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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 03/11/2015

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		13.86550	13.86550		13.79100	13.79100		17.10	0.00	0.00	0	0.00
\$ / R	On 05/11/2015	Any day expiry	12.72	Call	1,145.53570	1.14554	1,071.10900	1.07111	1,145.536	34.76	1.00	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.00	Call	865.63860	0.86564	791.68390	0.79168	865.639	29.61	1.00	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.45	Put	3.16890	0.00317	12.17810	0.01218	3.169	22.67	0.03	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.70	Call	187.20440	0.18720	144.83510	0.14484	187.204	19.19	0.80	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.70	Put	21.70440	0.02170	53.83510	0.05384	21.704	19.19	0.20	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.95	Call	41.25430	0.04125	36.58800	0.03659	41.254	18.54	0.33	0.00	0	300.00
\$ / R	On 10/11/2015	Any day expiry		13.87350	13.87350		13.80270	13.80270		16.34	0.00	0.00	0	0.00
\$ / R	On 10/11/2015	Any day expiry	13.00	Put	1.59410	0.00159	2.71500	0.00272	1.594	20.79	0.01	0.00	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	13.14	Put	3.14260	0.00314	5.31860	0.00532	3.143	19.64	0.02	0.00	0	8,000.00
\$ / R	On 10/11/2015	Any day expiry	13.81	Call	161.94550	0.16195	130.60530	0.13061	161.945	16.70	0.58	0.00	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	14.25	Call	25.16130	0.02516	23.06770	0.02307	25.161	17.97	0.14	0.00	0	20,000.00
\$ / R	On 11/11/2015	Any day expiry		13.87550	13.87550		13.80510	13.80510		16.22	0.00	0.00	0	0.00
\$ / R	On 11/11/2015	Any day expiry	13.68	Call	256.49790	0.25650	213.58770	0.21359	256.498	16.86	0.72	0.00	0	11,000.00
\$ / R	On 11/11/2015	Any day expiry	13.92	Call	112.81940	0.11282	95.66910	0.09567	112.819	16.31	0.45	0.00	0	11,000.00
\$ / R	On 17/11/2015	Any day expiry		13.88960	13.88960		13.81940	13.81940		15.97	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	747.07170	0.74707	680.66860	0.68067	747.072	16.24	0.96	0.00	0	12,500.00
\$ / R	On 17/11/2015	Any day expiry	13.35	Call	559.85940	0.55986	500.69720	0.50070	559.859	15.86	0.90	0.00	0	5,000.00
\$ / R	On 17/11/2015	Any day expiry	13.40	Call	515.67640	0.51568	458.65980	0.45866	515.676	15.87	0.88	0.00	0	7,500.00
\$ / R	On 18/11/2015	Any day expiry			13.89210	13.89210	13.82180	13.82180		16.06	0.00	0.00	0	150.00
\$ / R	On 18/11/2015	Any day expiry	13.17	Call	731.64910	0.73165	666.34370	0.66634	731.649	16.14	0.95	0.00	0	6,000.00
\$ / R	On 18/11/2015	Any day expiry	13.35	Call	565.24060	0.56524	506.38760	0.50639	565.241	15.94	0.89	0.00	0	6,000.00
\$ / R	On 20/11/2015	Any day expiry			13.89720	13.89720	13.82660			16.18	0.00	0.00	0	0.00
\$ / R	On 20/11/2015	Any day expiry	13.14	Put	11.65690	0.01166	15.98940	0.01599	11.657	16.43	0.06	0.00	0	8,000.00
\$ / R	On 20/11/2015	Any day expiry	13.75	Put	127.44740	0.12745	159.93830	0.15994	127.447	16.15	0.37	0.00	0	1,000.00
\$ / R	On 24/11/2015	Any day expiry			13.90730	13.90730	13.83620	13.83620		15.91	0.00	0.00	0	0.00
\$ / R	On 24/11/2015	Any day expiry	13.68	Call	341.99480	0.34199	299.95150	0.29995	341.995	15.83	0.67	0.00	0	9,000.00
\$ / R	On 24/11/2015	Any day expiry	13.99	Call	177.80720	0.17781	155.01170	0.15501	177.807	16.23	0.45	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry			13.90980	13.90980	13.83860	13.83860		15.98	0.00	847,900.00	61	301.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	0.01500	0.00002	0.02110	0.00002	0.015	27.25	0.00	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	0.02120	0.00002	0.03680	0.00004	0.021	24.49	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	12.63	Put	3.80080	0.00380	4.77620	0.00478	3.801	18.62	0.02	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	12.85	Put	7.30270	0.00730	9.36580	0.00937	7.303	17.49	0.03	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	12.93	Put	9.27830	0.00928	11.96680	0.01197	9.278	17.08	0.04	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Call	892.32920	0.89233	824.84820	0.82485	892.329	16.57	0.95	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Put	12.52920	0.01253	16.24820	0.01625	12.529	16.57	0.05	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.24	Call	694.68800	0.69469	632.71310	0.63271	694.688	15.71	0.90	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Put	25.96780	0.02597	35.50910	0.03551	25.968	15.72	0.10	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Call	685.76780	0.68577	624.10910	0.62411	685.768	15.72	0.90	0.00	0	11,500.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Call	615.82560	0.61583	556.94790	0.55695	615.826	15.75	0.87	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Put	36.02560	0.03603	48.34790	0.04835	36.026	15.75	0.13	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.43	Call	532.44540	0.53245	477.65270	0.47765	532.445	15.79	0.82	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.65	Call	368.73420	0.36873	324.87550	0.32488	368.734	15.88	0.69	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.73	Call	317.04020	0.31704	277.57220	0.27757	317.040	15.91	0.64	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	248.10220	0.24810	215.30240	0.21530	248.102	15.96	0.55	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	0.59100	0.00059	0.65850	0.00066	0.591	31.54	0.00	0.00	0	300.00
\$ / R	On 26/11/2015	Any day expiry			13.91240	13.91240	13.84100	13.84100		15.93	0.00	0.00	0	67.00
