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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/11/2015

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	
Derivatives														
\$ / R	On 10/11/2015	Any day expiry	14.10490	14.10490		13.88200	13.88200		14.24	0.00	0.00	0	0.00	
\$ / R	On 10/11/2015	Any day expiry	13.00	Put	0.13910	0.00014	0.90230	0.00090	0.139	25.95	0.00	0.00	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	13.14	Put	0.31390	0.00031	2.15440	0.00215	0.314	24.60	0.00	0.00	0	8,000.00
\$ / R	On 10/11/2015	Any day expiry	13.81	Call	310.66360	0.31066	153.22270	0.15322	310.664	17.50	0.88	0.00	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	14.25	Call	37.92730	0.03793	19.29530	0.01930	37.927	15.71	0.27	0.00	0	20,000.00
\$ / R	On 11/11/2015	Any day expiry			14.10600	14.10600	13.88400	13.88400		14.59	0.00	0.00	0	0.00
\$ / R	On 11/11/2015	Any day expiry	13.68	Call	436.38850	0.43639	252.78290	0.25278	436.388	18.39	0.92	0.00	0	11,000.00
\$ / R	On 11/11/2015	Any day expiry	13.92	Call	224.05830	0.22406	101.27310	0.10127	224.058	16.22	0.76	0.00	0	11,000.00
\$ / R	On 17/11/2015	Any day expiry			14.11710	14.11710	13.89610	13.89610		15.43	0.00	0.00	0	0.00
\$ / R	On 17/11/2015	Any day expiry	13.15	Call	969.51850	0.96952	751.71270	0.75171	969.519	18.89	0.99	0.00	0	12,500.00
\$ / R	On 17/11/2015	Any day expiry	13.35	Call	772.05640	0.77206	561.94910	0.56195	772.056	17.24	0.97	0.00	0	5,000.00
\$ / R	On 17/11/2015	Any day expiry	13.40	Call	723.07260	0.72307	516.79860	0.51680	723.073	16.83	0.96	0.00	0	7,500.00
\$ / R	On 18/11/2015	Any day expiry			14.11900	14.11900	13.89860	13.89860		15.63	0.00	0.00	0	150.00
\$ / R	On 18/11/2015	Any day expiry	13.17	Call	952.11200	0.95211	734.98300	0.73498	952.112	18.44	0.98	0.00	0	6,000.00
\$ / R	On 18/11/2015	Any day expiry	13.35	Call	774.45890	0.77446	565.58430	0.56558	774.459	16.82	0.97	0.00	0	6,000.00
\$ / R	On 20/11/2015	Any day expiry			14.12430	14.12430	13.90370	13.90370		15.92	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 20/11/2015	Any day expiry	13.14	Put	3.59480	0.00359	7.64140	0.00764	3.595	18.02	0.02	0.00	0	8,000.00
\$ / R	On 20/11/2015	Any day expiry	13.75	Put	45.83980	0.04584	112.74960	0.11275	45.840	15.79	0.19	0.00	0	1,000.00
\$ / R	On 24/11/2015	Any day expiry			14.13470	14.13470	13.91400	13.91400		15.85	0.00	0.00	0	0.00
\$ / R	On 24/11/2015	Any day expiry	13.68	Call	499.12000	0.49912	335.82890	0.33583	499.120	15.58	0.83	0.00	0	9,000.00
\$ / R	On 24/11/2015	Any day expiry	13.99	Call	277.06010	0.27706	168.65390	0.16865	277.060	15.76	0.62	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry			14.13740	14.13740	13.91650	13.91650		15.96	0.00	0.00	0	301.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	0.00760	0.00001	0.01320	0.00001	0.008	29.90	0.00	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	0.01110	0.00001	0.01660	0.00002	0.011	27.09	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	12.63	Put	1.58090	0.00158	3.19050	0.00319	1.581	20.40	0.01	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	12.85	Put	3.14330	0.00314	5.81340	0.00581	3.143	19.28	0.01	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	12.93	Put	3.90720	0.00391	7.27910	0.00728	3.907	18.77	0.02	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Call	1,112.55250	1.11255	896.18970	0.89619	1,112.553	18.14	0.98	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Put	5.15250	0.00515	9.68970	0.00969	5.153	18.14	0.02	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.24	Call	906.77540	0.90678	695.83460	0.69583	906.775	16.81	0.96	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Put	9.65230	0.00965	20.25960	0.02026	9.652	16.75	0.04	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Call	897.05230	0.89705	686.75960	0.68676	897.052	16.75	0.96	0.00	0	11,500.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Call	819.60410	0.81960	615.52300	0.61552	819.604	16.25	0.95	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Put	12.20410	0.01220	29.02300	0.02902	12.204	16.25	0.05	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.43	Call	723.83630	0.72384	530.44040	0.53044	723.836	15.61	0.93	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.65	Call	529.90640	0.52991	363.20150	0.36320	529.906	15.62	0.84	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.73	Call	465.46850	0.46547	310.48980	0.31049	465.468	15.68	0.80	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	376.26720	0.37627	240.44800	0.24045	376.267	15.76	0.72	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	0.29540	0.00030	0.45180	0.00045	0.295	29.85	0.00	0.00	0	300.00
\$ / R	On 26/11/2015	Any day expiry			14.14000	14.14000	13.91910	13.91910		15.94	0.00	0.00	0	67.00
\$ / R	On 08/12/2015	Any day expiry			14.17140	14.17140	13.94980	13.94980		15.96	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			14.17940	14.17940	13.95770	13.95770		16.06	0.00	670,643,081.80	47,297	563,057.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	3,229.49630	3.22950	3,007.84440	3.00784	3,229.496	24.83	1.00	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	0.09630	0.00010	0.14440	0.00014	0.096	24.83	0.00	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	3,179.50880	3.17951	2,957.86340	2.95786	3,179.509	24.64	1.00	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	2,979.57710	2.97958	2,757.96190	2.75796	2,979.577	23.86	1.00	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	2,779.67550	2.77968	2,558.09240	2.55809	2,779.675	23.00	1.00	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	0.41140	0.00041	0.59200	0.00059	0.411	22.05	0.00	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	0.41990	0.00042	0.60440	0.00060	0.420	22.00	0.00	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	0.55820	0.00056	0.81010	0.00081	0.558	21.34	0.00	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	0.61860	0.00062	0.90040	0.00090	0.619	21.10	0.00	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	0.76060	0.00076	1.11430	0.00111	0.761	20.63	0.00	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	0.93730	0.00094	1.38240	0.00138	0.937	20.15	0.00	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	2,030.68770	2.03069	1,809.62020	1.80962	2,030.688	19.44	1.00	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	1.37310	0.00137	2.05230	0.00205	1.373	19.30	0.01	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	1,980.83330	1.98083	1,759.84560	1.75985	1,980.833	19.20	0.99	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	1,682.16450	1.68216	1,461.94480	1.46194	1,682.165	17.78	0.99	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	3.16250	0.00316	4.95140	0.00495	3.163	17.49	0.01	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	1,612.63460	1.61263	1,392.83520	1.39284	1,612.635	17.45	0.99	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	1,602.70840	1.60271	1,383.02500	1.38303	1,602.708	17.40	0.99	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 11/12/2015	Foreign Exchange Future	12.60	Call	1,582.86140		1.58286	1,363.42440	1.36342	1,582.861	17.30	0.99	0.00	0	30,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.70	Put	4.34750		0.00435	8.15900	0.00816	4.348	16.83	0.02	0.00	0	5,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.76	Put	5.05420		0.00505	10.03460	0.01003	5.054	16.58	0.02	0.00	0	402.