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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 02/11/2015

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 05/11/2015	Any day expiry	13.79100	13.79100		13.85000	13.85000		17.45	0.00	0.00	0	0.00
\$ / R	On 05/11/2015	Any day expiry	12.72	Call	1,071.10900	1.07111	1,130.28500	1.13028	1,071.109	29.17	1.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.00	Call	791.68390	0.79168	851.33120	0.85133	791.684	26.29	0.99	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.45	Put	12.17810	0.01218	16.63740	0.01664	12.178	21.35	0.10	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.70	Call	144.83510	0.14484	208.56160	0.20856	144.835	18.56	0.66	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.70	Put	53.83510	0.05384	58.56160	0.05856	53.835	18.56	0.34	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.95	Call	36.58800	0.03659	74.39290	0.07439	36.588	19.10	0.26	0	300.00
\$ / R	On 10/11/2015	Any day expiry	13.80270		13.80270	13.86170	13.86170		16.42	0.00	0.00	0	0.00
\$ / R	On 10/11/2015	Any day expiry	13.00	Put	2.71500	0.00272	3.25790	0.00326	2.715	19.54	0.02	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	13.14	Put	5.31860	0.00532	5.16340	0.00516	5.319	18.50	0.04	0	8,000.00
\$ / R	On 10/11/2015	Any day expiry	13.81	Call	130.60530	0.13061	181.22800	0.18123	130.605	16.46	0.50	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	14.25	Call	23.06770	0.02307	43.66460	0.04366	23.068	18.48	0.12	0	20,000.00
\$ / R	On 11/11/2015	Any day expiry	13.80510		13.80510	13.86410	13.86410		16.27	0.00	0.00	0	0.00
\$ / R	On 11/11/2015	Any day expiry	13.68	Call	213.58770	0.21359	268.29630	0.26830	213.588	16.54	0.64	0	11,000.00
\$ / R	On 11/11/2015	Any day expiry	13.92	Call	95.66910	0.09567	137.03360	0.13703	95.669	16.81	0.38	0	11,000.00
\$ / R	On 17/11/2015	Any day expiry	13.81940		13.81940	13.87850	13.87850		15.90	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 17/11/2015	Any day expiry	13.15	Call	680.66860	0.68067	741.89970	0.74190	680.669	15.80	0.94	0.00	0	12,500.00
\$ / R	On 17/11/2015	Any day expiry	13.35	Call	500.69720	0.50070	560.32210	0.56032	500.697	15.83	0.86	0.00	0	5,000.00
\$ / R	On 17/11/2015	Any day expiry	13.40	Call	458.65980	0.45866	517.92960	0.51793	458.660	15.84	0.84	0.00	0	7,500.00
\$ / R	On 18/11/2015	Any day expiry			13.82180	13.82180	13.88090	13.88090		15.96	0.00	0.00	0	150.00
\$ / R	On 18/11/2015	Any day expiry	13.17	Call	666.34370	0.66634	726.94100	0.72694	666.344	15.86	0.93	0.00	0	6,000.00
\$ / R	On 18/11/2015	Any day expiry	13.35	Call	506.38760	0.50639	565.61250	0.56561	506.388	15.89	0.86	0.00	0	6,000.00
\$ / R	On 20/11/2015	Any day expiry			13.82660	13.82660	13.88570	13.88570		16.04	0.00	0.00	0	0.00
\$ / R	On 20/11/2015	Any day expiry	13.14	Put	15.98940	0.01599	17.88910	0.01789	15.989	15.93	0.07	0.00	0	8,000.00
\$ / R	On 20/11/2015	Any day expiry	13.75	Put	159.93830	0.15994	151.18600	0.15119	159.938	16.03	0.43	0.00	0	1,000.00
\$ / R	On 24/11/2015	Any day expiry			13.83620	13.83620	13.89530	13.89530		15.89	0.00	0.00	0	0.00
\$ / R	On 24/11/2015	Any day expiry	13.68	Call	299.95150	0.29995	350.70690	0.35071	299.952	15.79	0.62	0.00	0	9,000.00
\$ / R	On 24/11/2015	Any day expiry	13.99	Call	155.01170	0.15501	191.89770	0.19190	155.012	16.41	0.40	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry			13.83860	13.83860	13.89770	13.89770		15.94	0.00	0.00	0	301.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	0.02110	0.00002	0.00550	0.00001	0.021	26.69	0.00	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	0.03680	0.00004	0.06270	0.00006	0.037	24.27	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	12.63	Put	4.77620	0.00478	5.31220	0.00531	4.776	18.00	0.02	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	12.85	Put	9.36580	0.00937	10.21590	0.01022	9.366	16.95	0.04	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	12.93	Put	11.96680	0.01197	12.93990	0.01294	11.967	16.57	0.05	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Call	824.84820	0.82485	885.06030	0.88506	824.848	16.09	0.93	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Put	16.24820	0.01625	17.36030	0.01736	16.248	16.09	0.07	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.24	Call	632.71310	0.63271	691.05900	0.69106	632.713	15.57	0.88	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Put	35.50910	0.03551	34.67930	0.03468	35.509	15.58	0.13	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Call	624.10910	0.62411	682.37930	0.68238	624.109	15.58	0.87	0.00	0	11,500.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Call	556.94790	0.55695	614.46470	0.61446	556.948	15.63	0.84	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Put	48.34790	0.04835	46.76470	0.04676	48.348	15.63	0.17	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.43	Call	477.65270	0.47765	533.82010	0.53382	477.653	15.69	0.78	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.65	Call	324.87550	0.32488	376.19850	0.37620	324.875	15.82	0.64	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.73	Call	277.57220	0.27757	326.46890	0.32647	277.572	15.87	0.59	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	215.30240	0.21530	259.96440	0.25996	215.302	15.94	0.50	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	0.65850	0.00066	0.63580	0.00064	0.658	31.79	0.00	0.00	0	300.00
\$ / R	On 26/11/2015	Any day expiry			13.84100	13.84100	13.90010	13.90010		15.89	0.00	0.00	0	67.00
\$ / R	On 08/12/2015	Any day expiry			13.87060	13.87060	13.92990	13.92990		16.10	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			13.87840	13.87840	13.93770	13.93770		16.17	0.00	371,233,321.60	26,749	585,677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	2,928.66810	2.92867	2,987.97570	2.98798	2,928.668	23.51	1.00	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	0.26810	0.00027	0.27570	0.00028	0.268	23.51	0.00	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	2,878.70900	2.87871	2,938.01870	2.93802	2,878.709	23.37	1.00	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	2,678.89070	2.67889	2,738.23920	2.73824	2,678.891	22.59	1.00	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	2,479.10890	2.47911	2,538.49170	2.53849	2,479.109	21.60	1.00	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	1.03170	0.00103	1.16840	0.00117	1.032	20.62	0.00	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	1.05140	0.00105	1.19150	0.00119	1.051	20.57	0.00	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	1.37460	0.00137	1.57060	0.00157	1.375	19.89	0.00	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	1.51440	0.00151	1.73490	0.00173	1.514	19.64	0.01	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	1.84160	0.00184	2.11950	0.00212	1.842	19.15	0.01	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	2.24560	0.00225	2.59430	0.00259	2.246	18.66	0.01	0.00	0	121,600.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	1,731.44010	1.73144	1,791.22670	1.79123	1,731.440	17.93	0.99	0.00	0	1,650.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	3.23260	0.00323	3.75220	0.00375	3.233	17.78	0.01	0.00	0	150.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	1,681.76830	1.68177	1,741.61090	1.74161	1,681.768	17.68	0.99	0.00	0	1,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	1,385.19760	1.38520	1,445.06020	1.44506	1,385.198	16.39	0.98	0.00	0	500.