\$ / R	On 08/12/2015	Any day expiry			13.94280	13.94280	13.87060	13.87060		16.04	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			13.95080	13.95080	13.87840	13.87840		16.20	0.00	447,848,581.60	32,102	585,141.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	3,001.02140	3.00102	2,928.66810	2.92867	3,001.021	23.92	1.00	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	0.22140	0.00022	0.26810	0.00027	0.221	23.92	0.00	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	2,951.05500	2.95106	2,878.70900	2.87871	2,951.055	23.77	1.00	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	2,751.22520	2.75123	2,678.89070	2.67889	2,751.225	23.08	1.00	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	2,551.41380	2.55141	2,479.10890	2.47911	2,551.414	22.10	1.00	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	0.89190	0.00089	1.03170	0.00103	0.892	21.11	0.00	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	0.90890	0.00091	1.05140	0.00105	0.909	21.06	0.00	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	1.18690	0.00119	1.37460	0.00137	1.187	20.37	0.00	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	1.30690	0.00131	1.51440	0.00151	1.307	20.13	0.00	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	1.58750	0.00159	1.84160	0.00184	1.588	19.64	0.01	78,711.63	1,078	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	1.93330	0.00193	2.24560	0.00225	1.933	19.14	0.01	294,353.53	3,233	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	1,803.41180	1.80341	1,731.44010	1.73144	1,803.412	18.41	0.99	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	2.77600	0.00278	3.23260	0.00323	2.776	18.26	0.01	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	1,753.69160	1.75369	1,681.76830	1.68177	1,753.692	18.16	0.99	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	1,456.21620	1.45622	1,385.19760	1.38520	1,456.216	16.68	0.98	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	6.25660	0.00626	8.36790	0.00837	6.257	16.43	0.02	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	1,387.28370	1.38728	1,317.05920	1.31706	1,387.284	16.41	0.98	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	1,377.51820	1.37752	1,307.35950	1.30736	1,377.518	16.40	0.98	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	1,358.01020	1.35801	1,287.98780	1.28799	1,358.010	16.38	0.97	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.70	Put	10.18730	0.01019	13.35710	0.01336	10.187	16.25	0.03	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.76	Put	12.45770	0.01246	16.20060	0.01620	12.458	16.18	0.04	0.00	0	402.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.77	Put	12.87670	0.01288	16.72250	0.01672	12.877	16.17	0.04	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	1,165.00930	1.16501	1,096.77930	1.09678	1,165.009	16.13	0.95	0.00	0	17,883.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Put	14.20930	0.01421	18.37930	0.01838	14.209	16.13	0.05	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.85	Put	16.70080	0.01670	21.45900	0.02146	16.701	16.07	0.05	0.00	0	8,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	1,070.36690	1.07037	1,003.37820	1.00338	1,070.367	16.01	0.94	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	19.56690	0.01957	24.97820	0.02498	19.567	16.01	0.06	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	977.40100	0.97740	911.93050	0.91193	977.401	15.88	0.92	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Put	26.60100	0.02660	33.53050	0.03353	26.601	15.88	0.08	0.00	0	54,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	30.86790	0.03087	38.66990	0.03867	30.868	15.82	0.09	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	886.50630	0.88651	822.86000	0.82286	886.506	15.76	0.90	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	798.12220	0.79812	737.79270	0.73779	798.122	15.64	0.87	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Put	47.32220	0.04732	59.39270	0.05939	47.322	15.64	0.13	0.00	0	60.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Call	755.02810	0.75503	697.24680	0.69725	755.028	15.58	0.85	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	730.24240	0.73024	673.43080	0.67343	730.242	15.60	0.84	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.31	Call	705.82410	0.70582	650.01160	0.65001	705.824	15.63	0.83	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.32	Call	697.76830	0.69777	642.29580	0.64230	697.768	15.64	0.83	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.36	Put	75.17920	0.07518	93.49820	0.09350	75.179	15.68	0.19	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.38	Call	650.35170	0.65035	596.98310	0.59698	650.352	15.69	0.80	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	634.90660	0.63491	582.26310	0.58226	634.907	15.71	0.79	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Put	84.10660	0.08411	103.86310	0.10386	84.107	15.71	0.21	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	604.57640	0.60458	553.41310	0.55341	604.576	15.75	0.78	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	560.53390	0.56053	511.66170	0.51166	560.534	15.80	0.75	0.00	0	2,150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Put	109.73390	0.10973	133.26170	0.13326	109.734	15.80	0.25	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.52	Call	546.25280	0.54625	498.15960	0.49816	546.253	15.82	0.74	0.00	0	5,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.59	Call	497.89090	0.49789	452.57860	0.45258	497.891	15.88	0.70	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	491.19330	0.49119	446.28230	0.44628	491.193	15.89	0.70	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Put	140.39330	0.14039	167.88230	0.16788	140.393	15.89	0.30	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.62	Put	147.15510	0.14716	175.45470	0.17545	147.155	15.91	0.31	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.63	Put	150.61820	0.15062	179.32190	0.17932	150.618	15.92	0.32	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.64	Put	154.13360	0.15413	183.24400	0.18324	154.134	15.93	0.32	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.65	Put	157.70490	0.15770	187.22100	0.18722	157.705	15.94	0.33	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	452.12890	0.45213	409.65310	0.40965	452.129	15.94	0.67	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.68	Put	168.74230	0.16874	199.48430	0.19948	168.742	15.96	0.34	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Call	415.02710	0.41503	375.00700	0.37501	415.027	16.00	0.64	0.00	0	500.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Put	184.22710	0.18423	216.60700	0.21661	184.227	16.00	0.36	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.80	Put	217.86150	0.21786	253.51460	0.25351	217.862	16.07	0.41	0.00	0	11,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.83	Call	352.19480	0.35219	316.66910	0.31667	352.195	16.10	0.58	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.84	Put	236.01700	0.23602	273.29690	0.27330	236.017	16.11	0.43	0.00	0	13,360.