.550 | 10.65 | 0.59 | 0.00 | 0 | 1,000.00 |
| R186 | On 04/08/2016 | Bond Future | 9.40 | Put | 2,196.27000 | | 2,19627 | | 2,240.69000 | 2,24069 | 2,196.270 | 10.70 | 0.51 | 0.00 | 0 | 5,000.00 |
| R186 | On 04/08/2016 | Bond Future | 9.60 | Put | 1,566.53000 | | 1,56653 | | 1,609.69000 | 1,60969 | 1,566.530 | 10.79 | 0.41 | 0.00 | 0 | 5,635.00 |
| R186 | On 04/08/2016 | Bond Future | 10.00 | Put | 730.47000 | | 0.73047 | | 764.70000 | 0.76470 | 730.470 | 11.03 | 0.23 | 0.00 | 0 | 6,500.00 |
| R186 | On 03/11/2016 | Bond Future | | | 9.49851 | | 110.41484 | | 9.49895 | 110.41189 | | 10.43 | 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 |

| 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/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 04/08/2016 | Bond Future | 298.73171 | | 298.73171 | | 298.65004 | 298.65004 | | | 0.00 | 0.00 | 0 | 1,878.00 |
| R197 | On 03/11/2016 | Bond Future | 304.45300 | | 304.45300 | | 304.37444 | 304.37444 | | | 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 04/08/2016 | Bond Future | 247.00955 | | 247.00955 | | 246.94144 | 246.94144 | | 8.51 | 0.00 | 98,803,820.00 | 400 | 37,489.00 |
| R202 | On 03/11/2016 | Bond Future | 251.74015 | | 251.74015 | | 251.67477 | 251.67477 | | | 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 |
| R203 | On 04/08/2016 | Bond Future | 9.17241 | | 96.53204 | | 9.17305 | 96.52907 | | 8.00 | 0.00 | 0.00 | 0 | 7,533.00 |
| R203 | On 03/11/2016 | Bond Future | 9.24213 | | 94.44161 | | 9.24247 | 94.44008 | | 8.03 | 0.00 | 0.00 | 0 | 0.00 |
| R203 | On 02/02/2017 | Bond Future | 9.30315 | | 96.34517 | | 9.30320 | 96.34495 | | 7.74 | 0.00 | 0.00 | 0 | 0.00 |
| R203 | On 28/02/2023 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R203 | On 04/08/2016 | Bond Future | 8.03505 | | 103.52674 | | 8.03528 | 103.52650 | | 1.31 | 0.00 | 0.00 | 0 | 58,097.00 |
| R203 | On 03/11/2016 | Bond Future | 8.10670 | | 101.32912 | | 8.10498 | 101.33051 | | 1.12 | 0.00 | 0.00 | 0 | 0.00 |
| R203 | On 02/02/2017 | Bond Future | 8.11020 | | 103.37167 | | 8.10532 | 103.37448 | | 0.81 | 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 04/08/2016 | Bond Future | 9.82867 | | 86.71481 | | 9.83452 | 86.67584 | | | 0.00 | 0.00 | 0 | 25,310.00 |
| R2030 | On 03/11/2016 | Bond Future | 9.89007 | | 88.36882 | | 9.89590 | 88.33052 | | | 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 04/08/2016 | Bond Future | 9.94692 | | 89.63341 | | 9.95787 | 89.55604 | | 14.24 | 0.00 | 0.00 | 0 | 7,753.00 |
| R2032 | On 03/11/2016 | Bond Future | 10.01146 | | 87.18389 | | 10.02257 | 87.10643 | | 14.57 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 02/02/2017 | Bond Future | 10.06900 | | 88.94158 | | 10.08030 | 88.86378 | | 14.27 | 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 04/08/2016 | Bond Future | 10.00354 | | 94.48508 | | 10.00932 | 94.44032 | | | 0.00 | 15,495,553.12 | 164 | 5,505.00 |
| R2035 | On 03/11/2016 | Bond Future | 10.06713 | | 91.78487 | | 10.07289 | 91.74082 | | | 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 04/08/2016 | Bond Future | 10.06156 | | 86.78564 | | 10.06225 | 86.78034 | | 16.33 | 0.00 | 2,603,569,200.00 | 30,000 | 41,343.00 |
| R2037 | On 03/11/2016 | Bond Future | 10.12102 | | 88.44105 | | 10.12155 | 88.43703 | | 15.98 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 02/02/2017 | Bond Future | 10.17468 | | 85.96702 | | 10.17505 | 85.96424 | | 16.44 | 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 04/08/2016 | Bond Future | 8.45814 | | 100.11336 | | 8.45885 | 100.11188 | | 3.14 | 0.00 | 3,403,854.24 | 34 | 34,959.00 |
| R204 | On 03/11/2016 | Bond Future | 8.53793 | | 102.02276 | | 8.53788 | 102.02286 | | 2.80 | 0.00 | 0.00 | 0 | 0.00 |
| R204 | On 02/02/2017 | Bond Future | 8.59192 | | 100.03676 | | 8.59105 | 100.03822 | | 2.58 | 0.00 | 0.00 | 0 | 0.00 |