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	8.36790	0.00837	8.48420	0.00848	8.368	16.31	0.03	0.00	0	2,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	1,317.05920	1.31706	1,376.47590	1.37648	1,317.059	16.30	0.97	0.00	0	10,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	1,307.35950	1.30736	1,366.77650	1.36678	1,307.359	16.29	0.97	0.00	0	150.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	1,287.98780	1.28799	1,347.40520	1.34741	1,287.988	16.26	0.97	0.00	0	30,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.70	Put	13.35710	0.01336	13.46130	0.01346	13.357	16.13	0.04	0.00	0	5,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.76	Put	16.20060	0.01620	16.28120	0.01628	16.201	16.06	0.05	0.00	0	402.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.77	Put	16.72250	0.01672	16.79810	0.01680	16.723	16.04	0.05	0.00	0	12,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	1,096.77930	1.09678	1,156.13540	1.15614	1,096.779	16.01	0.94	0.00	0	17,883.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Put	18.37930	0.01838	18.43540	0.01844	18.379	16.01	0.06	0.00	0	50,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.85	Put	21.45900	0.02146	21.47210	0.02147	21.459	15.94	0.07	0.00	0	8,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	1,003.37820	1.00338	1,062.63050	1.06263	1,003.378	15.88	0.92	0.00	0	10,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	24.97820	0.02498	24.93050	0.02493	24.978	15.88	0.08	0.00	0	100.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	911.93050	0.91193	970.99390	0.97099	911.931	15.75	0.90	0.00	0	1,197.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Put	33.53050	0.03353	33.29390	0.03329	33.531	15.75	0.10	0.00	0	54,500.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	38.66990	0.03867	38.29710	0.03830	38.670	15.69	0.11	0.00	0	20,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	822.86000	0.82286	881.61650	0.88162	822.860	15.62	0.88	0.00	0	13,241.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	737.79270	0.73779	794.92140	0.79492	737.793	15.60	0.84	0.00	0	677.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Put	59.39270	0.05939	57.22140	0.05722	59.393	15.60	0.16	0.00	0	60.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Call	697.24680	0.69725	752.72770	0.75273	697.247	15.64	0.82	0.00	0	201.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	673.43080	0.67343	728.59820	0.72860	673.431	15.67	0.81	0.00	0	150.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.31	Call	650.01160	0.65001	704.84610	0.70485	650.012	15.70	0.80	0.00	0	5,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.32	Call	642.29580	0.64230	697.01610	0.69702	642.296	15.71	0.80	0.00	0	300.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.36	Put	93.49820	0.09350	88.43280	0.08843	93.498	15.74	0.22	0.00	0	1,260.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.38	Call	596.98310	0.59698	650.96290	0.65096	596.983	15.76	0.77	0.00	0	12,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	582.26310	0.58226	635.97590	0.63598	582.263	15.78	0.76	0.00	0	1,300.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Put	103.86310	0.10386	98.27590	0.09828	103.863	15.78	0.24	0.00	0	1,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	553.41310	0.55341	606.56750	0.60657	553.413	15.81	0.74	0.00	0	39,222.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	511.66170	0.51166	563.90300	0.56390	511.662	15.86	0.71	0.00	0	2,150.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Put	133.26170	0.13326	126.20300	0.12620	133.262	15.86	0.29	0.00	0	200.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.52	Call	498.15960	0.49816	550.07820	0.55008	498.160	15.88	0.70	0.00	0	5,200.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.59	Call	452.57860	0.45258	503.28400	0.50328	452.579	15.94	0.67	0.00	0	12,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	446.28230	0.44628	496.80430	0.49680	446.282	15.95	0.66	0.00	0	1,300.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Put	167.88230	0.16788	159.10430	0.15910	167.882	15.95	0.34	0.00	0	10,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.62	Put	175.45470	0.17545	166.30260	0.16630	175.455	15.97	0.35	0.00	0	4,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.63	Put	179.32190	0.17932	169.97910	0.16998	179.322	15.98	0.36	0.00	0	250.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.64	Put	183.24400	0.18324	173.70800	0.17371	183.244	15.99	0.36	0.00	0	10,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.65	Put	187.22100	0.18722	177.48930	0.17749	187.221	16.00	0.37	0.00	0	15,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	409.65310	0.40965	459.02320	0.45902	409.653	16.01	0.63	0.00	0	2,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.68	Put	199.48430	0.19948	189.15090	0.18915	199.484	16.02	0.38	0.00	0	10,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Call	375.00700	0.37501	423.13940	0.42314	375.007	16.06	0.60	0.00	0	500.00	

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\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Put	216.60700		0.21661		205.43940	0.20544	216.607	16.06	0.40	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.80	Put	253.51460		0.25351		240.56350	0.24056	253.515	16.13	0.45	0.00	0	11,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.83	Call	316.66910		0.31667		362.31260	0.36231	316.669	16.15	0.54	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.84	Put	273.29690		0.27330		259.40090	0.25940	273.297	16.16	0.47	0.00	0	13,360.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Call	280.80610		0.28081		322.09630	0.32210	280.806	16.36	0.49	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Put	312.40610		0.31241		294.39630	0.29440	312.406	16.36	0.51	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	245.41360		0.24541		282.56990	0.28257	245.414	16.63	0.45	0.00	0	51,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Put	367.01360		0.36701		344.86990	0.34487	367.014	16.63	0.55	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.01	Put	373.33500		0.37334		350.88590	0.35089	373.335	16.67	0.56	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.04	Call	230.99060		0.23099		266.92890	0.26693	230.991	16.76	0.43	0.00	0	13,360.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.05	Call	227.50600		0.22751		263.14210	0.26314	227.506	16.79	0.42	0.00	0	1,700.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.12	Put	446.01420		0.44601		420.24120	0.42024	446.014	17.00	0.61	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.20	Call	180.66880		0.18067		211.83370	0.21183	180.669	17.25	0.35	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.24	Call	169.78400		0.16978		199.79540	0.19980	169.784	17.37	0.34	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.28	Call	159.52120		0.15952		188.39610	0.18840	159.521	17.50	0.32	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	138.54700		0.13855		164.95600	0.16496	138.547	17.77	0.28	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	112.90230		0.11290		135.98130	0.13598	112.902	18.17	0.24	0.00	0	55,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Put	734.50230		0.73450		698.28130	0.69828	734.502	18.17	0.76	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.70	Call	83.56080		0.08356		101.30450	0.10130	83.561	18.89	0.18	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.75	Call	77.66150		0.07766		94.42830	0.09443	77.661	19.08	0.17	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	68.15250		0.06815		83.28420	0.08328	68.153	19.41	0.15	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	56.60460		0.05660		69.63920	0.06964	56.605	19.90	0.13	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	54.26010		0.05426		66.85210	0.06685	54.260	20.01	0.12	0.00	0	111,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.30	Call	35.91460		0.03591		44.91480	0.04491	35.915	21.13	0.08	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.42	Call	30.51820		0.03052		38.43710	0.03844	30.518	21.55	0.07	0.00	0	11,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.57	Call	25.02750		0.02503		31.71260	0.03171	25.028	22.08	0.06	0.00	0	39,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	18.68220		0.01868		23.86350	0.02386	18.682	22.89	0.05	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			13.90450		13.90450		13.96380	13.96380		16.31	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	0.35460		0.00035		0.37390	0.00037	0.355	22.78	0.00	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	0.80840		0.00081		0.84580	0.00085	0.808	21.69	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	240.35730		0.24036		273.63220	0.27363	240.357	17.05	0.40	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	7.41480		0.00741		10.29670	0.01030	7.415	30.43	0.01	0.00	0	300.00