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Call	310.73850	0.31074	280.80610	0.28081	310.738	16.17	0.53	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Put	269.93850	0.26994	312.40610	0.31241	269.938	16.17	0.47	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	270.22080	0.27022	245.41360	0.24541	270.221	16.35	0.48	0.00	0	51,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Put	319.42080	0.31942	367.01360	0.36701	319.421	16.35	0.52	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.01	Put	325.35810	0.32536	373.33500	0.37334	325.358	16.38	0.52	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.04	Call	254.28360	0.25428	230.99060	0.23099	254.284	16.47	0.46	0.00	0	13,360.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.05	Call	250.42970	0.25043	227.50600	0.22751	250.430	16.50	0.46	0.00	0	1,700.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.12	Put	394.06070	0.39406	446.01420	0.44601	394.061	16.72	0.58	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.20	Call	198.51260	0.19851	180.66880	0.18067	198.513	16.96	0.38	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.24	Call	186.42050	0.18642	169.78400	0.16978	186.420	17.08	0.37	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.28	Call	175.00970	0.17501	159.52120	0.15952	175.010	17.20	0.35	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	151.67180	0.15167	138.54700	0.13855	151.672	17.47	0.31	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	123.11710	0.12312	112.90230	0.11290	123.117	17.86	0.26	0.00	0	55,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Put	672.31710	0.67232	734.50230	0.73450	672.317	17.86	0.74	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.70	Call	89.54130	0.08954	83.56080	0.08356	89.541	18.49	0.20	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.75	Call	83.00580	0.08301	77.66150	0.07766	83.006	18.68	0.19	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	72.49240	0.07249	68.15250	0.06815	72.492	19.01	0.16	2,561,460.08	1,078	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	59.77010	0.05977	56.60460	0.05660	59.770	19.49	0.14	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	57.19510	0.05720	54.26010	0.05426	57.195	19.60	0.13	0.00	0	111,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.30	Call	37.25200	0.03725	35.91460	0.03591	37.252	20.71	0.09	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.42	Call	31.47190	0.03147	30.51820	0.03052	31.472	21.13	0.08	0.00	0	11,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.57	Call	25.53500	0.02554	25.02750	0.02503	25.535	21.65	0.06	0.00	0	39,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	18.74200	0.01874	18.68220	0.01868	18.742	22.44	0.05	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			13.97730	13.97730	13.90450	13.90450		16.14	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	0.27640	0.00028	0.35460	0.00035	0.276	22.97	0.00	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	0.68660	0.00069	0.80840	0.00081	0.687	22.03	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	260.36830	0.26037	240.35730	0.24036	260.368	16.70	0.43	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	5.08690	0.00509	7.41480	0.00741	5.087	28.74	0.01	0.00	0	300.00
\$ / R	On 29/12/2015	Any day expiry			13.99860	13.99860	13.92530	13.92530		16.33	0.00	0.00	0	0.00
\$ / R	On 29/12/2015	Any day expiry	13.50	Put	146.07620	0.14608	173.18810	0.17319	146.076	15.76	0.27	0.00	0	100.00
\$ / R	On 29/12/2015	Any day expiry	13.92	Call	394.76550	0.39477	364.41890	0.36442	394.766	16.24	0.55	0.00	0	100.00
\$ / R	On 12/01/2016	Any day expiry			14.03420	14.03420	13.96020	13.96020		16.38	0.00	0.00	0	7.00
\$ / R	On 13/01/2016	Any day expiry			14.03670	14.03670	13.96260	13.96260		16.40	0.00	0.00	0	1,650.00
\$ / R	On 27/01/2016	Any day expiry			14.07080	14.07080	13.99630	13.99630		16.59	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	10.04780	0.01005	11.14490	0.01114	10.048	18.36	0.02	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	1,176.00100	1.17600	1,111.90590	1.11191	1,176.001	15.80	0.87	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	1,058.54840	1.05855	996.80680	0.99681	1,058.548	15.74	0.83	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	13.50	Put	192.86000	0.19286	218.76240	0.21876	192.860	15.74	0.28	0.00	0	150.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	304.38800	0.30439	285.92480	0.28592	304.388	17.53	0.38	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	15.32	Call	142.88020	0.14288	137.46320	0.13746	142.880	19.78	0.20	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			14.07570	14.07570		14.00110	14.00110		16.61	0.00	0.00	0	0.00
\$ / R	13.74	Put	On 29/01/2016	Any day expiry	288.75260	0.28875	321.57550	0.32158	288.753	16.11	0.36	0.00	0	100.00			
\$ / R	14.26	Call	On 29/01/2016	Any day expiry	382.63110	0.38263	358.46210	0.35846	382.631	17.00	0.45	0.00	0	100.00			
\$ / R			On 12/02/2016	Any day expiry	14.11040	14.11040	14.03550	14.03550		16.67	0.00	0.00	0	0.00			
\$ / R	11.60	Put	On 12/02/2016	Any day expiry	10.24600	0.01025	11.57630	0.01158	10.246	18.51	0.02	0.00	0	1,000.00			
\$ / R	15.40	Call	On 12/02/2016	Any day expiry	173.46920	0.17347	166.96800	0.16697	173.469	19.87	0.22	0.00	0	1,000.00			
\$ / R			On 19/02/2016	Any day expiry	14.12800	14.12800	14.05290	14.05290		16.69	0.00	0.00	0	0.00			
\$ / R	13.93	Call	On 19/02/2016	Any day expiry	605.60650	0.60561	568.92120	0.56892	605.607	16.44	0.58	0.00	0	3,600.00			
\$ / R			On 25/02/2016	Any day expiry	14.14310	14.14310	14.06790	14.06790		16.80	0.00	0.00	0	0.00			
\$ / R	11.80	Put	On 25/02/2016	Any day expiry	16.43120	0.01643	17.50240	0.01750	16.431	17.62	0.03	0.00	0	250.00			
\$ / R	13.50	Put	On 25/02/2016	Any day expiry	230.69570	0.23070	256.46230	0.25646	230.696	15.78	0.28	0.00	0	150.00			
\$ / R	14.84	Call	On 25/02/2016	Any day expiry	308.96730	0.30897	294.41900	0.29442	308.967	18.38	0.34	0.00	0	250.00			
\$ / R	15.64	Call	On 25/02/2016	Any day expiry	175.36260	0.17536	169.57170	0.16957	175.363	20.39	0.20	0.00	0	150.00			
\$ / R			On 11/03/2016	Any day expiry	14.18090	14.18090	14.10520	14.10520		16.96	0.00	0.00	0	272.00			
\$ / R			On 14/03/2016	Foreign Exchange Future	14.18850	14.18850	14.11270	14.11270		16.93	0.00	75,865,909.50	5,347	86,797.00			
\$ / R	11.05	Put	On 14/03/2016	Foreign Exchange Future	6.21180	0.00621	6.75340	0.00675	6.212	18.61	0.01	0.00	0	1,500.00			
\$ / R	11.55	Put	On 14/03/2016	Foreign Exchange Future	12.03590	0.01204	13.54570	0.01355	12.036	17.31	0.02	0.00	0	42,370.00			
\$ / R	11.60	Put	On 14/03/2016	Foreign Exchange Future	13.16490	0.01316	14.79770	0.01480	13.165	17.25	0.02	0.00	0	30,000.00			