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.77	Put	5.23990		0.00524	10.38240	0.01038	5.240	16.56	0.02	0.00	0	12,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	1,385.23470		1.38523	1,169.19120	1.16919	1,385.235	16.52	0.98	0.00	0	17,883.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Put	5.83470		0.00583	11.49120	0.01149	5.835	16.52	0.02	0.00	0	50,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.85	Put	6.96350		0.00696	13.57620	0.01358	6.964	16.44	0.03	0.00	0	8,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	1,287.68610		1.28769	1,073.69120	1.07369	1,287.686	16.37	0.97	0.00	0	10,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	8.28610		0.00829	15.99120	0.01599	8.286	16.37	0.03	0.00	0	100.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	1,191.02820		1.19103	979.68530	0.97969	1,191.028	16.22	0.96	0.00	0	1,197.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Put	11.62820		0.01163	21.98530	0.02199	11.628	16.22	0.04	0.00	0	54,500.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	13.71350		0.01371	25.66100	0.02566	13.713	16.15	0.05	0.00	0	20,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	1,095.52470		1.09552	887.55970	0.88756	1,095.525	16.08	0.95	0.00	0	13,241.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	1,001.49170		1.00149	797.75930	0.79776	1,001.492	15.93	0.93	0.00	0	677.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Put	22.09170		0.02209	40.05930	0.04006	22.092	15.93	0.07	0.00	0	60.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Call	955.14120		0.95514	753.89090	0.75389	955.141	15.86	0.92	0.00	0	201.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	927.57330		0.92757	728.64520	0.72865	927.573	15.81	0.91	0.00	0	150.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.31	Call	900.20150		0.90020	703.76270	0.70376	900.201	15.77	0.91	0.00	0	5,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.36	Put	35.65100		0.03565	65.44010	0.06544	35.651	15.69	0.11	0.00	0	1,260.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.38	Call	837.16600		0.83717	647.19960	0.64720	837.166	15.67	0.89	0.00	0	12,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	819.38710		0.81939	631.44330	0.63144	819.387	15.64	0.88	0.00	0	1,300.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Put	39.98710		0.03999	73.74330	0.07374	39.987	15.64	0.12	0.00	0	1,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	784.16320		0.78416	600.49510	0.60050	784.163	15.58	0.87	0.00	0	39,222.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	733.34220		0.73334	555.54380	0.55554	733.342	15.60	0.85	0.00	0	2,150.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Put	53.94220		0.05394	97.84380	0.09784	53.942	15.60	0.15	0.00	0	200.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.52	Call	716.77740		0.71678	540.96540	0.54097	716.777	15.61	0.84	0.00	0	5,200.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.59	Call	660.11730		0.66012	491.60550	0.49161	660.117	15.66	0.82	0.00	0	12,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	652.19620		0.65220	484.77080	0.48477	652.196	15.67	0.81	0.00	0	1,300.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Put	72.79620		0.07280	127.07080	0.12707	72.796	15.67	0.19	0.00	0	10,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.62	Put	77.09050		0.07709	133.56360	0.13356	77.091	15.68	0.20	0.00	0	4,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.63	Put	79.30560		0.07931	136.89450	0.13689	79.306	15.69	0.20	0.00	0	250.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.64	Put	81.56840		0.08157	140.27960	0.14028	81.568	15.70	0.21	0.00	0	10,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.65	Put	83.87670		0.08388	143.72070	0.14372	83.877	15.71	0.21	0.00	0	15,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	605.63240		0.60563	444.91810	0.44492	605.632	15.71	0.79	0.00	0	2,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.68	Put	91.08870		0.09109	154.38390	0.15438	91.089	15.73	0.22	0.00	0	10,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Call	560.78700		0.56079	407.09780	0.40710	560.787	15.76	0.76	0.00	0	500.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Put	101.38700		0.10139	169.39780	0.16940	101.387	15.76	0.24	0.00	0	500.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.80	Put	124.42250		0.12442	202.19700	0.20220	124.423	15.81	0.28	0.00	0	11,200.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.83	Call	483.32810		0.48333	343.15490	0.34315	483.328	15.83	0.70	0.00	0	1,260.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.84	Put	137.20380		0.13720	219.99270	0.21999	137.204	15.84	0.30	0.00	0	13,360.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Call	431.07290		0.43107	301.08170	0.30108	431.073	15.89	0.66	0.00	0	200.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Put	161.67290		0.16167	253.38170	0.25338	161.673	15.89	0.34	0.00	0	200.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.92	Put	165.38980		0.16539	258.38380	0.25838	165.390	15.90	0.34	0.00	0	1,500.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	376.56180		0.37656	259.88160	0.25988	376.562	15.96	0.61	0.00	0	51,500.00	

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\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Put	197.16180		0.19716		302.18160	0.30218	197.162	15.96	0.39	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.01	Put	201.38860		0.20139		308.04030	0.30804	201.389	15.96	0.39	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.04	Call	353.81400		0.35381		243.64650	0.24365	353.814	15.98	0.59	0.00	0	13,360.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.05	Call	348.27160		0.34827		239.72510	0.23973	348.272	15.99	0.58	0.00	0	1,700.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.09	Call	326.67040		0.32667		224.57030	0.22457	326.670	16.02	0.56	0.00	0	1,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.12	Put	251.67200		0.25167		376.05360	0.37605	251.672	16.04	0.46	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.20	Call	273.72670		0.27373		187.10610	0.18711	273.727	16.20	0.50	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.24	Call	256.92390		0.25692		174.92070	0.17492	256.924	16.31	0.48	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.28	Call	240.99180		0.24099		163.45520	0.16346	240.992	16.41	0.45	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	208.19180		0.20819		140.11850	0.14012	208.192	16.66	0.41	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	167.70470		0.16770		111.82510	0.11183	167.705	17.01	0.35	0.00	0	55,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Put	488.30470		0.48830		654.12510	0.65413	488.305	17.01	0.65	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.70	Call	119.16340		0.11916		79.05750	0.07906	119.163	17.55	0.26	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.75	Call	109.26090		0.10926		72.75740	0.07276	109.261	17.68	0.24	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	93.37010		0.09337		62.70120	0.06270	93.370	17.93	0.21	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	75.27730		0.07528		50.68670	0.05069	75.277	18.37	0.18	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	71.65800		0.07166		48.27820	0.04828	71.658	18.47	0.17	0.00	0	111,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.30	Call	44.07830		0.04408		29.98750	0.02999	44.078	19.50	0.11	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.42	Call	36.45430		0.03645		24.75760	0.02476	36.454	19.91	0.09	0.00	0	11,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.57	Call	28.83220		0.02883		19.43350	0.01943	28.832	20.42	0.07	0.00	0	39,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	19.97860		0.01998		13.53080	0.01353	19.979	21.12	0.05	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			14.20670		14.20670		13.98430	13.98430		15.96	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	0.12140		0.00012		0.19250	0.00019	0.121	23.53	0.00	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	0.33800		0.00034		0.53090	0.00053	0.338	22.73	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	345.07850		0.34508		247.10160	0.24710	345.078	15.91	0.54	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	1.42810		0.00143		0.79010	0.00079	1.428	24.19	0.00	0.00	0	300.00