\$ / R	On 29/12/2015	Any day expiry			13.92530		13.92530		13.98470	13.98470		16.43	0.00	0.00	0	0.00
\$ / R	On 29/12/2015	Any day expiry	13.50	Put	173.18810		0.17319		163.99370	0.16399	173.188	15.96	0.30	0.00	0	100.00
\$ / R	On 29/12/2015	Any day expiry	13.92	Call	364.41890		0.36442		406.11680	0.40612	364.419	16.48	0.52	0.00	0	100.00
\$ / R	On 12/01/2016	Any day expiry			13.96020		13.96020		14.01980	14.01980		16.52	0.00	0.00	0	7.00
\$ / R	On 13/01/2016	Any day expiry			13.96260		13.96260		14.02230	14.02230		16.53	0.00	0.00	0	1,650.00
\$ / R	On 27/01/2016	Any day expiry			13.99630		13.99630		14.05640	14.05640		16.55	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	11.14490		0.01114		11.76670	0.01177	11.145	18.10	0.02	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	1,111.90590		1.11191		1,170.60940	1.17061	1,111.906	15.70	0.85	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	996.80680		0.99681		1,054.82510	1.05483	996.807	15.63	0.82	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	13.50	Put	218.76240		0.21876		210.79120	0.21079	218.762	15.83	0.31	0.00	0	150.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	285.92480		0.28592		317.68190	0.31768	285.925	17.79	0.36	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	15.32	Call	137.46320		0.13746		155.07490	0.15507	137.463	20.15	0.19	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 29/01/2016	Any day expiry										
					14.00110	14.00110	14.06130	14.06130		16.57	0.00	0.00	0	0.00
\$ / R	13.74	Put	On 29/01/2016	Any day expiry	321.57550	0.32158	309.86200	0.30986	321.575	16.19	0.39	0.00	0	100.00
\$ / R	14.26	Call	On 29/01/2016	Any day expiry	358.46210	0.35846	395.22850	0.39523	358.462	17.23	0.43	0.00	0	100.00
\$ / R			On 12/02/2016	Any day expiry	14.03550	14.03550	14.09610	14.09610		16.63	0.00	0.00	0	0.00
\$ / R	11.60	Put	On 12/02/2016	Any day expiry	11.57630	0.01158	10.92890	0.01093	11.576	18.36	0.02	0.00	0	1,000.00
\$ / R	15.40	Call	On 12/02/2016	Any day expiry	166.96800	0.16697	186.59450	0.18659	166.968	20.21	0.21	0.00	0	1,000.00
\$ / R			On 19/02/2016	Any day expiry	14.05290	14.05290	14.11370	14.11370		16.76	0.00	0.00	0	0.00
\$ / R	13.93	Call	On 19/02/2016	Any day expiry	568.92120	0.56892	615.10830	0.61511	568.921	16.56	0.56	0.00	0	3,600.00
\$ / R			On 25/02/2016	Any day expiry	14.06790	14.06790	14.12870	14.12870		16.88	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 25/02/2016	Any day expiry	17.50240	0.01750	17.65420	0.01765	17.502	17.32	0.03	0.00	0	250.00
\$ / R	13.50	Put	On 25/02/2016	Any day expiry	256.46230	0.25646	247.67140	0.24767	256.462	15.84	0.31	0.00	0	150.00
\$ / R	14.84	Call	On 25/02/2016	Any day expiry	294.41900	0.29442	323.69420	0.32369	294.419	18.66	0.32	0.00	0	250.00
\$ / R	15.64	Call	On 25/02/2016	Any day expiry	169.57170	0.16957	188.35690	0.18836	169.572	20.72	0.20	0.00	0	150.00
\$ / R			On 11/03/2016	Any day expiry	14.10520	14.10520	14.16640	14.16640		16.94	0.00	0.00	0	272.00
\$ / R			On 14/03/2016	Foreign Exchange Future	14.11270	14.11270	14.17390	14.17390		16.91	0.00	22,792,010.50	1,615	84,810.00
\$ / R	11.05	Put	On 14/03/2016	Foreign Exchange Future	6.75340	0.00675	6.90110	0.00690	6.753	18.41	0.01	0.00	0	1,500.00
\$ / R	11.55	Put	On 14/03/2016	Foreign Exchange Future	13.54570	0.01355	13.58000	0.01358	13.546	17.20	0.02	0.00	0	42,370.00
\$ / R	11.60	Put	On 14/03/2016	Foreign Exchange Future	14.79770	0.01480	14.81020	0.01481	14.798	17.14	0.03	0.00	0	30,000.00
\$ / R	11.80	Put	On 14/03/2016	Foreign Exchange Future	20.90830	0.02091	20.79220	0.02079	20.908	16.88	0.04	0.00	0	1,000.00
\$ / R	11.83	Put	On 14/03/2016	Foreign Exchange Future	21.99740	0.02200	21.85550	0.02186	21.997	16.84	0.04	0.00	0	1,204.00
\$ / R	11.91	Put	On 14/03/2016	Foreign Exchange Future	25.15390	0.02515	24.93120	0.02493	25.154	16.74	0.04	0.00	0	788.00
\$ / R	11.95	Put	On 14/03/2016	Foreign Exchange Future	26.87780	0.02688	26.60840	0.02661	26.878	16.69	0.04	0.00	0	1,000.00
\$ / R	12.00	Put	On 14/03/2016	Foreign Exchange Future	29.17960	0.02918	28.84650	0.02885	29.180	16.62	0.05	0.00	0	30,000.00
\$ / R	12.11	Put	On 14/03/2016	Foreign Exchange Future	34.86750	0.03487	34.36450	0.03436	34.868	16.48	0.06	0.00	0	786.00
\$ / R	12.26	Put	On 14/03/2016	Foreign Exchange Future	44.18960	0.04419	43.38160	0.04338	44.190	16.29	0.07	0.00	0	10,000.00
\$ / R	12.55	Call	On 14/03/2016	Foreign Exchange Future	1,631.22760	1.63123	1,690.72390	1.69072	1,631.228	15.91	0.90	0.00	0	12,000.00
\$ / R	12.74	Put	On 14/03/2016	Foreign Exchange Future	90.99410	0.09099	87.52720	0.08753	90.994	15.72	0.13	0.00	0	10,000.00
\$ / R	12.80	Call	On 14/03/2016	Foreign Exchange Future	1,413.05840	1.41306	1,470.33940	1.47034	1,413.058	15.71	0.86	0.00	0	31,070.00
\$ / R	12.95	Put	On 14/03/2016	Foreign Exchange Future	127.00640	0.12701	122.59640	0.12260	127.006	15.71	0.17	0.00	0	38,000.00
\$ / R	13.10	Put	On 14/03/2016	Foreign Exchange Future	158.66060	0.15866	153.70850	0.15371	158.661	15.70	0.20	0.00	0	35,000.00
\$ / R	13.20	Call	On 14/03/2016	Foreign Exchange Future	1,095.47010	1.09547	1,151.31870	1.15132	1,095.470	15.69	0.77	0.00	0	1,000.00
\$ / R	13.26	Put	On 14/03/2016	Foreign Exchange Future	198.45320	0.19845	192.84580	0.19285	198.453	15.69	0.24	0.00	0	10,000.00
\$ / R	13.50	Call	On 14/03/2016	Foreign Exchange Future	888.90080	0.88890	940.45910	0.94046	888.901	15.85	0.70	0.00	0	1,000.00
\$ / R	13.55	Call	On 14/03/2016	Foreign Exchange Future	858.86220	0.85886	909.88380	0.90988	858.862	15.94	0.68	0.00	0	12,000.00
\$ / R	13.63	Put	On 14/03/2016	Foreign Exchange Future	329.78800	0.32979	318.72330	0.31872	329.788	16.08	0.34	0.00	0	250.00
\$ / R	13.76	Call	On 14/03/2016	Foreign Exchange Future	741.50670	0.74151	790.14590	0.79015	741.507	16.31	0.62	0.00	0	10,000.00
\$ / R	13.94	Call	On 14/03/2016	Foreign Exchange Future	651.95580	0.65196	698.42370	0.69842	651.956	16.63	0.57	0.00	0	788.00
\$ / R	14.00	Call	On 14/03/2016	Foreign Exchange Future	624.28650	0.62429	670.00930	0.67001	624.287	16.73	0.55	0.00	0	1,250.00
\$ / R	14.21	Call	On 14/03/2016	Foreign Exchange Future	537.61740	0.53762	579.51290	0.57951	537.617	17.16	0.49	0.00	0	10,000.00
\$ / R	14.31	Call	On 14/03/2016	Foreign Exchange Future	501.44710	0.50145	541.65560	0.54166	501.447	17.39	0.47	0.00	0	43,156.00
\$ / R	14.50	Call	On 14/03/2016	Foreign Exchange Future	439.57400	0.43957	476.62660	0.47663	439.574	17.83	0.42	0.00	0	2,000.00