\$ / R	11.80	Put	On 14/03/2016	Foreign Exchange Future	18.69470	0.01869	20.90830	0.02091	18.695	17.00	0.03	0.00	0	1,000.00			
\$ / R	11.83	Put	On 14/03/2016	Foreign Exchange Future	19.68300	0.01968	21.99740	0.02200	19.683	16.96	0.03	0.00	0	1,204.00			
\$ / R	11.91	Put	On 14/03/2016	Foreign Exchange Future	22.54970	0.02255	25.15390	0.02515	22.550	16.86	0.04	0.00	0	788.00			
\$ / R	11.95	Put	On 14/03/2016	Foreign Exchange Future	24.11780	0.02412	26.87780	0.02688	24.118	16.81	0.04	0.00	0	1,000.00			
\$ / R	12.00	Put	On 14/03/2016	Foreign Exchange Future	26.21350	0.02621	29.17960	0.02918	26.213	16.74	0.04	0.00	0	30,000.00			
\$ / R	12.11	Put	On 14/03/2016	Foreign Exchange Future	31.40170	0.03140	34.86750	0.03487	31.402	16.61	0.05	0.00	0	786.00			
\$ / R	12.26	Put	On 14/03/2016	Foreign Exchange Future	39.92750	0.03993	44.18960	0.04419	39.928	16.42	0.06	0.00	0	10,000.00			
\$ / R	12.55	Call	On 14/03/2016	Foreign Exchange Future	1,700.78970	1.70079	1,631.22760	1.63123	1,700.790	16.05	0.91	0.00	0	12,000.00			
\$ / R	12.74	Put	On 14/03/2016	Foreign Exchange Future	82.20740	0.08221	90.99410	0.09099	82.207	15.81	0.12	0.00	0	10,000.00			
\$ / R	12.80	Call	On 14/03/2016	Foreign Exchange Future	1,478.03300	1.47803	1,413.05840	1.41306	1,478.033	15.74	0.87	0.00	0	31,070.00			
\$ / R	12.95	Put	On 14/03/2016	Foreign Exchange Future	114.07060	0.11407	127.00640	0.12701	114.071	15.74	0.16	0.00	0	38,000.00			
\$ / R	13.10	Put	On 14/03/2016	Foreign Exchange Future	143.39840	0.14340	158.66060	0.15866	143.398	15.73	0.19	0.00	0	35,000.00			
\$ / R	13.20	Call	On 14/03/2016	Foreign Exchange Future	1,154.34610	1.15435	1,095.47010	1.09547	1,154.346	15.73	0.79	0.00	0	1,000.00			
\$ / R	13.26	Put	On 14/03/2016	Foreign Exchange Future	180.48980	0.18049	198.45320	0.19845	180.490	15.73	0.22	0.00	0	10,000.00			
\$ / R	13.50	Call	On 14/03/2016	Foreign Exchange Future	936.94510	0.93695	888.90080	0.88890	936.945	15.73	0.72	0.00	0	1,000.00			
\$ / R	13.55	Call	On 14/03/2016	Foreign Exchange Future	905.63680	0.90564	858.86220	0.85886	905.637	15.81	0.70	0.00	0	12,000.00			
\$ / R	13.63	Put	On 14/03/2016	Foreign Exchange Future	298.72940	0.29873	329.78800	0.32979	298.729	15.95	0.32	0.00	0	250.00			
\$ / R	13.76	Call	On 14/03/2016	Foreign Exchange Future	782.97120	0.78297	741.50670	0.74151	782.971	16.17	0.64	0.00	0	10,000.00			
\$ / R	13.94	Call	On 14/03/2016	Foreign Exchange Future	688.98440	0.68898	651.95580	0.65196	688.984	16.48	0.59	0.00	0	788.00			
\$ / R	14.00	Call	On 14/03/2016	Foreign Exchange Future	659.87840	0.65988	624.28650	0.62429	659.878	16.59	0.57	0.00	0	1,250.00			
\$ / R	14.21	Call	On 14/03/2016	Foreign Exchange Future	566.54210	0.56654	537.61740	0.53762	566.542	16.95	0.51	0.00	0	10,000.00			
\$ / R	14.31	Call	On 14/03/2016	Foreign Exchange Future	528.13970	0.52814	501.44710	0.50145	528.140	17.18	0.49	0.00	0	43,156.00			
\$ / R	14.50	Call	On 14/03/2016	Foreign Exchange Future	462.34700	0.46235	439.57400	0.43957	462.347	17.60	0.44	0.00	0	2,000.00			
\$ / R	14.59	Call	On 14/03/2016	Foreign Exchange Future	434.23100	0.43423	413.16780	0.41317	434.231	17.80	0.42	0.00	0	1,204.00			
\$ / R	14.70	Call	On 14/03/2016	Foreign Exchange Future	402.31540	0.40232	383.21510	0.38322	402.315	18.05	0.39	0.00	0	2,000.00			
\$ / R	14.75	Call	On 14/03/2016	Foreign Exchange Future	388.65280	0.38865	370.39960	0.37040	388.653	18.16	0.38	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	321.61180	0.32161	307.95520	0.30796	321.612	18.81	0.33	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	275.10030	0.27510	264.30260	0.26430	275.100	19.38	0.28	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	204.22220	0.20422	197.65050	0.19765	204.222	20.53	0.22	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	133.93620	0.13394	131.28750	0.13129	133.936	22.31	0.15	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	117.84270	0.11784	116.02340	0.11602	117.843	22.91	0.13	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	26.86820	0.02687	27.08330	0.02708	26.868	29.75	0.03	0.00	0	1,500.00
\$ / R	On 16/03/2016	Any day expiry			14.19350	14.19350	14.11770	14.11770		16.96	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	204.00370	0.20400	223.51650	0.22352	204.004	15.75	0.24	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	429.62060	0.42962	409.19260	0.40919	429.621	17.91	0.41	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			14.21120	14.21120	14.13510	14.13510		16.94	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	324.50820	0.32451	356.02420	0.35602	324.508	16.02	0.33	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	361.12320	0.36112	345.76640	0.34577	361.123	18.63	0.35	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			14.22630	14.22630	14.15010	14.15010		16.92	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	22.55830	0.02256	24.52440	0.02452	22.558	16.86	0.04	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	261.60360	0.26160	288.79020	0.28879	261.604	15.69	0.28	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	319.19200	0.31919	306.95620	0.30696	319.192	19.26	0.31	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	212.77950	0.21278	206.58100	0.20658	212.780	20.90	0.21	0.00	0	150.00
\$ / R	On 18/04/2016	Any day expiry			14.27670	14.27670	14.19990	14.19990		17.02	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	486.78400	0.48678	526.43220	0.52643	486.784	16.49	0.40	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	341.36680	0.34137	329.41600	0.32942	341.367	19.59	0.30	0.00	0	17,896.00
\$ / R	On 26/04/2016	Any day expiry			14.29690	14.29690	14.21980	14.21980		17.13	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	32.65750	0.03266	35.31170	0.03531	32.658	16.96	0.05	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	286.86420	0.28686	310.79050	0.31079	286.864	15.73	0.28	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	321.09180	0.32109	310.46690	0.31047	321.092	20.11	0.28	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	236.50830	0.23651	229.98520	0.22999	236.508	21.46	0.21	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry			14.37580	14.37580	14.29810	14.29810		17.27	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	42.99640	0.04300	46.19090	0.04619	42.996	16.93	0.05	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	312.00660	0.31201	336.89410	0.33689	312.007	15.80	0.28	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	324.45760	0.32446	314.69830	0.31470	324.458	20.96	0.26	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	256.84170	0.25684	250.36620	0.25037	256.842	22.11	0.21	0.00	0	150.00