| R204 | On 21/12/2018 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|--------------------|-------------|------------|-----------|--------------|----------------|-------------------|------------|-------|------------------|------------------|---------------|
| R204/R203 | On 21/12/2018 | | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 06/10/2015 | | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 04/08/2016 | | Bond Future | 10.11658 | 90.29019 | | 10.12240 | 90.24266 | | 16.95 | 0.00 | 0.00 | 0 | 812.00 |
| R2040 | On 03/11/2016 | | Bond Future | 10.17614 | 92.01244 | | 10.18196 | 91.96542 | | 16.59 | 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 04/08/2016 | | Bond Future | 10.13510 | 87.46964 | | 10.14091 | 87.42207 | | 17.60 | 0.00 | 0.00 | 0 | 20,486.00 |
| R2044 | On 03/11/2016 | | Bond Future | 10.19309 | 89.13802 | | 10.19889 | 89.09103 | | 17.23 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 02/02/2017 | | Bond Future | 10.24558 | 86.55295 | | 10.25141 | 86.50618 | | 17.75 | 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 04/08/2016 | | Bond Future | 10.13060 | 90.84206 | | 10.13633 | 90.79435 | | 17.28 | 0.00 | 2,725,261,800.00 | 30,000 | 59,364.00 |
| R2048 | On 03/11/2016 | | Bond Future | 10.19049 | 88.13583 | | 10.19623 | 88.08855 | | 17.76 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 02/02/2017 | | Bond Future | 10.24580 | 89.91248 | | 10.25156 | 89.86552 | | 17.42 | 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 04/08/2016 | | Bond Future | 8.79148 | 96.02281 | | 8.79769 | 96.00526 | | 4.63 | 0.00 | 0.00 | 0 | 76,765.00 |
| R207 | On 02/02/2017 | | Bond Future | 8.93482 | 96.18307 | | 8.94104 | 96.16773 | | 4.19 | 0.00 | 0.00 | 0 | 0.00 |
| R207 | On 02/02/2017 | 8.91 | Call | 1,309.30000 | 1.30930 | | 1,309.51000 | 1.30951 | 1,309.300 | 4.18 | 0.50 | 0.00 | 0 | 62.00 |
| 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 04/08/2016 | | Bond Future | 8.91465 | 94.33915 | | 8.92062 | 94.31797 | | 6.05 | 0.00 | 0.00 | 0 | 48,790.00 |
| R208 | On 03/11/2016 | | Bond Future | 8.98739 | 92.73553 | | 8.99331 | 92.71546 | | 5.96 | 0.00 | 0.00 | 0 | 0.00 |
| R208 | On 02/02/2017 | | Bond Future | 9.04656 | 94.60489 | | 9.05251 | 94.58567 | | 5.67 | 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 04/08/2016 | | Bond Future | 9.92403 | 70.74236 | | 9.92974 | 70.70564 | | 16.30 | 0.00 | 0.00 | 0 | 54,886.00 |
| R209 | On 04/08/2016 | 9.40 | Call | 774.08000 | 0.77408 | | 798.04000 | 0.79804 | 774.080 | 16.02 | 0.26 | 0.00 | 0 | 250.00 |
| R209 | On 04/08/2016 | 9.60 | Call | 1,170.25000 | 1.17025 | | 1,195.81000 | 1.19581 | 1,170.250 | 16.12 | 0.35 | 0.00 | 0 | 5,624.00 |
| R209 | On 04/08/2016 | 9.70 | Put | 2,875.89000 | 2.87589 | | 2,938.08000 | 2.93808 | 2,875.890 | 16.17 | 0.60 | 0.00 | 0 | 250.00 |
| R209 | On 04/08/2016 | 10.29 | Put | 1,107.42000 | 1.10742 | | 1,157.02000 | 1.15702 | 1,107.420 | 16.55 | 0.31 | 0.00 | 0 | 250.00 |
| R209 | On 04/08/2016 | 10.60 | Call | 4,761.41000 | 4.76141 | | 4,762.76000 | 4.76276 | 4,761.410 | 16.81 | 0.80 | 0.00 | 0 | 5,624.00 |
| R209 | On 03/11/2016 | | Bond Future | 9.97924 | 68.94079 | | 9.98493 | 68.90455 | | 16.76 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 03/11/2016 | 10.25 | Put | 2,315.68000 | 2.31568 | | 2,357.35000 | 2.35735 | 2,315.680 | 16.97 | 0.39 | 0.00 | 0 | 5,000.00 |
| R209 | On 02/02/2017 | | Bond Future | 10.02801 | 70.33065 | | 10.03372 | 70.29459 | | 16.51 | 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 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------------|--------------|--------------|--------------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| R209/R186 | On 31/03/2036 | Price Contribution | 100.00000 | 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 | 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 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 04/08/2016 | Bond Future | 187.36633 | 187.36633 | 187.31554 | 187.31554 | | | | | 0.00 | 221,092,269.40 | 1,180 | 2,571.00 |