\$ / R	On 29/12/2015	Any day expiry			14.22850		14.22850		14.00570	14.00570		15.94	0.00	0.00	0	0.00
\$ / R	On 29/12/2015	Any day expiry	13.50	Put	80.59960		0.08060		130.20240	0.13020	80.600	15.28	0.18	0.00	0	100.00
\$ / R	On 29/12/2015	Any day expiry	13.92	Call	511.92110		0.51192		381.67520	0.38168	511.921	15.68	0.65	0.00	0	100.00
\$ / R	On 12/01/2016	Any day expiry			14.26650		14.26650		14.04280	14.04280		16.08	0.00	0.00	0	47.00
\$ / R	On 13/01/2016	Any day expiry			14.26900		14.26900		14.04530	14.04530		16.11	0.00	0.00	0	1,650.00
\$ / R	On 27/01/2016	Any day expiry			14.30400		14.30400		14.07950	14.07950		16.28	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	6.07400		0.00607		8.17120	0.00817	6.074	18.69	0.01	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	1,377.64530		1.37765		1,173.73200	1.17373	1,377.645	15.61	0.91	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	1,252.80110		1.25280		1,054.98090	1.05498	1,252.801	15.56	0.89	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	13.50	Put	124.04560		0.12405		177.24100	0.17724	124.046	15.43	0.20	0.00	0	150.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	371.22770		0.37123		291.80390	0.29180	371.228	16.68	0.45	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	15.32	Call	164.53680		0.16454		131.37080	0.13137	164.537	18.68	0.23	0.00	0	150.00
\$ / R	On 29/01/2016	Any day expiry			14.30900		14.30900		14.08440	14.08440		16.31	0.00	0.00	0	0.00
\$ / R	On 29/01/2016	Any day expiry	13.74	Put	194.42420		0.19442		271.10560	0.27111	194.424	15.61	0.28	0.00	0	100.00
\$ / R	On 29/01/2016	Any day expiry	14.26	Call	469.36510		0.46937		370.95510	0.37096	469.365	16.26	0.53	0.00	0	100.00
\$ / R	On 12/02/2016	Any day expiry			14.34410		14.34410		14.11880	14.11880		16.48	0.00	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	7.15580		0.00716		9.42040	0.00942	7.156	19.06	0.01	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	198.52220		0.19852		161.76610	0.16177	198.522	18.88	0.25	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 19/02/2016	Any day expiry			14.36210	14.36210		14.13650	14.13650		16.52	0.00	0.00	0	0.00
\$ / R	13.93	Call	On 19/02/2016	Any day expiry	728.37180	0.72837	594.99680	0.59500	728.372	15.92	0.66	0.00	0	3,600.00			
\$ / R			On 25/02/2016	Any day expiry	14.37750	14.37750	14.15170	14.15170		16.54	0.00	0.00	0	0.00			
\$ / R	11.80	Put	On 25/02/2016	Any day expiry	11.17630	0.01118	15.00870	0.01501	11.176	17.98	0.02	0.00	0	250.00			
\$ / R	13.50	Put	On 25/02/2016	Any day expiry	161.25400	0.16125	214.75440	0.21475	161.254	15.57	0.22	0.00	0	150.00			
\$ / R	14.84	Call	On 25/02/2016	Any day expiry	363.24420	0.36324	295.31140	0.29531	363.244	17.58	0.39	0.00	0	250.00			
\$ / R	15.64	Call	On 25/02/2016	Any day expiry	197.45440	0.19745	162.95460	0.16295	197.454	19.41	0.23	0.00	0	150.00			
\$ / R			On 29/02/2016	Any day expiry	14.38780	14.38780	14.16180	14.16180		16.63	0.00	0.00	0	0.00			
\$ / R	13.92	Put	On 29/02/2016	Any day expiry	303.60810	0.30361	394.62710	0.39463	303.608	15.89	0.34	0.00	0	100.00			
\$ / R	14.60	Call	On 29/02/2016	Any day expiry	453.60160	0.45360	370.43810	0.37044	453.602	17.05	0.46	0.00	0	100.00			
\$ / R			On 11/03/2016	Any day expiry	14.41600	14.41600	14.18950	14.18950		16.73	0.00	0.00	0	272.00			
\$ / R			On 14/03/2016	Foreign Exchange Future	14.42370	14.42370	14.19710	14.19710		16.70	0.00	18,678,691.50	1,295	86,418.00			
\$ / R	11.05	Put	On 14/03/2016	Foreign Exchange Future	4.95660	0.00496	5.84070	0.00584	4.957	19.30	0.01	0.00	0	1,500.00			
\$ / R	11.55	Put	On 14/03/2016	Foreign Exchange Future	8.66260	0.00866	11.34510	0.01135	8.663	17.75	0.02	0.00	0	42,370.00			
\$ / R	11.60	Put	On 14/03/2016	Foreign Exchange Future	9.43880	0.00944	12.34480	0.01234	9.439	17.67	0.02	0.00	0	30,000.00			
\$ / R	11.80	Put	On 14/03/2016	Foreign Exchange Future	13.22590	0.01323	17.20760	0.01721	13.226	17.36	0.02	0.00	0	1,000.00			
\$ / R	11.83	Put	On 14/03/2016	Foreign Exchange Future	13.90110	0.01390	18.07200	0.01807	13.901	17.32	0.02	0.00	0	1,204.00			
\$ / R	11.91	Put	On 14/03/2016	Foreign Exchange Future	15.85840	0.01586	20.57560	0.02058	15.858	17.20	0.03	0.00	0	788.00			
\$ / R	11.95	Put	On 14/03/2016	Foreign Exchange Future	16.92850	0.01693	21.94230	0.02194	16.928	17.13	0.03	0.00	0	1,000.00			
\$ / R	12.00	Put	On 14/03/2016	Foreign Exchange Future	18.35900	0.01836	23.76700	0.02377	18.359	17.06	0.03	0.00	0	30,000.00			
\$ / R	12.11	Put	On 14/03/2016	Foreign Exchange Future	21.89990	0.02190	28.27670	0.02828	21.900	16.89	0.04	0.00	0	786.00			
\$ / R	12.26	Put	On 14/03/2016	Foreign Exchange Future	27.72750	0.02773	35.67780	0.03568	27.728	16.66	0.05	0.00	0	10,000.00			
\$ / R	12.55	Call	On 14/03/2016	Foreign Exchange Future	1,916.80700	1.91681	1,702.21040	1.70221	1,916.807	16.21	0.93	0.00	0	12,000.00			
\$ / R	12.74	Put	On 14/03/2016	Foreign Exchange Future	56.94760	0.05695	72.50400	0.07250	56.948	15.92	0.09	0.00	0	10,000.00			
\$ / R	12.80	Call	On 14/03/2016	Foreign Exchange Future	1,685.77260	1.68577	1,476.02850	1.47603	1,685.773	15.83	0.91	0.00	0	31,070.00			
\$ / R	12.95	Put	On 14/03/2016	Foreign Exchange Future	76.70810	0.07671	102.06910	0.10207	76.708	15.60	0.11	0.00	0	38,000.00			
\$ / R	13.10	Put	On 14/03/2016	Foreign Exchange Future	98.61910	0.09862	130.04140	0.13004	98.619	15.60	0.14	0.00	0	35,000.00			
\$ / R	13.20	Call	On 14/03/2016	Foreign Exchange Future	1,339.40580	1.33941	1,148.72410	1.14872	1,339.406	15.60	0.84	0.00	0	1,000.00			
\$ / R	13.26	Put	On 14/03/2016	Foreign Exchange Future	126.97980	0.12698	165.77430	0.16577	126.980	15.60	0.17	0.00	0	10,000.00			
\$ / R	13.50	Call	On 14/03/2016	Foreign Exchange Future	1,104.13290	1.10413	929.06580	0.92907	1,104.133	15.59	0.78	0.00	0	1,000.00			
\$ / R	13.55	Call	On 14/03/2016	Foreign Exchange Future	1,067.06280	1.06706	897.23300	0.89723	1,067.063	15.59	0.76	0.00	0	12,000.00			
\$ / R	13.63	Put	On 14/03/2016	Foreign Exchange Future	215.40820	0.21541	280.92580	0.28093	215.408	15.59	0.26	0.00	0	250.00			
\$ / R	13.76	Call	On 14/03/2016	Foreign Exchange Future	921.40350	0.92140	772.58160	0.77258	921.404	15.69	0.71	0.00	0	10,000.00			
\$ / R	13.94	Call	On 14/03/2016	Foreign Exchange Future	813.14170	0.81314	677.20580	0.67721	813.142	15.97	0.66	0.00	0	788.00			
\$ / R	14.00	Call	On 14/03/2016	Foreign Exchange Future	779.34920	0.77935	647.70490	0.64770	779.349	16.07	0.64	0.00	0	1,650.00			
\$ / R	14.21	Call	On 14/03/2016	Foreign Exchange Future	669.95530	0.66996	553.24540	0.55325	669.955	16.40	0.58	0.00	0	10,000.00			
\$ / R	14.31	Call	On 14/03/2016	Foreign Exchange Future	622.58470	0.62258	514.34730	0.51435	622.585	16.56	0.55	0.00	0	43,156.00			