\$ / R	On 06/06/2016	Any day expiry			14.40140	14.40140	14.32350	14.32350		17.34	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	73.57860	0.07358	78.39750	0.07840	73.579	16.40	0.08	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	464.27850	0.46428	448.15300	0.44815	464.278	19.51	0.35	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			14.40910	14.40910	14.33110	14.33110		17.36	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			14.41940	14.41940	14.34120	14.34120		17.35	0.00	14,419,400.00	1,000	33,026.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	73.03440	0.07303	77.82660	0.07783	73.034	16.43	0.08	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	163.13700	0.16314	174.71530	0.17472	163.137	15.54	0.17	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	181.09430	0.18109	196.10750	0.19611	181.094	15.52	0.18	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	231.37600	0.23138	249.89970	0.24990	231.376	15.63	0.22	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	1,242.58170	1.24258	1,188.72790	1.18873	1,242.582	15.80	0.72	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	323.18170	0.32318	347.52790	0.34753	323.182	15.80	0.28	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	333.48380	0.33348	358.43720	0.35844	333.484	15.82	0.28	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	611.26250	0.61126	587.70360	0.58770	611.263	18.42	0.43	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	591.54290	0.59154	569.00000	0.56900	591.543	18.56	0.42	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	348.08530	0.34809	337.81340	0.33781	348.085	21.06	0.26	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	309.47410	0.30947	301.04430	0.30104	309.474	21.65	0.24	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.81	Call	278.72300	0.27872	271.74610	0.27175	278.723	22.20	0.21	0.00	0	2,310.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	266.90430	0.26690	260.48010	0.26048	266.904	22.44	0.20	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	254.92360	0.25492	249.05760	0.24906	254.924	22.69	0.20	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	218.15380	0.21815	220.00610	0.22001	218.154	26.36	0.15	0.00	0	6,600.00
\$ / R	On 28/06/2016	Any day expiry			14.45780	14.45780	14.37930	14.37930		17.45	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	52.27820	0.05228	52.52610	0.05253	52.278	16.81	0.06	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	333.14030	0.33314	354.33090	0.35433	333.140	15.83	0.27	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	330.28440	0.33028	358.01170	0.35801	330.284	21.75	0.24	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	285.23080	0.28523	340.03660	0.34004	285.231	22.56	0.21	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry			14.53200	14.53200	14.45290	14.45290		17.54	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	60.21020	0.06021	63.31000	0.06331	60.210	16.70	0.06	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	349.41690	0.34942	372.02100	0.37202	349.417	15.83	0.27	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	332.50180	0.33250	324.57580	0.32458	332.502	22.56	0.22	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	305.06040	0.30506	301.34340	0.30134	305.060	23.24	0.21	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			14.57110	14.57110	14.49150	14.49150		17.64	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	161.70910	0.16171	170.47030	0.17047	161.709	15.85	0.15	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	621.82120	0.62182	601.34870	0.60135	621.821	19.50	0.39	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			14.61140	14.61140	14.53080	14.53080		17.77	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	68.22150	0.06822	72.31870	0.07232	68.221	16.63	0.07	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	365.36560	0.36537	390.07180	0.39007	365.366	15.87	0.27	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	349.53400	0.34953	348.45520	0.34846	349.534	23.79	0.22	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	343.27010	0.34327	342.96060	0.34296	343.270	24.56	0.21	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			14.64100	14.64100	14.55970	14.55970		17.87	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	13.50	Put	370.09300	0.37009	394.68450	0.39468	370.093	15.87	0.26	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	363.47800	0.36348	365.35200	0.36535	363.478	23.71	0.22	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.80	Call	361.72440	0.36172	363.77050	0.36377	361.724	23.91	0.22	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry			14.64640	14.64640	14.56490	14.56490		17.88	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	480.52210	0.48052	510.85430	0.51085	480.522	16.17	0.31	0.00	0	50,000.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	402.49940	0.40250	393.09200	0.39309	402.499	22.72	0.24	0.00	0	50,000.00
\$ / R	On 15/09/2016	Any day expiry			14.66520	14.66520	14.58330	14.58330		17.89	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			14.67590	14.67590	14.59380	14.59380		17.88	0.00	58,703,600.00	4,000	10,849.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	289.22450	0.28922	309.51620	0.30952	289.225	15.60	0.22	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	403.95620	0.40396	394.76460	0.39476	403.956	23.03	0.24	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	390.45160	0.39045	388.24980	0.38825	390.452	23.53	0.23	0.00	0	10,000.00