\$ / R	14.59	Call	On 14/03/2016	Foreign Exchange Future	413.16780	0.41317	448.75830	0.44876	413.168	18.04	0.40	0.00	0	1,204.00
\$ / R	14.70	Call	On 14/03/2016	Foreign Exchange Future	383.21510	0.38322	417.06360	0.41706	383.215	18.29	0.38	0.00	0	2,000.00
\$ / R	14.75	Call	On 14/03/2016	Foreign Exchange Future	370.39960	0.37040	403.47300	0.40347	370.400	18.40	0.37	0.00	0	31,070.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	15.03	Call	307.95520	0.30796	336.72310	0.33672	307.955	19.08	0.31	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	264.30260	0.26430	289.92820	0.28993	264.303	19.67	0.27	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	197.65050	0.19765	217.80300	0.21780	197.650	20.83	0.21	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	131.28750	0.13129	144.92480	0.14492	131.288	22.66	0.14	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	116.02340	0.11602	128.03420	0.12803	116.023	23.26	0.13	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	27.08330	0.02708	29.51290	0.02951	27.083	30.07	0.03	0.00	0	1,500.00
\$ / R	On 16/03/2016	Any day expiry			14.11770	14.11770	14.17890	14.17890		16.94	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	223.51650	0.22352	217.47820	0.21748	223.517	15.71	0.26	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	409.19260	0.40919	444.31030	0.44431	409.193	18.15	0.39	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			14.13510	14.13510	14.19650	14.19650		17.02	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	356.02420	0.35602	344.04130	0.34404	356.024	16.14	0.35	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	345.76640	0.34577	376.52010	0.37652	345.766	18.90	0.33	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			14.15010	14.15010	14.21160	14.21160		17.00	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	24.52440	0.02452	22.59540	0.02260	24.524	16.69	0.04	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	288.79020	0.28879	278.31570	0.27832	288.790	15.79	0.30	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	306.95620	0.30696	334.59010	0.33459	306.956	19.53	0.29	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	206.58100	0.20658	226.37720	0.22638	206.581	21.20	0.20	0.00	0	150.00
\$ / R	On 18/04/2016	Any day expiry			14.19990	14.19990	14.26180	14.26180		17.11	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	526.43220	0.52643	510.95140	0.51095	526.432	16.66	0.42	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	329.41600	0.32942	357.29110	0.35729	329.416	19.86	0.29	0.00	0	17,896.00
\$ / R	On 26/04/2016	Any day expiry			14.21980	14.21980	14.28190	14.28190		17.12	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	35.31170	0.03531	30.88570	0.03089	35.312	16.81	0.05	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	310.79050	0.31079	303.16270	0.30316	310.790	15.73	0.30	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	310.46690	0.31047	336.90320	0.33690	310.467	20.37	0.27	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	229.98520	0.22999	250.45300	0.25045	229.985	21.73	0.20	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry			14.29810	14.29810	14.36080	14.36080		17.33	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	46.19090	0.04619	41.36510	0.04137	46.191	16.80	0.06	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	336.89410	0.33689	327.45140	0.32745	336.894	15.84	0.29	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	314.69830	0.31470	337.09500	0.33709	314.698	21.20	0.25	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	250.36620	0.25037	268.06290	0.26806	250.366	22.36	0.20	0.00	0	150.00
\$ / R	On 06/06/2016	Any day expiry			14.32350	14.32350	14.38640	14.38640		17.30	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	78.39750	0.07840	73.33480	0.07333	78.398	16.25	0.09	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	448.15300	0.44815	477.35820	0.47736	448.153	19.72	0.34	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			14.33110	14.33110	14.39410	14.39410		17.41	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			14.34120	14.34120	14.40430	14.40430		17.40	0.00	0.00	0	32,026.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	77.82660	0.07783	72.58090	0.07258	77.827	16.29	0.09	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	174.71530	0.17472	168.75160	0.16875	174.715	15.44	0.18	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	196.10750	0.19611	187.85820	0.18786	196.108	15.50	0.19	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	249.89970	0.24990	241.06950	0.24107	249.900	15.63	0.23	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	1,188.72790	1.18873	1,242.21890	1.24222	1,188.728	15.83	0.71	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	347.52790	0.34753	337.91890	0.33792	347.528	15.83	0.29	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	358.43720	0.35844	348.75720	0.34876	358.437	15.84	0.30	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	587.70360	0.58770	623.68900	0.62369	587.704	18.60	0.42	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	569.00000	0.56900	604.08790	0.60409	569.000	18.74	0.41	0.00	0	53,633.00

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	16.23	Call	337.81340	0.33781	359.32340	0.35932	337.813	21.29	0.26	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	301.04430	0.30104	320.04010	0.32004	301.044	21.89	0.23	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.81	Call	271.74610	0.27175	288.66160	0.28866	271.746	22.44	0.21	0.00	0	2,310.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	260.48010	0.26048	276.57240	0.27657	260.480	22.68	0.20	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	249.05760	0.24906	264.30500	0.26430	249.058	22.94	0.19	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	220.00610	0.22001	224.82580	0.22483	220.006	26.82	0.15	0.00	0	6,600.00
\$ / R	On 28/06/2016	Any day expiry			14.37930	14.37930	14.44270	14.44270		15.60	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	52.52610	0.05253	50.57550	0.05058	52.526	16.45	0.06	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	354.33090	0.35433	347.23750	0.34724	354.331	15.77	0.29	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	358.01170	0.35801	339.66390	0.33966	358.012	22.99	0.25	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	340.03660	0.34004	293.73830	0.29374	340.037	24.60	0.23	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry			14.45290	14.45290	14.51680	14.51680		17.56	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	63.31000	0.06331	58.35560	0.05836	63.310	16.54	0.07	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	372.02100	0.37202	362.59100	0.36259	372.021	15.81	0.28	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	324.57580	0.32458	338.82980	0.33883	324.576	22.78	0.22	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	301.34340	0.30134	310.75860	0.31076	301.343	23.55	0.20	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			14.49150	14.49150	14.55590	14.55590		17.67	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	170.47030	0.17047	164.12900	0.16413	170.470	15.72	0.15	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	601.34870	0.60135	630.19540	0.63020	601.349	19.67	0.38	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			14.53080	14.53080	14.59570	14.59570		17.72	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	72.31870	0.07232	65.00920	0.06501	72.319	16.52	0.07	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	390.07180	0.39007	376.07330	0.37607	390.072	15.90	0.28	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	348.45520	0.34846	353.98220	0.35398	348.455	24.17	0.21	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	342.96060	0.34296	347.17540	0.34718	342.961	24.95	0.21	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			14.55970	14.55970	14.62480	14.62480		17.82	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	13.50	Put	394.68450	0.39468	379.74910	0.37975	394.684	15.90	0.28	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	365.35200	0.36535	367.70310	0.36770	365.352	24.17	0.22	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.80	Call	363.77050	0.36377	365.81570	0.36582	363.771	24.37	0.22	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry			14.56490	14.56490	14.63010	14.63010		17.92	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	510.85430	0.51085	494.23450	0.49423	510.854	16.23	0.33	0.00	0	50,000.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	393.09200	0.39309	407.27550	0.40728	393.092	22.92	0.24	0.00	0	50,000.00