\$ / R	14.50	Call	On 14/03/2016	Foreign Exchange Future	542.23720	0.54224	447.85280	0.44785	542.237	16.91	0.50	0.00	0	2,000.00			
\$ / R	14.59	Call	On 14/03/2016	Foreign Exchange Future	508.36980	0.50837	419.49960	0.41950	508.370	17.09	0.48	0.00	0	1,204.00			
\$ / R	14.70	Call	On 14/03/2016	Foreign Exchange Future	469.82260	0.46982	387.38500	0.38739	469.823	17.32	0.45	0.00	0	2,000.00			
\$ / R	14.75	Call	On 14/03/2016	Foreign Exchange Future	453.29120	0.45329	373.65630	0.37366	453.291	17.42	0.43	0.00	0	31,070.00			
\$ / R	15.03	Call	On 14/03/2016	Foreign Exchange Future	371.18180	0.37118	306.51750	0.30652	371.182	18.00	0.37	0.00	0	250.00			
\$ / R	15.27	Call	On 14/03/2016	Foreign Exchange Future	314.26300	0.31426	260.20540	0.26021	314.263	18.53	0.32	0.00	0	38,000.00			
\$ / R	15.75	Call	On 14/03/2016	Foreign Exchange Future	228.30870	0.22831	190.22140	0.19022	228.309	19.61	0.24	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 14/03/2016	Foreign Exchange Future	16.50	Call	144.12480	0.14412	121.85010	0.12185	144.125	21.30	0.16	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	125.10730	0.12511	106.40070	0.10640	125.107	21.86	0.14	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	27.00120	0.02700	21.67290	0.02167	27.001	28.90	0.03	0.00	0	1,500.00
\$ / R	On 16/03/2016	Any day expiry			14.42880	14.42880	14.20220	14.20220		16.73	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	145.68750	0.14569	188.59030	0.18859	145.688	15.62	0.19	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	501.88230	0.50188	414.69940	0.41470	501.882	17.20	0.47	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			14.44680	14.44680	14.21980	14.21980		16.81	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	237.36980	0.23737	306.03820	0.30604	237.370	15.64	0.27	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	416.53060	0.41653	345.32490	0.34532	416.531	17.88	0.39	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			14.46220	14.46220	14.23500	14.23500		16.80	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	14.25510	0.01426	18.63380	0.01863	14.255	16.82	0.02	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	194.19510	0.19420	245.80680	0.24581	194.195	15.58	0.23	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	363.02690	0.36303	302.94560	0.30295	363.027	18.45	0.34	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	235.43120	0.23543	197.76140	0.19776	235.431	20.00	0.24	0.00	0	150.00
\$ / R	On 18/04/2016	Any day expiry			14.51350	14.51350	14.28550	14.28550		16.92	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	374.20660	0.37421	464.38600	0.46439	374.207	15.97	0.34	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	383.65670	0.38366	323.57570	0.32358	383.657	18.80	0.34	0.00	0	17,896.00
\$ / R	On 26/04/2016	Any day expiry			14.53400	14.53400	14.30570	14.30570		16.93	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	21.48220	0.02148	26.32050	0.02632	21.482	16.85	0.03	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	217.69380	0.21769	269.20570	0.26921	217.694	15.59	0.23	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	357.24500	0.35724	302.80910	0.30281	357.245	19.30	0.31	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	257.97440	0.25797	219.45360	0.21945	257.974	20.59	0.23	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry			14.61350	14.61350	14.38520	14.38520		17.17	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	29.98440	0.02998	36.41210	0.03641	29.984	16.85	0.04	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	240.36660	0.24037	293.77800	0.29378	240.367	15.59	0.23	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	354.55670	0.35456	304.74630	0.30475	354.557	20.17	0.28	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	275.76670	0.27577	238.13220	0.23813	275.767	21.26	0.22	0.00	0	150.00
\$ / R	On 06/06/2016	Any day expiry			14.63920	14.63920	14.41110	14.41110		17.23	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	53.75170	0.05375	64.43310	0.06443	53.752	16.36	0.06	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	514.60570	0.51461	443.47790	0.44348	514.606	18.77	0.38	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			14.64690	14.64690	14.41880	14.41880		17.25	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			14.65710	14.65710	14.42920	14.42920		17.25	0.00	1,480,367.10	101	33,036.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	53.34780	0.05335	64.13340	0.06413	53.348	16.38	0.06	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	127.57920	0.12758	150.62130	0.15062	127.579	15.65	0.13	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	140.55010	0.14055	165.62170	0.16562	140.550	15.56	0.15	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	173.30190	0.17330	214.29100	0.21429	173.302	15.36	0.17	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	1,407.31510	1.40732	1,233.33340	1.23333	1,407.315	15.55	0.77	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	250.21510	0.25022	304.13340	0.30413	250.215	15.55	0.23	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	258.98100	0.25898	314.26650	0.31427	258.981	15.57	0.24	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	684.69650	0.68470	591.11490	0.59111	684.696	17.78	0.47	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	661.79400	0.66179	571.24850	0.57125	661.794	17.91	0.46	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	378.25680	0.37826	327.62910	0.32763	378.257	20.28	0.28	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	333.39270	0.33339	289.41160	0.28941	333.393	20.84	0.25	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.81	Call	297.73590	0.29774	259.11070	0.25911	297.736	21.35	0.23	0.00	0	2,310.00

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	16.93	Call	284.05200	0.28405	247.49840	0.24750	284.052	21.58	0.22	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	270.19680	0.27020	235.75120	0.23575	270.197	21.82	0.21	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	208.17170	0.20817	196.23770	0.19624	208.172	24.80	0.15	0.00	0	6,600.00
\$ / R	On 28/06/2016	Any day expiry			14.69560	14.69560	14.46800	14.46800		17.34	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	36.81210	0.03681	44.93410	0.04493	36.812	16.64	0.04	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	258.88670	0.25889	312.99210	0.31299	258.887	15.54	0.23	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	354.29930	0.35430	309.28590	0.30929	354.299	20.94	0.26	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	302.25810	0.30226	264.97210	0.26497	302.258	21.70	0.22	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry			14.77010	14.77010	14.54310	14.54310		17.43	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	42.58900	0.04259	51.96520	0.05197	42.589	16.47	0.05	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	273.54860	0.27355	327.61890	0.32762	273.549	15.49	0.23	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	351.02750	0.35103	310.35060	0.31035	351.028	21.73	0.24	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	316.26080	0.31626	280.57470	0.28057	316.261	22.29	0.22	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			14.80860	14.80860	14.58210	14.58210		17.52	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	125.05960	0.12506	148.04820	0.14805	125.060	15.73	0.12	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	678.14100	0.67814	