\$ / R	On 28/09/2016	Any day expiry			14.70010	14.70010	14.61740	14.61740		17.99	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	76.17610	0.07618	80.61490	0.08061	76.176	16.54	0.07	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	379.82040	0.37982	405.83800	0.40584	379.820	15.88	0.26	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	390.53850	0.39054	392.68490	0.39268	390.538	25.20	0.22	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	387.40970	0.38741	389.91350	0.38991	387.410	25.72	0.21	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			14.77530	14.77530	14.69080	14.69080		18.10	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	82.29790	0.08230	87.39710	0.08740	82.298	16.46	0.07	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	390.00420	0.39000	417.12410	0.41712	390.004	15.88	0.26	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	432.62210		0.43262		427.74390	0.42774	432.622	26.62	0.22	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	431.58180		0.43158		426.87430	0.42687	431.582	26.88	0.22	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			14.86820		14.86820		14.78430	14.78430		18.33	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	89.34440		0.08934		93.57360	0.09357	89.344	16.40	0.07	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	404.21460		0.40421		431.89350	0.43189	404.215	15.96	0.25	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	461.88540		0.46189		450.44940	0.45045	461.885	27.71	0.22	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			14.91450		14.91450		14.83100	14.83100		18.45	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.92890		14.92890		14.84560	14.84560		18.46	0.00	0.00	0	1,010.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	94.86670		0.09487		99.33310	0.09933	94.867	16.42	0.08	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	414.89290		0.41489		441.17210	0.44117	414.893	16.06	0.25	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	429.26050		0.42926		422.07890	0.42208	429.261	27.05	0.20	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	421.41440		0.42141		414.39350	0.41439	421.414	27.05	0.20	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future			15.17160		15.17160		15.09060	15.09060		18.94	0.00	0.00	0	0.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			13.95080		13.95080		13.87840	13.87840		16.20	0.00	1,367,178.40	98	676.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			14.18850		14.18850		14.11270	14.11270		16.93	0.00	681,048.00	48	190.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			14.41940		14.41940		14.34120	14.34120		17.35	0.00	360,485.00	25	179.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.67590		14.67590		14.59380	14.59380		17.88	0.00	440,277.00	30	45.00
£ / R	On 11/12/2015	Foreign Exchange Future			21.42950		21.42950		21.45330	21.45330		15.70	0.00	61,995,543.50	2,893	39,331.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	3.06110		0.00306		3.50210	0.00350	3.061	22.71	0.01	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	2,050.45080		2.05045		2,073.23580	2.07324	2,050.451	18.00	0.96	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.00	Call	1,478.03270		1.47803		1,503.20620	1.50321	1,478.033	16.33	0.91	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.12	Put	57.42920		0.05743		59.69000	0.05969	57.429	15.99	0.11	0.00	0	12,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.23	Put	66.99980		0.06700		70.22330	0.07022	67.000	15.68	0.12	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	1,176.56310		1.17656		1,204.58760	1.20459	1,176.563	15.41	0.86	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.75	Put	165.04470		0.16504		167.67390	0.16767	165.045	15.48	0.25	0.00	0	6,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	830.10870		0.83011		856.52150	0.85652	830.109	15.49	0.74	0.00	0	18,900.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.81	Put	182.13190		0.18213		184.70700	0.18471	182.132	15.50	0.27	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.20	Put	323.83860		0.32384		325.30190	0.32530	323.839	15.63	0.41	0.00	0	3,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.35	Call	472.63680		0.47264		497.08810	0.49709	472.637	15.68	0.54	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	403.28990		0.40329		425.17290	0.42517	403.290	15.84	0.48	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.82	Call	284.85360		0.28485		303.93050	0.30393	284.854	16.30	0.38	0.00	0	10,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	23.20	Call	47.50140		0.04750		54.00500	0.05401	47.501	17.68	0.09	0.00	0	10,000.00
£ / R	On 12/01/2016	Any day expiry			22.48890		22.48890		22.50530	22.50530		16.50	0.00	0.00	0	2.00
£ / R	On 14/03/2016	Foreign Exchange Future			21.78970		21.78970		21.80980	21.80980		15.52	0.00	2,135,390.60	98	9,752.00
£ / R	On 13/06/2016	Foreign Exchange Future			22.14150		22.14150		22.15960	22.15960		15.94	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry			22.49030		22.49030		22.50400	22.50400		16.28	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	682.90870		0.68291		671.25900	0.67126	682.909	15.22	0.31	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	565.15580		0.56516		575.15160	0.57515	565.156	19.83	0.25	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			22.53590		22.53590		22.54860	22.54860		16.27	0.00	0.00	0	200.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.11514		0.11514		0.11517	0.11517		19.37	0.00	0.00	0	8,134.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.11736		0.11736		0.11737	0.11737		16.37	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		0.11957	0.11957		16.69	0.00	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future			15.27150		15.27150		15.32320	15.32320		16.85	0.00	27,442,885.50	1,797	85,944.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	3.00650		0.00301		2.74600	0.00275	3.006	20.75	0.01	0.00	0	6,877.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.85	Put	12.17610		0.01218		10.99770	0.01100	12.176	17.06	0.04	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	14.16460		0.01416		12.74170	0.01274	14.165	17.02	0.04	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.03	Put	20.70890		0.02071		18.46750	0.01847	20.709	16.92	0.06	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	42.88390		0.04288		37.86050	0.03786	42.884	16.70	0.11	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.04	Put	224.15250		0.22415		203.55350	0.20355	224.153	16.76	0.38	0.00	0	50,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.78	Call	159.50760		0.15951		173.14160	0.17314	159.508	17.90	0.30	0.00	0	6,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	54.13440		0.05413		59.24790	0.05925	54.134	19.65	0.12	0.00	0	6,877.00
€ / R	On 29/12/2015	Any day expiry			15.33070		15.33070		15.38160	15.38160		16.62	0.00	0.00	0	0.00
€ / R	On 29/12/2015	Any day expiry	15.30	Put	381.79990		0.38180		362.84020	0.36284	381.800	16.59	0.47	0.00	0	100.00