| R210 | On 03/11/2016 | Bond Future | 188.66438 | 188.66438 | 188.61581 | 188.61581 | | | | | 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 04/08/2016 | Bond Future | 139.75625 | 139.75625 | 139.72224 | 139.72224 | | | | | 0.00 | 0.00 | 0 | 64.00 |
| R211 | On 03/11/2016 | Bond Future | 142.43289 | 142.43289 | 142.40046 | 142.40046 | | | | | 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 04/08/2016 | Bond Future | 145.48650 | 145.48650 | 145.67810 | 145.67810 | | | | | 0.00 | 0.00 | 0 | 4,287.00 |
| R212 | On 03/11/2016 | Bond Future | 148.27289 | 148.27289 | 148.47050 | 148.47050 | | | | | 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 04/08/2016 | Bond Future | 9.85185 | 81.28583 | 9.85759 | 81.24896 | | | | 14.05 | 0.00 | 0.00 | 0 | 44,354.00 |
| R213 | On 03/11/2016 | Bond Future | 9.91355 | 79.28511 | 9.91928 | 79.24877 | | | | 14.40 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 02/02/2017 | Bond Future | 9.96986 | 80.88324 | 9.97561 | 80.84722 | | | | 14.14 | 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 04/08/2016 | Bond Future | 10.04807 | 70.74147 | 10.05376 | 70.70392 | | | | 16.95 | 0.00 | 0.00 | 0 | 30,123.00 |
| R214 | On 04/08/2016 | Bond Future | 8.55 | Call | 47.67000 | 0.04767 | 53.07000 | 0.05307 | 47.670 | 16.47 | 0.02 | 0.00 | 0 | 1,300.00 |
| R214 | On 04/08/2016 | Bond Future | 9.30 | Call | 485.34000 | 0.48534 | 506.55000 | 0.50655 | 485.340 | 16.61 | 0.18 | 0.00 | 0 | 1,300.00 |
| R214 | On 04/08/2016 | Bond Future | 10.30 | Call | 3,059.62000 | 3.05962 | 3,077.68000 | 3.07768 | 3,059.620 | 17.21 | 0.63 | 0.00 | 0 | 5,610.00 |
| R214 | On 04/08/2016 | Bond Future | 11.30 | Call | 7,684.63000 | 7.68463 | 7,666.51000 | 7.66651 | 7,684.630 | 17.83 | 0.93 | 0.00 | 0 | 5,610.00 |
| R214 | On 03/11/2016 | Bond Future | 10.10491 | 68.79328 | 10.11060 | 68.75609 | | | | 17.46 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 02/02/2017 | Bond Future | 10.15705 | 70.18003 | 10.16277 | 70.14298 | | | | 17.20 | 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 | 27,794.95000 | 27,794.95000 | 27,706.53000 | 27,706.53000 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| RAIN | On 19/09/2016 | Foreign Exchange Future | 28,360.13000 | 28,360.13000 | 28,258.32000 | 28,258.32000 | | | | | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 13/06/2016 | Foreign Exchange Future | 11.46980 | 11.46980 | 11.40700 | 11.40700 | | | | 18.92 | 0.00 | 0.00 | 0 | 0.00 |
| SGD / R | On 19/09/2016 | Foreign Exchange Future | 11.67920 | 11.67920 | 11.61230 | 11.61230 | | | | 18.33 | 0.00 | 0.00 | 0 | 0.00 |
| TRY / R | On 13/06/2016 | Foreign Exchange Future | 5.26150 | 5.26150 | 5.26700 | 5.26700 | | | | 16.81 | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|--------------------------------|---------------|-------------------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------------------|------------------|---------------------|
| TRY / R | On 19/09/2016 | Foreign Exchange Future | 5.22770 | 5.22770 | | 5.23700 | 5.23700 | | 16.30 | 0.00 | 522,770.00 | 100 | 0.00 |
| ZMW / R | On 13/06/2016 | Foreign Exchange Future | 1.52540 | 1.52540 | | 1.52610 | 1.52610 | | | 0.00 | 0.00 | 0 | 0.00 |
| ZMW / R | On 19/09/2016 | Foreign Exchange Future | 1.46070 | 1.46070 | | 1.44720 | 1.44720 | | | 0.00 | 0.00 | 0 | 0.00 |
| Total for Derivatives : | | | | | | | | | | | 6,801,198,413.76 | 138,092 | 4 124 191.00 |
| Grand Total: | | | | | | | | | | | 6,801,198,413.76 | 138,092 | 4 124 191.00 |