\$ / R	On 15/09/2016	Any day expiry			14.58330	14.58330	14.64870	14.64870		17.93	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			14.59380	14.59380	14.65930	14.65930		17.93	0.00	0.00	0	6,849.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	309.51620	0.30952	293.96240	0.29396	309.516	15.62	0.23	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	394.76460	0.39476	408.25010	0.40825	394.765	23.24	0.23	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	388.24980	0.38825	394.44170	0.39444	388.250	23.89	0.23	0.00	0	10,000.00
\$ / R	On 28/09/2016	Any day expiry			14.61740	14.61740	14.68310	14.68310		17.95	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	80.61490	0.08061	71.16150	0.07116	80.615	16.43	0.07	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	405.83800	0.40584	387.28680	0.38729	405.838	15.94	0.27	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	392.68490	0.39268	393.40820	0.39341	392.685	25.65	0.22	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	389.91350	0.38991	390.01120	0.39001	389.913	26.17	0.21	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			14.69080	14.69080	14.75730	14.75730		18.15	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	87.39710	0.08740	75.56500	0.07556	87.397	16.38	0.08	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	417.12410	0.41712	394.77930	0.39478	417.124	15.96	0.27	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 26/10/2016	Any day expiry	18.77	Call	427.74390	0.42774	434.39970	0.43440	427.744	26.90	0.22	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	426.87430	0.42687	433.25640	0.43326	426.874	27.15	0.21	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			14.78430	14.78430	14.85130	14.85130		18.40	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	93.57360	0.09357	81.55250	0.08155	93.574	16.28	0.08	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	431.89350	0.43189	408.51510	0.40852	431.893	16.06	0.26	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	450.44940	0.45045	463.35810	0.46336	450.449	27.82	0.21	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry	14.83100		14.83100	14.83100	14.89790	14.89790		18.43	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.84560		14.84560	14.84560	14.91240	14.91240		18.53	0.00	7,422,800.00	500	1,010.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	99.33310	0.09933	87.94170	0.08794	99.333	16.32	0.08	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	441.17210	0.44117	418.83080	0.41883	441.172	16.14	0.26	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	422.07890	0.42208	431.21370	0.43121	422.079	27.23	0.20	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	414.39350	0.41439	423.37000	0.42337	414.393	27.23	0.20	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.09060		15.09060	15.09060	15.15700	15.15700		19.01	0.00	0.00	0	0.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			13.87840	13.87840	13.93770	13.93770		16.17	0.00	1,082,515.20	78	655.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			14.11270	14.11270	14.17390	14.17390		16.91	0.00	381,042.90	27	209.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			14.34120	14.34120	14.40430	14.40430		17.40	0.00	0.00	0	154.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.59380	14.59380	14.65930	14.65930		17.93	0.00	0.00	0	15.00
£ / R	On 11/12/2015	Foreign Exchange Future			21.45330	21.45330	21.45270	21.45270		15.93	0.00	78,883,784.10	3,677	38,672.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	3.50210	0.00350	4.91220	0.00491	3.502	22.89	0.01	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	2,073.23580	2.07324	2,075.80720	2.07581	2,073.236	17.75	0.96	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.00	Call	1,503.20620	1.50321	1,510.50500	1.51050	1,503.206	16.42	0.91	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.12	Put	59.69000	0.05969	68.96290	0.06896	59.690	16.16	0.11	0.00	0	12,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.23	Put	70.22330	0.07022	80.89100	0.08089	70.223	15.91	0.12	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	1,204.58760	1.20459	1,216.03140	1.21603	1,204.588	15.69	0.86	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.75	Put	167.67390	0.16767	184.39620	0.18440	167.674	15.67	0.25	0.00	0	6,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	856.52150	0.85652	872.82340	0.87282	856.521	15.68	0.74	0.00	0	18,900.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.81	Put	184.70700	0.18471	201.95250	0.20195	184.707	15.69	0.27	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.20	Put	325.30190	0.32530	344.77240	0.34477	325.302	15.84	0.40	0.00	0	3,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.35	Call	497.08810	0.49709	516.20950	0.51621	497.088	15.89	0.55	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	425.17290	0.42517	444.45990	0.44446	425.173	16.00	0.49	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.82	Call	303.93050	0.30393	323.60270	0.32360	303.930	16.46	0.39	0.00	0	10,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	23.20	Call	54.00500	0.05401	68.38170	0.06838	54.005	17.83	0.09	0.00	0	10,000.00
£ / R	On 12/01/2016	Any day expiry	22.50530		22.50530	22.50530	22.50900	22.50900		16.71	0.00	0.00	0	2.00
£ / R	On 14/03/2016	Foreign Exchange Future	21.80980		21.80980	21.80980	21.81060	21.81060		15.61	0.00	99,409,068.40	4,558	9,752.00
£ / R	On 13/06/2016	Foreign Exchange Future	22.15960		22.15960	22.15960	22.16230	22.16230		15.95	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	22.50400		22.50400	22.50400	22.50980	22.50980		16.25	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	671.25900	0.67126	689.95730	0.68996	671.259	15.10	0.31	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	575.15160	0.57515	601.71230	0.60171	575.152	19.90	0.25	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.54860		22.54860	22.54860	22.55510	22.55510		16.28	0.00	0.00	0	200.00
¥ / R	On 11/12/2015	Foreign Exchange Future	0.11517		0.11517	0.11517	0.11575	0.11575		18.65	0.00	0.00	0	8,134.00
¥ / R	On 14/03/2016	Foreign Exchange Future	0.11737		0.11737	0.11737	0.11796	0.11796		15.69	0.00	0.00	0	1,139.00