€ / R	On 29/12/2015	Any day expiry	15.70	Call	259.54340		0.25954		282.86260	0.28286	259.543	17.27	0.38	0.00	0	100.00
€ / R	On 25/01/2016	Any day expiry			15.41360		15.41360		15.46360	15.46360		16.57	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	799.84670		0.79985		838.52070	0.83852	799.847	16.15	0.70	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	755.01810		0.75502		792.74480	0.79274	755.018	16.20	0.68	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			15.56520		15.56520		15.61430	15.61430		16.80	0.00	0.00	0	28,077.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	30.17530		0.03018		29.01250	0.02901	30.175	17.62	0.04	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	36.64410		0.03664		35.41670	0.03542	36.644	17.37	0.05	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	81.94100		0.08194		80.51720	0.08052	81.941	16.29	0.11	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	102.22340		0.10222		99.83100	0.09983	102.223	16.03	0.13	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	218.25460		0.21825		210.54930	0.21055	218.255	15.96	0.24	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	979.41640		0.97942	1,015.43370	1.01543	979.416	16.10	0.69	0.00	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	337.47610		0.33748		323.68560	0.32369	337.476	16.16	0.32	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	523.27110		0.52327		504.44190	0.50444	523.271	16.61	0.43	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	484.49970		0.48450		507.31670	0.50732	484.500	17.44	0.43	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	468.33240		0.46833		490.66420	0.49066	468.332	17.52	0.42	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	422.94140		0.42294		443.85880	0.44386	422.941	17.76	0.39	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	381.93550		0.38194		401.50950	0.40151	381.936	18.01	0.36	0.00	0	36,640.00
€ / R	On 13/06/2016	Foreign Exchange Future			15.85790		15.85790		15.90520	15.90520		17.07	0.00	0.00	0	39.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	182.28190		0.18228		178.92520	0.17893	182.282	15.62	0.17	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	804.30330		0.80430		827.30870	0.82731	804.303	17.24	0.51	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.19240		16.19240		16.23600	16.23600		17.47	0.00	0.00	0	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.51610		16.51610		16.55800	16.55800		17.92	0.00	0.00	0	3,000.00
10Y STND	On 17/12/2025	Interest Rate Swap			100.58338		100.58338		100.14715	100.14715			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			99.77804		99.77804		99.74076	99.74076			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.72917		99.72917		99.62519	99.62519			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			99.04457		99.04457		98.76769	98.76769			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			467.36500		467.36500		468.36300	468.36300			0.00	0.00	0	1.00
AL37	On 04/02/2016	Index Future			475.03100		475.03100		476.05000	476.05000			0.00	0.00	0	2.00
AL7T	On 05/11/2015	Index Future			547.35400		547.35400		549.67800	549.67800			0.00	0.00	0	1.00
AL7T	On 04/02/2016	Index Future			556.33300		556.33300		558.69900	558.69900			0.00	5,563,330.00	1	0.00
ALBI	On 05/11/2015	Index Future			498.26800		498.26800		500.72400	500.72400			0.00	448,441,200.00	90	4.00
ALBI	On 04/02/2016	Index Future			506.44100		506.44100		508.94200	508.94200			0.00	460,861,310.00	91	600.00
ALBI	On 05/05/2016	Index Future			515.31600		515.31600		517.86400	517.86400			0.00	0.00	0	0.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.96110		9.96110		9.89460	9.89460		12.74	0.00	0.00	0	15,133.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	11.82710		0.01183		15.44020	0.01544	11.827	13.91	0.06	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	404.27890		0.40428		351.59130	0.35159	404.279	13.06	0.82	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	81.18250		0.08118		65.96190	0.06596	81.183	13.52	0.30	0.00	0	201.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			10.08500		10.08500		10.01780	10.01780		12.73	0.00	0.00	0	6,610.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			10.21030		10.21030		10.14310	10.14310		13.68	0.00	0.00	0	250.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			10.35470		10.35470		10.28610	10.28610		14.57	0.00	0.00	0	500.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			10.60170		10.60170		10.60240	10.60240		12.26	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			10.77850		10.77850		10.77730	10.77730		13.88	0.00	0.00	0	0.00
CHF / R	On 11/12/2015	Foreign Exchange Future			14.07630		14.07630		14.09660	14.09660		17.49	0.00	0.00	0	7,272.00
CHF / R	On 14/03/2016	Foreign Exchange Future			14.37090		14.37090		14.38930	14.38930		17.47	0.00	0.00	0	1,709.00
CNH / R	On 11/12/2015	Foreign Exchange Future			2.19010		2.19010		2.17980	2.17980		16.50	0.00	0.00	0	25,268.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.21130		2.21130		2.20060	2.20060		16.29	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future			2.04950		2.04950		2.05640	2.05640		19.70	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.09060		2.09060		2.09750	2.09750		19.74	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	9.95430	80.83390		9.88024	81.35297				0.00	0.00	0	6,441.00
ES33	On 04/02/2016	Bond Future	10.04999	82.16036		9.97339	82.68861				0.00	0.00	0	6,569.00
ES33	On 05/05/2016	Bond Future	10.13348	79.81140		10.05433	80.34948				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	495.78300	495.78300		497.91000	497.91000				0.00	956,861,190.00	193	17.00
GOVI	On 04/02/2016	GOVI	503.91600	503.91600		506.08100	506.08100				0.00	100,783,200.00	20	441.00
GOVI	On 05/05/2016	GOVI	512.74600	512.74600		514.95300	514.95300				0.00	887,050,580.00	173	145.00
I2025	On 05/11/2015	Bond Future	123.70517	123.70517		123.68304	123.68304				0.00	13,483,863.53	109	21.00
I2025	On 04/02/2016	Bond Future	124.54146	124.54146		124.51979	124.51979				0.00	13,575,019.14	109	909.00
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	103.05458	103.05458		103.03568	103.03568				0.00	0.00	0	0.00
I2033	On 04/02/2016	Bond Future	104.75430	104.75430		104.73569	104.73569				0.00	0.00	0	185.00
I2033	On 05/05/2016	Bond Future	105.62475	105.62475		105.60703	105.60703				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	128.07375	128.07375		128.05023	128.05023				0.00	47,131,140.00	368	513.00