597.87470	0.59787	678.141	18.81	0.42	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			14.85010	14.85010	14.62180	14.62180		17.62	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	48.63350	0.04863	59.56650	0.05957	48.634	16.34	0.05	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	287.33840	0.28734	343.77970	0.34378	287.338	15.48	0.23	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	349.50310	0.34950	325.55900	0.32556	349.503	22.57	0.22	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	334.99330	0.33499	319.02090	0.31902	334.993	23.15	0.21	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			14.88060	14.88060	14.65090	14.65090		17.70	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	13.50	Put	290.21690	0.29022	348.55330	0.34855	290.217	15.44	0.22	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	366.99210	0.36699	339.04410	0.33904	366.992	22.59	0.23	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.80	Call	360.99470	0.36099	337.21730	0.33722	360.995	22.69	0.22	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry			14.88610	14.88610	14.65620	14.65620		17.70	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	387.26150	0.38726	456.10220	0.45610	387.262	15.75	0.27	0.00	0	50,000.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	420.35870	0.42036	377.68390	0.37768	420.359	21.84	0.26	0.00	0	50,000.00
\$ / R	On 15/09/2016	Any day expiry			14.90550	14.90550	14.67470	14.67470		17.70	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			14.91660	14.91660	14.68530	14.68530		17.69	0.00	11,187,450.00	750	12,949.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	229.89340	0.22989	269.76150	0.26976	229.893	15.39	0.18	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	419.38580	0.41939	378.61760	0.37862	419.386	22.14	0.25	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	397.00640	0.39701	362.06630	0.36207	397.006	22.47	0.24	0.00	0	10,000.00
\$ / R	On 28/09/2016	Any day expiry			14.94150	14.94150	14.70910	14.70910		17.79	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	53.75250	0.05375	67.01640	0.06702	53.753	16.16	0.05	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	297.22470	0.29722	358.32620	0.35833	297.225	15.40	0.22	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	378.64510	0.37865	364.12100	0.36412	378.645	23.76	0.22	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	373.89830	0.37390	360.76300	0.36076	373.898	24.24	0.21	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			15.01910	15.01910	14.78320	14.78320		17.85	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	58.51590	0.05852	72.68740	0.07269	58.516	16.06	0.05	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	304.33650	0.30434	369.05930	0.36906	304.337	15.33	0.22	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	414.79990	0.41480	400.19850	0.40020	414.800	25.10	0.22	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	413.00240	0.41300	399.01080	0.39901	413.002	25.33	0.22	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			15.11150	15.11150	14.87520	14.87520		18.04	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	63.86980	0.06387	79.85990	0.07986	63.870	15.97	0.06	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	320.61800	0.32062	383.69730	0.38370	320.618	15.46	0.22	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	454.08890	0.45409	433.79800	0.43380	454.089	26.48	0.22	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			15.15660	15.15660	14.92140	14.92140		18.14	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			15.17070	15.17070	14.93590	14.93590		18.15	0.00	0.00	0	1,010.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	67.23750	0.06724	84.95320	0.08495	67.238	15.92	0.06	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	327.64210	0.32764	395.47300	0.39547	327.642	15.48	0.21	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	446.45690	0.44646	406.46930	0.40647	446.457	26.43	0.21	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	438.16250	0.43816	398.81960	0.39882	438.163	26.43	0.21	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future			15.40760	15.40760	15.17880	15.17880		16.89	0.00	0.00	0	0.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			14.17940	14.17940	13.95770	13.95770		16.06	0.00	964,199.20	68	738.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			14.42370	14.42370	14.19710	14.19710		16.70	0.00	144,237.00	10	185.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			14.65710	14.65710	14.42920	14.42920		17.25	0.00	146,571.00	10	189.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.91660	14.91660	14.68530	14.68530		17.69	0.00	0.00	0	55.00
£ / R	On 11/12/2015	Foreign Exchange Future			21.36670	21.36670	21.27540	21.27540		15.70	0.00	42,220,599.20	1,976	40,130.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	1.54630	0.00155	1.47000	0.00147	1.546	21.64	0.00	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	1,985.72970	1.98573	1,894.78810	1.89479	1,985.730	17.98	0.96	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.00	Call	1,407.80770	1.40781	1,317.44100	1.31744	1,407.808	15.78	0.92	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.12	Put	48.28710	0.04829	49.50430	0.04950	48.287	15.35	0.10	25,310,628.00	12,000	12,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.23	Put	56.07870	0.05608	57.65290	0.05765	56.079	14.95	0.11	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	1,103.03290	1.10303	1,017.52660	1.01753	1,103.033	14.72	0.87	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.75	Put	159.57610	0.15958	174.60880	0.17461	159.576	15.12	0.26	0.00	0	6,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	762.23560	0.76224	686.53000	0.68653	762.236	15.14	0.73	0.00	0	18,900.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.81	Put	177.90180	0.17790	194.65440	0.19465	177.902	15.18	0.28	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.20	Put	331.07920	0.33108	360.83780	0.36084	331.079	15.56	0.43	0.00	0	3,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.35	Call	422.69600	0.42270	368.03890	0.36804	422.696	15.70	0.52	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	360.28330	0.36028	311.20350	0.31120	360.283	16.00	0.46	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Put	493.58330	0.49358	535.80350	0.53580	493.583	16.00	0.54	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.82	Call	253.34040	0.25334	215.41020	0.21541	253.340	16.63	0.35	0.00	0	10,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	23.20	Call	44.64270	0.04464	32.94520	0.03295	44.643	18.66	0.08	0.00	0	10,000.00
£ / R	On 12/01/2016	Any day expiry			22.42600	22.42600	22.33260	22.33260		16.33	0.00	0.00	0	2.00
£ / R	On 14/03/2016	Foreign Exchange Future			21.73770	21.73770	21.63880	21.63880		15.73	0.00	18,477,045.00	850	9,752.00