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			0.11957		0.11957		0.12018	0.12018		16.13	0.00	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future			15.32320		15.32320		15.41860	15.41860		16.58	0.00	82,239,614.40	5,367	85,604.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	2.74600		0.00275		2.87940	0.00288	2.746	20.63	0.01	0.00	0	6,877.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.85	Put	10.99770		0.01100		9.24040	0.00924	10.998	17.00	0.03	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	12.74170		0.01274		10.78950	0.01079	12.742	16.94	0.04	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.03	Put	18.46750		0.01847		15.96560	0.01597	18.468	16.80	0.05	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	37.86050		0.03786		33.79150	0.03379	37.861	16.51	0.10	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.04	Put	203.55350		0.20355		182.83420	0.18283	203.553	16.46	0.35	0.00	0	50,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.78	Call	173.14160		0.17314		214.31450	0.21431	173.142	17.55	0.31	0.00	0	6,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	59.24790		0.05925		77.56000	0.07756	59.248	19.28	0.13	0.00	0	6,877.00
€ / R	On 29/12/2015	Any day expiry			15.38160		15.38160		15.47720	15.47720		16.71	0.00	0.00	0	0.00
€ / R	On 29/12/2015	Any day expiry	15.30	Put	362.84020		0.36284		333.53580	0.33354	362.840	16.64	0.45	0.00	0	100.00
€ / R	On 29/12/2015	Any day expiry	15.70	Call	282.86260		0.28286		332.52660	0.33253	282.863	17.27	0.40	0.00	0	100.00
€ / R	On 25/01/2016	Any day expiry			15.46360		15.46360		15.56030	15.56030		16.66	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	838.52070		0.83852		917.87200	0.91787	838.521	16.18	0.71	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	792.74480		0.79274		870.54070	0.87054	792.745	16.24	0.69	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			15.61430		15.61430		15.71310	15.71310		16.85	0.00	7,807,150.00	500	28,077.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	29.01250		0.02901		27.54970	0.02755	29.013	17.66	0.04	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	35.41670		0.03542		33.61360	0.03361	35.417	17.44	0.05	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	80.51720		0.08052		76.20530	0.07621	80.517	16.44	0.10	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	99.83100		0.09983		94.40100	0.09440	99.831	16.17	0.13	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	210.54930		0.21055		197.15110	0.19715	210.549	16.02	0.23	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	1,015.43370		1.01543	1,093.12550	1.09313	1,015.434	1,015.434	16.09	0.70	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	323.68560		0.32369		301.55810	0.30156	323.686	16.16	0.31	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	504.44190		0.50444		475.02960	0.47503	504.442	16.60	0.42	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	507.31670		0.50732		562.89880	0.56290	507.317	17.42	0.44	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	490.66420		0.49066		545.15180	0.54515	490.664	17.50	0.43	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	443.85880		0.44386		495.13100	0.49513	443.859	17.75	0.40	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	401.50950		0.40151		449.67620	0.44968	401.509	17.99	0.37	0.00	0	36,640.00
€ / R	On 13/06/2016	Foreign Exchange Future			15.90520		15.90520		16.00710	16.00710		17.08	0.00	0.00	0	39.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	178.92520		0.17893		166.24490	0.16624	178.925	15.73	0.16	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	827.30870		0.82731		889.08110	0.88908	827.309	17.17	0.52	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.23600		16.23600		16.34120	16.34120		17.38	0.00	0.00	0	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.55800		16.55800		16.66480	16.66480		17.87	0.00	0.00	0	3,000.00
10Y STND	On 17/12/2025	Interest Rate Swap			100.14715		100.14715		100.08341	100.08341			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			99.74076		99.74076		99.76124	99.76124			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.62519		99.62519		99.66477	99.66477			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.76769		98.76769		98.75354	98.75354			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
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
AL37	On 05/11/2015	Index Future			468.36300		468.36300		468.36900	468.36900			0.00	0.00	0	1.00
AL37	On 04/02/2016	Index Future			476.05000		476.05000		476.06200	476.06200			0.00	0.00	0	2.00
AL7T	On 05/11/2015	Index Future			549.67800		549.67800		549.59600	549.59600			0.00	0.00	0	1.00
AL7T	On 04/02/2016	Index Future			558.69900		558.69900		558.62300	558.62300			0.00	0.00	0	1.00
ALBI	On 05/11/2015	Index Future			500.72400		500.72400		500.75500	500.75500			0.00	685,991,880.00	137	90.00
ALBI	On 04/02/2016	Index Future			508.94200		508.94200		508.97900	508.97900			0.00	697,250,540.00	137	515.00
ALBI	On 05/05/2016	Index Future			517.86400		517.86400		517.91100	517.91100			0.00	0.00	0	0.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.89460		9.89460		9.88750	9.88750		12.66	0.00	4,452,570.00	450	15,133.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	15.44020		0.01544		19.38500	0.01938	15.440	13.52	0.08	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	351.59130		0.35159		353.81740	0.35382	351.591	12.89	0.77	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	65.96190		0.06596		72.59210	0.07259	65.962	13.64	0.25	0.00	0	201.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			10.01780		10.01780		10.01160	10.01160		12.72	0.00	0.00	0	6,610.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			10.14310		10.14310		10.13690	10.13690		13.76	0.00	0.00	0	250.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			10.28610		10.28610		10.28030	10.28030		14.63	0.00	0.00	0	500.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			10.60240		10.60240		10.59700	10.59700		12.16	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			10.77730		10.77730		10.77300	10.77300		13.86	0.00	0.00	0	0.00
CHF / R	On 11/12/2015	Foreign Exchange Future			14.09660		14.09660		14.13800	14.13800		17.18	0.00	70,483.00	5	7,272.00
CHF / R	On 14/03/2016	Foreign Exchange Future			14.38930		14.38930		14.43260	14.43260		17.43	0.00	0.00	0	1,709.00
CNH / R	On 11/12/2015	Foreign Exchange Future			2.17980		2.17980		2.19540	2.19540		16.28	0.00	0.00	0	25,268.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.20060		2.20060		2.21600	2.21600		16.36	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future			2.05640		2.05640		2.06850	2.06850		19.17	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.09750		2.09750		2.11000	2.11000		19.53	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 05/11/2015	Bond Future	9.88024		81.35297		9.87627	81.38094			0.00	0.00	0	6,441.00
ES33	On 04/02/2016	Bond Future	9.97339		82.68861		9.96922	82.71752			0.00	43,907,651.91	531	6,569.00
ES33	On 05/05/2016	Bond Future	10.05433		80.34948		10.04993	80.37956			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 05/11/2015	GOVI	497.91000		497.91000		497.92800	497.92800			0.00	423,223,500.00	85	165.00
GOVI	On 04/02/2016	GOVI	506.08100		506.08100		506.10600	506.10600			0.00	425,108,040.00	84	441.00
GOVI	On 05/05/2016	GOVI	514.95300		514.95300		514.98700	514.98700			0.00	0.00	0	0.00
I2025	On 05/11/2015	Bond Future	123.68304		123.68304		123.76467	123.76467			0.00	61,841,520.00	500	117.00
I2025	On 04/02/2016	Bond Future	124.51979		124.51979		124.58748	124.58748			0.00	62,259,895.00	500	800.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 05/11/2015	Bond Future	103.03568		103.03568		103.01679	103.01679			0.00	0.00	0	0.00
I2033	On 04/02/2016	Bond Future	104.73569		104.73569		104.71727	104.71727			0.00	19,376,102.65	185	185.00
I2033	On 05/05/2016	Bond Future	105.60703		105.60703		105.57601	105.57601			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 05/11/2015	Bond Future	128.05023		128.05023		128.02672	128.02672			0.00	351,241,780.89	2,743	881.00
I2038	On 04/02/2016	Bond Future	128.80860		128.80860		128.76724	128.76724			0.00	335,546,403.00	2,605	7,531.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 05/11/2015	Bond Future	127.37814		127.37814		127.35458	127.35458			0.00	0.00	0	958.00
I2046	On 04/02/2016	Bond Future	129.47999		129.47999		129.45682	129.45682			0.00	29,391,957.73	227	6,612.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 05/11/2015	Bond Future	135.25291		135.25291		135.22776	135.22776			0.00	0.00	0	790.00
I2050	On 04/02/2016	Bond Future	135.97538		135.97538		135.93115	135.93115			0.00	0.00	0	5,946.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 05/11/2015	Index Future	233.94800		233.94800		233.99500	233.99500			0.00	91,239,720.00	39	343.00
IGOV	On 04/02/2016	Index Future	237.80700		237.80700		237.85800	237.85800			0.00	47,561,400.00	20	691.00
IGOV	On 05/05/2016	Index Future	241.99500		241.99500		242.05100	242.05100			0.00	45,979,050.00	19	19.00
ILBI	On 05/11/2015	Index Future	633.85300		633.85300		634.25400	634.25400			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future	644.61100		644.61100		645.02400	645.02400			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
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future			6.31000		93.69000		6.31000	93.69000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			6.34000		93.66000		6.34000	93.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future			6.40000		93.60000		6.40000	93.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future			6.45000		93.55000		6.45000	93.55000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			6.53000		93.47000		6.53000	93.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future			6.57000		93.43000		6.57000	93.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			6.82000		93.18000		6.82000	93.18000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.05000		92.95000		7.05000	92.95000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.22000		92.78000		7.22000	92.78000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.40000		92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.56000		92.44000		7.56000	92.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.68000		92.32000		7.68000	92.32000			0.00	0.00	0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future			0.13490		0.13490		0.13530	0.13530			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future			0.13450		0.13450		0.13380	0.13380			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future			0.13450		0.13450		0.13320	0.13320			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future			0.13400		0.13400		0.13460	0.13460			0.00	0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.06770		0.06770		0.06800	0.06800			0.00	0.00	0	28,268.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.06330		0.06330		0.06340	0.06340			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.06060		0.06060		0.06080	0.06080			0.00	0.00	0	0.00
NZ\$ / R	On 20/11/2015	Any day expiry			9.33980		9.33980		9.35790	9.35790		15.56	0.00	0.00	0	0.00
NZ\$ / R	On 20/11/2015	Any day expiry	9.34	Put	103.71230		0.10371		100.04060	0.10004	103.712	12.52	0.49	0.00	0	8,000.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			9.35880		9.35880		9.37680	9.37680		10.96	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			9.45570		9.45570		9.47420	9.47420		12.52	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			9.55450		9.55450		9.57300	9.57300		13.78	0.00	0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.10410		1.10410		1.10630	1.10630			0.00	0.00	0	1,453.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.10640		1.10640		1.10860	1.10860			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.10910		1.10910		1.11130	1.11130			0.00	0.00	0	0.00
R186	On 05/11/2015	Bond Future			8.33371		119.55743		8.33444	119.55167		9.13	0.00	3,118,894,676.41	26,087	23,886.00
R186	On 05/11/2015	Bond Future	7.73	Call	0.00000		0.00000		0.07000	0.00007	0.000	8.87	0.00	0.00	0	169.00
R186	On 05/11/2015	Bond Future	7.75	Call	0.00000		0.00000		0.11000	0.00011	0.000	8.88	0.00	0.00	0	1,200.00
R186	On 05/11/2015	Bond Future	7.86	Call	0.01000		0.00001		1.21000	0.00121	0.010	8.92	0.00	0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.00	Call	0.95000		0.00095		14.11000	0.01411	0.950	8.96	0.00	0.00	0	200.00
R186	On 05/11/2015	Bond Future	8.22	Put	998.53000		0.99853		1,123.63000	1.12363	998.530	9.04	0.82	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	810.47000		0.81047		952.84000	0.95284	810.470	9.05	0.75	0.00	0	8,650.00
R186	On 05/11/2015	Bond Future	8.35	Call	460.14000		0.46014		618.64000	0.61864	460.140	9.08	0.55	0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.35	Put	331.56000		0.33156		495.82000	0.49582	331.560	9.08	0.45	41,944,243.97	788	9,430.00
R186	On 05/11/2015	Bond Future	8.45	Call	1,007.44000		1.00744		1,123.27000	1.12327	1,007.440	9.11	0.82	0.00	0	200.00
R186	On 05/11/2015	Bond Future	8.45	Put	93.79000		0.09379		215.38000	0.21538	93.790	9.11	0.18	10,991,711.68	526	6,308.00
R186	On 05/11/2015	Bond Future	8.50	Call	1,345.99000		1.34599		1,429.37000	1.42937	1,345.990	9.13	0.91	98,141,169.25	904	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	On 05/11/2015	Bond Future	8.50	Put	42.54000	0.04254		131.68000	0.13168	42.540	9.13	0.09	0.00	0	4,666.00	
R186	On 05/11/2015	Bond Future	8.55	Put	17.27000	0.01727		76.52000	0.07652	17.270	9.15	0.04	0.00	0	4,667.00	
R186	On 05/11/2015	Bond Future	8.75	Put	0.14000	0.00014		5.05000	0.00505	0.140	9.24	0.00	0.00	0	10,200.00	
R186	On 05/11/2015	Bond Future	8.85	Put	0.01000	0.00001		0.93000	0.00093	0.010	9.28	0.00	0.00	0	2,283.00	
R186	On 05/11/2015	Bond Future	9.00	Put	0.00000	0.00000		0.05000	0.00005	0.000	9.35	0.00	0.00	0	2,600.00	
R186	On 04/02/2016	Bond Future			8.39527	116.22300		8.39593	116.21790		9.19	0.00	3,046,204,830.00	26,210	27,318.00	
R186	On 04/02/2016	Bond Future	7.90	Call	736.50000	0.73650		0.00000	0.00000	736.500	8.99	0.24	19,040,027.87	680	680.00	
R186	On 04/02/2016	Bond Future	8.40	Call	2,172.68000	2.17268		0.00000	0.00000	2,172.680	9.16	0.51	40,483,780.20	680	680.00	
R186	On 04/02/2016	Bond Future	8.75	Put	1,075.66000	1.07566		1,107.51000	1.10751	1,075.660	9.30	0.30	11,639,053.96	333	6,695.00	
R186	On 05/05/2016	Bond Future			8.44284	118.26267		8.44340	118.25842		9.05	0.00	0.00	0	0.00	
R186	On 04/08/2016	Bond Future			8.49176	115.07326		8.49186	115.07252		9.19	0.00	0.00	0	0.00	
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R197	On 05/11/2015	Bond Future			296.35722	296.35722		296.69961	296.69961			0.00	0.00	0	260.00	
R197	On 04/02/2016	Bond Future			294.90955	294.90955		295.24352	295.24352			0.00	0.00	0	724.00	
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R202	On 05/11/2015	Bond Future			242.29388	242.29388		242.24993	242.24993			0.00	221,941,194.08	916	790.00	
R202	On 04/02/2016	Bond Future			242.92550	242.92550		242.87391	242.87391			0.00	5,520,239,062.00	22,724	53,615.00	
R202	On 07/12/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2023	On 05/11/2015	Bond Future			8.08917	99.65835		8.08999	99.65394		7.21	0.00	699,900,592.05	7,023	9,496.00	
R2023	On 04/02/2016	Bond Future			8.16006	101.29453		8.16080	101.29068		6.72	0.00	711,391,484.19	7,023	9,651.00	
R2023	On 05/05/2016	Bond Future			8.20672	99.14379		8.20733	99.14070		6.99	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 05/11/2015	Bond Future			7.02971	103.33285		7.03058	103.33134		1.80	0.00	423,974,683.55	4,103	14,772.00	