£ / R	On 13/06/2016	Foreign Exchange Future			22.09410	22.09410	21.99340	21.99340		16.14	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry			22.44690	22.44690	22.34210	22.34210		16.46	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	709.97560	0.70998	723.77890	0.72378	709.976	15.48	0.32	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	551.98490	0.55198	523.59910	0.52360	551.985	19.90	0.25	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			22.49390	22.49390	22.38690	22.38690		16.49	0.00	0.00	0	200.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.11549	0.11549	0.11465	0.11465		19.12	0.00	0.00	0	8,134.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.11781	0.11781	0.11690	0.11690		15.87	0.00	1,178.06	10	1,129.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.12008	0.12008	0.11914	0.11914		16.24	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 11/12/2015	Foreign Exchange Future			15.23220		15.23220		15.18290	15.18290		16.83	0.00	93,952,209.60	6,168	91,036.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	2.39560		0.00240		2.54450	0.00254	2.396	20.73	0.01	0.00	0	6,877.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.85	Put	12.57070		0.01257		13.03560	0.01304	12.571	17.50	0.04	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	14.45280		0.01445		15.16220	0.01516	14.453	17.42	0.04	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.03	Put	20.58750		0.02059		22.17190	0.02217	20.588	17.19	0.06	10,618,356.00	12,000	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	41.16050		0.04116		46.02670	0.04603	41.161	16.72	0.11	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.04	Put	226.41670		0.22642		247.20140	0.24720	226.417	16.75	0.39	0.00	0	50,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.78	Call	135.11130		0.13511		123.40860	0.12341	135.111	17.82	0.27	24,764,388.60	6,000	6,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	39.94930		0.03995		36.09590	0.03610	39.949	19.32	0.10	0.00	0	6,877.00
€ / R	On 29/12/2015	Any day expiry			15.29250		15.29250		15.24230	15.24230		16.41	0.00	0.00	0	0.00
€ / R	On 29/12/2015	Any day expiry	15.30	Put	385.34770		0.38535		410.10280	0.41010	385.348	16.41	0.49	0.00	0	100.00
€ / R	On 29/12/2015	Any day expiry	15.70	Call	230.41300		0.23041		212.95030	0.21295	230.413	17.06	0.35	0.00	0	100.00
€ / R	On 25/01/2016	Any day expiry			15.37870		15.37870		15.32730	15.32730		16.37	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	764.78240		0.76478		725.68070	0.72568	764.782	16.02	0.69	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	720.24230		0.72024		682.38360	0.68238	720.242	16.07	0.67	0.00	0	1,000.00
€ / R	On 29/01/2016	Any day expiry			15.38550		15.38550		15.33400	15.33400		16.51	0.00	0.00	0	0.00
€ / R	On 29/01/2016	Any day expiry	15.15	Put	368.06500		0.36806		385.20440	0.38520	368.065	16.31	0.41	0.00	0	100.00
€ / R	On 29/01/2016	Any day expiry	15.52	Call	429.06780		0.42907		402.57600	0.40258	429.068	16.69	0.47	0.00	0	100.00
€ / R	On 14/03/2016	Foreign Exchange Future			15.53100		15.53100		15.47840	15.47840		16.65	0.00	3,385,758.00	218	28,760.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	28.73260		0.02873		29.92640	0.02993	28.733	17.48	0.04	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	34.96630		0.03497		36.22630	0.03623	34.966	17.22	0.05	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	79.04850		0.07905		80.54580	0.08055	79.049	16.09	0.11	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	99.08500		0.09909		102.51550	0.10252	99.085	15.83	0.13	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	217.50160		0.21750		224.02450	0.22402	217.502	15.83	0.24	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	946.04170		0.94604		903.07070	0.90307	946.042	15.98	0.69	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	338.50320		0.33850		348.97700	0.34898	338.503	16.04	0.33	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	526.10180		0.52610		542.86940	0.54287	526.102	16.47	0.44	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	455.49640		0.45550		430.36560	0.43037	455.496	17.24	0.42	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	439.52870		0.43953		415.22080	0.41522	439.529	17.32	0.41	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	394.77910		0.39478		372.86010	0.37286	394.779	17.54	0.37	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	354.46480		0.35446		334.81070	0.33481	354.465	17.76	0.34	0.00	0	36,640.00
€ / R	On 13/06/2016	Foreign Exchange Future			15.82510		15.82510		15.77190	15.77190		16.80	0.00	0.00	0	39.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	178.29030		0.17829		181.78420	0.18178	178.290	15.42	0.17	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	771.92740		0.77193		740.49840	0.74050	771.927	17.03	0.50	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.16150		16.16150		16.10560	16.10560		17.13	0.00	0.00	0	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.48500		16.48500		16.42510	16.42510		17.61	0.00	0.00	0	3,000.00
10Y STND	On 17/12/2025	Interest Rate Swap			100.80509		100.80509		100.64052	100.64052			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			99.81887		99.81887		99.79484	99.79484			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.84401		99.84401		99.77303	99.77303			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			99.16534		99.16534		99.06460	99.06460			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 04/02/2016	Index Future			473.55000		473.55000		474.73800	474.73800			0.00	0.00	0	2.00
AL37	On 05/05/2016	Index Future			481.68800		481.68800		483.05200	483.05200			0.00	0.00	0	0.00
AL7T	On 04/02/2016	Index Future			553.37600		553.37600		555.29600	555.29600			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			562.88600		562.88600		565.02100	565.02100			0.00	0.00	0	0.00
ALBI	On 04/02/2016	Index Future			504.41100		504.41100		505.83900	505.83900			0.00	0.00	0	600.00
ALBI	On 05/05/2016	Index Future			513.08000		513.08000		514.69800	514.69800			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future			522.24900		522.24900		523.77700	523.77700			0.00	0.00	0	0.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			10.00080		10.00080		9.98760	9.98760		12.76	0.00	0.00	0	15,133.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	8.82820		0.00883		9.00580	0.00901	8.828	14.24	0.05	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	433.07230		0.43307		421.71180	0.42171	433.072	13.06	0.85	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	85.31370		0.08531		81.77240	0.08177	85.314	13.33	0.32	0.00	0	201.00
AU\$ / R	On 15/01/2016	Any day expiry			10.05010		10.05010		10.03600	10.03600		11.95	0.00	0.00	0	3.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			10.12710		10.12710		10.11270	10.11270		12.47	0.00	1,812,750.90	179	6,634.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			10.25060		10.25060		10.23870	10.23870		13.61	0.00	0.00	0	250.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			10.39450		10.39450		10.38300	10.38300		14.45	0.00	0.00	0	500.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			10.68230		10.68230		10.60860	10.60860		12.15	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			10.86420		10.86420		10.78720	10.78720		13.67	0.00	0.00	0	0.00
CHF / R	On 11/12/2015	Foreign Exchange Future			14.13980		14.13980		14.01800	14.01800		17.17	0.00	0.00	0	7,272.00
CHF / R	On 14/03/2016	Foreign Exchange Future			14.44680		14.44680		14.31770	14.31770		16.95	0.00	361,170.00	25	1,734.00
CNH / R	On 11/12/2015	Foreign Exchange Future			2.21400		2.21400		2.18570	2.18570		16.76	0.00	0.00	0	25,268.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.23410		2.23410		2.20590	2.20590		16.35	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future			2.04430		2.04430		2.03770	2.03770		19.05	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.08660		2.08660		2.07950	2.07950		19.66	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 05/05/2016	Bond Future			128.72268		128.72268		128.81501	128.81501			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

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
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 05/11/2015	Bond Future	10.00500		80.48149		10.00500	80.48149			0.00	0.00	0	0.00
ES33	On 04/02/2016	Bond Future	10.08807		81.89972		10.06129	82.08288			0.00	0.00	0	6,569.00
ES33	On 05/05/2016	Bond Future	10.17693		79.51836		10.14539	79.73091			0.00	0.00	0	0.00
ES33	On 04/08/2016	Bond Future	10.26112		80.95534		10.23143	81.15251			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 04/02/2016	GOVI	501.84500		501.84500		503.29600	503.29600			0.00	25,092,250.00	5	443.00
GOVI	On 05/05/2016	GOVI	510.46900		510.46900		512.11100	512.11100			0.00	0.00	0	145.00
GOVI	On 04/08/2016	GOVI	519.59200		519.59200		521.14400	521.14400			0.00	0.00	0	0.00
I2025	On 05/11/2015	Bond Future	123.55488		123.55488		123.55488	123.55488			0.00	0.00	0	0.00
I2025	On 04/02/2016	Bond Future	124.45308		124.45308		124.83951	124.83951			0.00	0.00	0	950.00
I2025	On 05/05/2016	Bond Future	126.60250		126.60250		127.03643	127.03643			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 05/11/2015	Bond Future	103.47236		103.47236		103.47236	103.47236			0.00	0.00	0	0.00
I2033	On 04/02/2016	Bond Future	105.04619		105.04619		105.21423	105.21423			0.00	0.00	0	185.00
I2033	On 05/05/2016	Bond Future	105.88599		105.88599		106.09118	106.09118			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	128.26216		128.26216		128.26216	128.26216			0.00	0.00	0	0.00
I2038	On 04/02/2016	Bond Future	129.43883		129.43883		129.38159	129.38159			0.00	0.00	0	7,889.00
I2038	On 05/05/2016	Bond Future	131.67437		131.67437		131.65871	131.65871			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 05/11/2015	Bond Future	127.14410		127.14410		127.14410	127.14410			0.00	0.00	0	0.00
I2046	On 04/02/2016	Bond Future	130.18906		130.18906		129.45568	129.45568			0.00	195,283,590.00	1,500	8,112.00
I2046	On 05/05/2016	Bond Future	131.00896		131.00896		130.30499	130.30499			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 05/11/2015	Bond Future	134.36345		134.36345		134.36345	134.36345			0.00	0.00	0	0.00
I2050	On 04/02/2016	Bond Future	135.35382		135.35382		135.44609	135.44609			0.00	40,606,146.00	300	6,246.00
I2050	On 05/05/2016	Bond Future	137.69114		137.69114		137.82970	137.82970			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
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 04/02/2016	Index Future			237.88900		237.88900		237.62900	237.62900			0.00	0.00	0	1,035.00
IGOV	On 05/05/2016	Index Future			241.99700		241.99700		241.81000	241.81000			0.00	0.00	0	19.00
IGOV	On 04/08/2016	Index Future			246.34000		246.34000		246.09400	246.09400			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future			644.23100		644.23100		643.94000	643.94000			0.00	0.00	0	157.00
ILBI	On 05/05/2016	Index Future			655.29800		655.29800		655.63800	655.63800			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future			6.37000		93.63000		6.37000	93.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			6.44000		93.56000		6.44000	93.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future			6.53000		93.47000		6.53000	93.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future			6.61000		93.39000		6.61000	93.39000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			6.67000		93.33000		6.67000	93.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future			6.77000		93.23000		6.77000	93.23000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			6.92000		93.08000		6.92000	93.08000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.12000		92.88000		7.12000	92.88000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.29000		92.71000		7.29000	92.71000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.44000		92.56000		7.44000	92.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.62000		92.38000		7.62000	92.38000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.78000		92.22000		7.78000	92.22000			0.00	0.00	0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future			0.13780		0.13780		0.13580	0.13580			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future			0.13590		0.13590		0.13560	0.13560			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future			0.13670		0.13670		0.13470	0.13470			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future			0.13600		0.13600		0.13350	0.13350			0.00	0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.07000		0.07000		0.06880	0.06880			0.00	0.00	0	28,268.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.06570		0.06570		0.06470	0.06470			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.06280		0.06280		0.06180	0.06180			0.00	0.00	0	0.00
NZ\$ / R	On 20/11/2015	Any day expiry			9.21260		9.21260		9.22230	9.22230		12.76	0.00	0.00	0	8,000.00
NZ\$ / R	On 20/11/2015	Any day expiry	9.34	Put	173.35870		0.17336		172.29980	0.17230	173.359	13.33	0.70	0.00	0	8,000.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			9.23360		9.23360		9.24310	9.24310		11.12	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			9.33450		9.33450		9.34260	9.34260		12.34	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			9.43400		9.43400		9.44250	9.44250		13.65	0.00	0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.07420		1.07420		1.08780	1.08780			0.00	1,484,544.40	1,382	1,463.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.07680		1.07680		1.09030	1.09030			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.07970		1.07970		1.09310	1.09310			0.00	0.00	0	0.00
R186	On 05/11/2015	Bond Future			8.46500		118.52665		8.46500	118.52665		9.14	0.00	0.00	0	0.00
R186	On 04/02/2016	Bond Future			8.54945		115.03905		8.49570	115.44991		9.21	0.00	1,823,368,942.50	15,850	51,660.00
R186	On 04/02/2016	Bond Future	7.90	Call	464.33000		0.46433		547.04000	0.54704	464.330	9.01	0.17	0.00	0	680.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 04/02/2016	Bond Future	8.40	Call	1,577.78000		1.57778	1,769.33000	1.76933	1,577.780		9.18	0.42	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.70	Put	1,587.07000		1.58707	1,437.74000	1.43774	1,587.070		9.30	0.41	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.75	Put	1,438.14000		1.43814	1,299.60000	1.29960	1,438.140		9.32	0.38	0.00	0	11,695.00
R186	On 04/02/2016	Bond Future	8.80	Put	1,299.94000		1.29994	1,171.81000	1.17181	1,299.940		9.34	0.35	0.00	0	5,000.00
R186	On 05/05/2016	Bond Future			8.60847		117.01689	8.54757	117.47280			9.07	0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.66054		113.83013	8.60101	114.26648			9.21	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			295.80262		295.80262	295.80262	295.80262				0.00	0.00	0	0.00
R197	On 04/02/2016	Bond Future			294.29428		294.29428	295.17092	295.17092				0.00	0.00	0	724.00
R197	On 05/05/2016	Bond Future			299.37672		299.37672	300.36509	300.36509				0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R202	On 05/11/2015	Bond Future			241.84431		241.84431	241.84431	241.84431				0.00	0.00	0	0.00
R202	On 04/02/2016	Bond Future			242.41361		242.41361	243.14292	243.14292				0.00	0.00	0	53,566.00
R202	On 05/05/2016	Bond Future			246.59981		246.59981	247.42161	247.42161				0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2023	On 05/11/2015	Bond Future			8.21000		99.01166	8.21000	99.01166			7.23	0.00	0.00	0	0.00
R2023	On 04/02/2016	Bond Future			8.32636		100.43252	8.25582	100.79700			6.74	0.00	0.00	0	9,691.00