R203	On 04/02/2016	Bond Future			7.09872	105.02938		7.09932	105.02847		1.13	0.00	372,749,269.62	3,549	10,302.00	
R203	On 05/05/2016	Bond Future			7.09279	102.70316		7.09285	102.70308		1.40	0.00	0.00	0	0.00	
R203	On 15/09/2017	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2030	On 05/11/2015	Bond Future			8.74365	96.20925		8.74437	96.20369			0.00	494,900,382.00	5,144	7,437.00	
R2030	On 04/02/2016	Bond Future			8.80645	93.78236		8.80712	93.77727			0.00	482,416,459.84	5,144	9,973.00	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2032	On 05/11/2015	Bond Future			8.84863	95.78046		8.84935	95.77452			0.00	262,534,240.86	2,741	1,403.00	
R2032	On 04/02/2016	Bond Future			8.91135	97.35297		8.91201	97.34761			0.00	264,410,666.52	2,716	2,824.00	
R2032	On 05/05/2016	Bond Future			8.96321	94.90451		8.96379	94.89986			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	

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 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 05/11/2015	Bond Future			9.03858		97.28681		9.03427	97.32560			0.00	821,100,676.40	8,440	11,847.00
R2037	On 04/02/2016	Bond Future			9.10054		94.62721		9.09604	94.66719			0.00	962,831,861.75	10,175	46,963.00
R2037	On 05/05/2016	Bond Future			9.15358		96.28858		9.14885	96.33013			0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 05/11/2015	Bond Future			7.39461		104.74703		7.39046	104.75850		3.12	0.00	1,207,628,508.87	11,529	15,874.00
R204	On 04/02/2016	Bond Future			7.46670		102.43072		7.46190	102.44300		2.55	0.00	1,227,017,594.88	11,979	28,889.00
R204	On 05/05/2016	Bond Future			7.50348		104.22819		7.49781	104.24153		2.73	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 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 05/11/2015	Bond Future			9.11845		98.68670		9.11412	98.72899			0.00	1,144,074,913.10	11,593	2,945.00
R2044	On 04/02/2016	Bond Future			9.17825		95.92485		9.17373	95.96846			0.00	1,117,620,427.35	11,651	16,833.00
R2044	On 05/05/2016	Bond Future			9.22958		97.60910		9.22485	97.65427			0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 05/11/2015	Bond Future			9.09850		98.07894		9.08918	98.17262			0.00	141,724,068.30	1,445	17,108.00
R2048	On 04/02/2016	Bond Future			9.15949		99.68915		9.14983	99.78504			0.00	155,714,452.30	1,562	51,612.00
R2048	On 05/05/2016	Bond Future			9.20656		97.00348		9.19655	97.10189			0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 05/11/2015	Bond Future			7.68446		100.78069		7.68030	100.79519		4.40	0.00	331,467,689.41	3,289	2,510.00
R207	On 05/11/2015	Bond Future	7.43	Call	1.72000		0.00172		14.38000	0.01438	1.720	4.34	0.01	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	8.85000		0.00885		37.23000	0.03723	8.850	4.35	0.05	0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.75874		98.79398		7.75408	98.80936		3.79	0.00	445,066,879.90	4,505	47,160.00
R207	On 04/02/2016	Bond Future	7.27	Call	192.94000		0.19294		203.96000	0.20396	192.940	3.66	0.19	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	391.60000		0.39160		407.27000	0.40727	391.600	3.70	0.33	0.00	0	19.00
R207	On 05/05/2016	Bond Future			7.81136		100.52799		7.80608	100.54443		3.96	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	774.33000		0.77433		789.60000	0.78960	774.330	3.92	0.40	0.00	0	43.00
R207	On 04/08/2016	Bond Future			7.86733		98.67935		7.86055	98.69918		3.79	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 05/11/2015	Bond Future			7.85416		95.96909		7.85497	95.96569		5.68	0.00	324,951,338.74	3,386	1,776.00
R208	On 05/11/2015	Bond Future	8.48	Put	0.00000		0.00000		0.02000	0.00002	0.000	5.82	0.00	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			7.92355		97.54472		7.92426	97.54186		5.02	0.00	451,534,508.88	4,629	38,137.00
R208	On 05/05/2016	Bond Future			7.97225		95.85527		7.97280	95.85315		5.32	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
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 05/11/2015	Bond Future			8.94829		75.59514		8.94393	75.62779		14.67	0.00	93,284,402.76	1,234	8,274.00
R209	On 05/11/2015	Bond Future	8.50	Call	0.08000		0.00008		3.80000	0.00380	0.080	14.41	0.00	0.00	0	900.00
R209	On 05/11/2015	Bond Future	9.00	Put	236.52000		0.23652		381.24000	0.38124	236.520	14.67	0.35	0.00	0	500.00
R209	On 05/11/2015	Bond Future	9.25	Put	4.86000		0.00486		34.52000	0.03452	4.860	14.84	0.01	0.00	0	900.00
R209	On 04/02/2016	Bond Future			9.00510		76.83623		9.00055	76.86992		14.49	0.00	70,228,314.22	914	39,561.00
R209	On 04/02/2016	Bond Future	9.52	Put	856.24000		0.85624		876.43000	0.87643	856.240	14.66	0.24	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			9.05225		75.03548		9.04750	75.07031		14.77	0.00	0.00	0	0.00
R209	On 05/05/2016	Bond Future	8.25	Call	995.41000		0.99541		1,022.67000	1.02267	995.410	14.40	0.23	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	2,965.82000		2.96582		3,008.75000	3.00875	2,965.820	14.77	0.50	0.00	0	6,700.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 05/11/2015	Bond Future			181.51033		181.51033		181.67153	181.67153			0.00	60,079,919.23	331	1,516.00
R210	On 04/02/2016	Bond Future			184.50536		184.50536		184.67038	184.67038			0.00	61,071,274.16	331	2,860.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R211	On 05/11/2015	Bond Future			136.37650		136.37650		136.35387	136.35387			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future			136.95532		136.95532		136.91088	136.91088			0.00	0.00	0	1,120.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 05/11/2015	Bond Future			142.18698		142.18698		142.16159	142.16159			0.00	14,218,698.00	100	1,259.00
R212	On 04/02/2016	Bond Future			142.69850		142.69850		142.64910	142.64910			0.00	14,269,850.00	100	669.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 05/11/2015	Bond Future			8.79871		86.38535		8.79944	86.37993		12.53	0.00	295,610,667.70	3,422	5,176.00
R213	On 04/02/2016	Bond Future			8.86296		87.80358		8.86364	87.79861		12.28	0.00	300,463,850.76	3,422	31,687.00
R213	On 05/05/2016	Bond Future			8.91116		85.79628		8.91176	85.79194		12.56	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 05/11/2015	Bond Future			9.01838		76.32942		9.01404	76.36356		15.36	0.00	80,909,185.20	1,060	4,801.00
R214	On 04/02/2016	Bond Future			9.07705		77.58259		9.07252	77.61781		15.22	0.00	112,339,590.32	1,448	32,598.00

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
R214	On 05/05/2016	Bond Future	9.12192		75.64940		9.11719	75.68585		15.51	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 11/12/2015	Foreign Exchange Future	24,345.57000	24,345.57000		24,478.96000	24,478.96000				0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future	9.88320		9.88320		9.93580	9.93580		12.43	0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future	10.02370		10.02370		10.07780	10.07780		13.43	0.00	4,370,333.20	436	1,834.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.87510		4.87510		4.72880	4.72880		10.56	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future	4.83180		4.83180		4.68480	4.68480		14.16	0.00	0.00	0	0.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.08440		1.08440		1.08780	1.08780			0.00	0.00	0	7,688.00
ZMW / R	On 14/03/2016	Foreign Exchange Future	1.05390		1.05390		1.05180	1.05180			0.00	0.00	0	1.00
<b>Total for Derivatives :</b>											<b>29,275,070,334.76</b>	<b>265,610</b>	<b>4 337 788.00</b>	
<b>Grand Total:</b>											<b>29,275,070,334.76</b>	<b>265,610</b>	<b>4 337 788.00</b>	