R2023	On 05/05/2016	Bond Future			8.38788		98.23190	8.30757	98.63484			7.01	0.00	0.00	0	0.00
R2023	On 04/08/2016	Bond Future			8.43990		100.00666	8.36040	100.39340			6.74	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			7.14500		103.13379	7.14500	103.13379			1.80	0.00	0.00	0	0.00
R203	On 04/02/2016	Bond Future			7.28135		104.75539	7.19461	104.88540			1.14	0.00	0.00	0	15,947.00
R203	On 05/05/2016	Bond Future			7.33975		102.38793	7.20965	102.55382			1.41	0.00	0.00	0	0.00
R203	On 04/08/2016	Bond Future			7.35100		104.23801	7.21308	104.38232			1.14	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			8.85500		95.35604	8.85500	95.35604				0.00	0.00	0	0.00
R2030	On 04/02/2016	Bond Future			8.92843		92.86290	8.88568	93.18369				0.00	0.00	0	9,973.00
R2030	On 05/05/2016	Bond Future			8.98966		94.46006	8.94136	94.81715				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 05/11/2015	Bond Future			8.98000		94.70619	8.98000	94.70619				0.00	0.00	0	0.00
R2032	On 04/02/2016	Bond Future			9.03816		96.33042	9.00076	96.63032				0.00	0.00	0	2,957.00
R2032	On 05/05/2016	Bond Future			9.09823		93.83041	9.05573	94.16657				0.00	0.00	0	0.00
R2032	On 04/08/2016	Bond Future			9.15282		95.52619	9.11189	95.84561				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	9.17000		96.11571		9.17000	96.11571			0.00	0.00	0	0.00
R2037	On 04/02/2016	Bond Future	9.22194		93.55861		9.19503	93.79383			0.00	0.00	0	48,339.00
R2037	On 05/05/2016	Bond Future	9.28241		95.16787		9.25113	95.43804			0.00	0.00	0	0.00
R2037	On 04/08/2016	Bond Future	9.33897		92.62893		9.30938	92.88139			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	7.50500		104.44238		7.50500	104.44238		3.13	0.00	0.00	0	0.00
R204	On 04/02/2016	Bond Future	7.62796		102.01910		7.55069	102.21607		2.56	0.00	0.00	0	29,306.00
R204	On 05/05/2016	Bond Future	7.69745		103.77297		7.59762	104.00693		2.75	0.00	0.00	0	0.00
R204	On 04/08/2016	Bond Future	7.74978		101.60890		7.64965	101.82260		2.56	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	9.25000		97.41662		9.25000	97.41662			0.00	0.00	0	0.00
R2044	On 04/02/2016	Bond Future	9.29443		94.81537		9.26763	95.06935			0.00	0.00	0	17,852.00
R2044	On 05/05/2016	Bond Future	9.35268		96.44629		9.32177	96.73598			0.00	0.00	0	0.00
R2044	On 04/08/2016	Bond Future	9.40723		93.80526		9.37788	94.07722			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	9.23000		96.77415		9.23000	96.77415			0.00	0.00	0	0.00
R2048	On 04/02/2016	Bond Future	9.27042		98.60008		9.24368	98.86060			0.00	0.00	0	54,392.00
R2048	On 05/05/2016	Bond Future	9.32408		95.86137		9.29334	96.15777			0.00	0.00	0	0.00
R2048	On 04/08/2016	Bond Future	9.37270		97.59353		9.34350	97.87222			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	7.79000		100.41352		7.79000	100.41352		4.42	0.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.91484		98.28053		7.84077	98.52375		3.82	0.00	0.00	0	47,160.00
R207	On 04/02/2016	Bond Future	7.27	Call	106.36000	0.10636	141.61000	0.14161	106.360	3.68	0.12	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	239.62000	0.23962	303.83000	0.30383	239.620	3.72	0.23	0.00	0	19.00
R207	On 05/05/2016	Bond Future	7.99099		99.97046		7.90068	100.25028		3.98	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	556.41000	0.55641	653.35000	0.65335	556.410	3.89	0.32	0.00	0	43.00
R207	On 04/08/2016	Bond Future	8.05483		98.13312		7.96500	98.39435		3.82	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	7.96000		95.52583		7.96000	95.52583		5.69	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 04/02/2016	Bond Future		8.08186	96.90890		8.00453	97.21883		5.04	0.00	0.00	0	37,966.00
R208	On 05/05/2016	Bond Future		8.14906	95.17438		8.05885	95.52104		5.33	0.00	0.00	0	0.00
R208	On 04/08/2016	Bond Future		8.20638	96.89407		8.11658	97.22411		5.04	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 05/11/2015	Bond Future		9.07500	74.65587		9.07500	74.65587		14.68	0.00	0.00	0	0.00
R209	On 04/02/2016	Bond Future		9.12133	75.98343		9.09453	76.17875		14.51	0.00	0.00	0	41,118.00
R209	On 04/02/2016	Bond Future	9.52	Put	1,045.49000	1.04549	1,000.40000	1.00040	1,045.490	14.68	0.29	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future		9.17538	74.14116		9.14443	74.36442		14.79	0.00	0.00	0	0.00
R209	On 05/05/2016	Bond Future	8.25	Call	765.23000	0.76523	815.30000	0.81530	765.230	14.30	0.19	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	2,483.22000	2.48322	2,594.44000	2.59444	2,483.220	14.67	0.45	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future		9.22446	75.48101		9.19515	75.69035		14.51	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
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		180.97846	180.97846		180.97846	180.97846			0.00	0.00	0	0.00
R210	On 04/02/2016	Bond Future		184.39413	184.39413		184.46943	184.46943			0.00	73,757,652.00	400	3,260.00
R210	On 05/05/2016	Bond Future		185.41299	185.41299		185.54965	185.54965			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R211	On 05/11/2015	Bond Future		135.72263	135.72263		135.72263	135.72263			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future		135.99790	135.99790		136.58653	136.58653			0.00	0.00	0	1,120.00
R211	On 05/05/2016	Bond Future		138.34678	138.34678		138.99037	138.99037			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 05/11/2015	Bond Future		141.92098	141.92098		141.92098	141.92098			0.00	0.00	0	0.00
R212	On 04/02/2016	Bond Future		142.33962	142.33962		142.78278	142.78278			0.00	0.00	0	1,569.00
R212	On 05/05/2016	Bond Future		144.79804	144.79804		145.29570	145.29570			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 05/11/2015	Bond Future		8.92000	85.49143		8.92000	85.49143		12.54	0.00	0.00	0	0.00
R213	On 04/02/2016	Bond Future		8.98969	86.88332		8.94715	87.19065		12.29	0.00	0.00	0	31,687.00
R213	On 05/05/2016	Bond Future		9.04594	84.82986		8.99821	85.17031		12.57	0.00	0.00	0	0.00
R213	On 04/08/2016	Bond Future		9.09623	86.36248		9.04989	86.68880		12.29	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

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
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	9.15000		75.30621		9.15000	75.30621		15.38	0.00	0.00	0	0.00
R214	On 04/02/2016	Bond Future	9.19313		76.68920		9.16641	76.89329		15.23	0.00	0.00	0	32,977.00
R214	On 05/05/2016	Bond Future	9.24460		74.71387		9.21393	74.94594		15.52	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	9.29095		76.06379		9.26182	76.28218		15.23	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	24,481.67000		24,481.67000		24,274.61000	24,274.61000			0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future	9.99180		9.99180		9.92160	9.92160		12.69	0.00	3,157,408.80	316	350.00
SGD / R	On 14/03/2016	Foreign Exchange Future	10.13200		10.13200		10.06420	10.06420		13.42	0.00	0.00	0	2,893.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.81890		4.81890		4.83830	4.83830		11.89	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future	4.77180		4.77180		4.79550	4.79550		14.40	0.00	0.00	0	0.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.07190		1.07190		1.07080	1.07080			0.00	0.00	0	7,688.00
ZMW / R	On 14/03/2016	Foreign Exchange Future	1.03520		1.03520		1.04000	1.04000			0.00	0.00	0	1.00
Total for Derivatives :												3,086,899,214.66	108,710	4,200,976.00
Grand Total:												3,086,899,214.66	108,710	4,200,976.00