I2038	On 04/02/2016	Bond Future	128.83155	128.83155		128.80860	128.80860				0.00	47,410,010.40	368	7,899.00
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	127.40171	127.40171		127.37814	127.37814				0.00	0.00	0	958.00
I2046	On 04/02/2016	Bond Future	129.50290	129.50290		129.47999	129.47999				0.00	0.00	0	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	135.27839	135.27839		135.25291	135.25291				0.00	0.00	0	790.00
I2050	On 04/02/2016	Bond Future	136.00045	136.00045		135.97538	135.97538				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	233.87600	233.87600		233.94800	233.94800				0.00	802,194,680.00	343	20.00
IGOV	On 04/02/2016	Index Future	237.73200	237.73200		237.80700	237.80700				0.00	817,798,080.00	344	1,035.00
IGOV	On 05/05/2016	Index Future	241.91600	241.91600		241.99500	241.99500				0.00	0.00	0	19.00
ILBI	On 05/11/2015	Index Future	633.64800	633.64800		633.85300	633.85300				0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future	644.40100	644.40100		644.61100	644.61100				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			0.13580		0.13580		0.13490	0.13490			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future			0.13560		0.13560		0.13450	0.13450			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future			0.13450		0.13450		0.13450	0.13450			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future			0.13370		0.13370		0.13400	0.13400			0.00	0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.06850		0.06850		0.06770	0.06770			0.00	0.00	0	28,268.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.06410		0.06410		0.06330	0.06330			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.06130		0.06130		0.06060	0.06060			0.00	0.00	0	0.00
NZ\$ / R	On 20/11/2015	Any day expiry			9.24160		9.24160		9.33980	9.33980		12.39	0.00	74,330,400.00	8,000	8,000.00
NZ\$ / R	On 20/11/2015	Any day expiry	9.34	Put	157.84840		0.15785		103.71230	0.10371	157.848	12.64	0.65	0.00	0	8,000.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			9.26070		9.26070		9.35880	9.35880		10.97	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			9.35800		9.35800		9.45570	9.45570		12.43	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			9.45610		9.45610		9.55450	9.55450		13.72	0.00	0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.09470		1.09470		1.10410	1.10410			0.00	0.00	0	1,453.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.09700		1.09700		1.10640	1.10640			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.09980		1.09980		1.10910	1.10910			0.00	0.00	0	0.00
R186	On 05/11/2015	Bond Future			8.40309		119.01115		8.33371	119.55743		9.13	0.00	1,302,934,070.20	10,948	19,085.00
R186	On 05/11/2015	Bond Future	7.73	Call	0.00000		0.00000		0.00000	0.00000	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		0.00000	0.00000	0.000	8.88	0.00	0.00	0	1,200.00
R186	On 05/11/2015	Bond Future	7.86	Call	0.00000		0.00000		0.01000	0.00001	0.000	8.92	0.00	0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.00	Call	0.00000		0.00000		0.95000	0.00095	0.000	8.96	0.00	0.00	0	200.00
R186	On 05/11/2015	Bond Future	8.22	Put	1,460.48000		1.46048		998.53000	0.99853	1,460.480	9.04	0.96	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	1,233.07000		1.23307		810.47000	0.81047	1,233.070	9.05	0.93	0.00	0	8,650.00
R186	On 05/11/2015	Bond Future	8.35	Put	571.06000		0.57106		331.56000	0.33156	571.060	9.08	0.70	0.00	0	9,430.00
R186	On 05/11/2015	Bond Future	8.35	Call	153.36000		0.15336		460.14000	0.46014	153.360	9.08	0.30	0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.45	Call	536.51000		0.53651		1,007.44000	1.00744	536.510	9.11	0.68	0.00	0	200.00
R186	On 05/11/2015	Bond Future	8.45	Put	169.14000		0.16914		93.79000	0.09379	169.140	9.11	0.32	0.00	0	6,308.00
R186	On 05/11/2015	Bond Future	8.50	Put	74.18000		0.07418		42.54000	0.04254	74.180	9.13	0.17	0.00	0	4,666.00

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	8.55	Put	27.70000		0.02770		17.27000	0.01727	27.700	9.15	0.08	0.00	0	4,667.00
R186	On 05/11/2015	Bond Future	8.75	Put	0.09000		0.00009		0.14000	0.00014	0.090	9.24	0.00	0.00	0	10,200.00
R186	On 05/11/2015	Bond Future	8.85	Put	0.00000		0.00000		0.01000	0.00001	0.000	9.28	0.00	0.00	0	2,283.00
R186	On 05/11/2015	Bond Future	9.00	Put	0.00000		0.00000		0.00000	0.00000	0.000	9.35	0.00	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.46743		115.66681		8.39527	116.22300		9.19	0.00	1,581,627,959.94	13,674	36,009.00
R186	On 04/02/2016	Bond Future	7.90	Call	603.34000		0.60334		736.50000	0.73650	603.340	8.99	0.21	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.40	Call	1,887.94000		1.88794		2,172.68000	2.17268	1,887.940	9.16	0.47	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.75	Put	1,242.45000		1.24245		1,075.66000	1.07566	1,242.450	9.30	0.34	0.00	0	6,695.00
R186	On 05/05/2016	Bond Future			8.51789		117.69589		8.44284	118.26267		9.05	0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.56967		114.49713		8.49176	115.07326		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			296.41041		296.41041		296.35722	296.35722			0.00	0.00	0	260.00
R197	On 04/02/2016	Bond Future			294.96138		294.96138		294.90955	294.90955			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			242.33784		242.33784		242.29388	242.29388			0.00	0.00	0	790.00
R202	On 04/02/2016	Bond Future			242.96883		242.96883		242.92550	242.92550			0.00	36,202,355.67	149	53,566.00
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			8.14846		99.34035		8.08917	99.65835		7.21	0.00	0.00	0	9,496.00
R2023	On 04/02/2016	Bond Future			8.22236		100.97048		8.16006	101.29453		6.72	0.00	0.00	0	9,651.00
R2023	On 05/05/2016	Bond Future			8.27211		98.81342		8.20672	99.14379		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			7.09419		103.22145		7.02971	103.33285		1.80	0.00	582,685,085.25	5,645	14,772.00
R203	On 04/02/2016	Bond Future			7.17469		104.91528		7.09872	105.02938		1.13	0.00	592,246,755.60	5,645	15,947.00
R203	On 05/05/2016	Bond Future			7.18416		102.58637		7.09279	102.70316		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			8.80301		95.75305		8.74365	96.20925			0.00	0.00	0	7,437.00
R2030	On 04/02/2016	Bond Future			8.86786		93.31787		8.80645	93.78236			0.00	0.00	0	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			8.92301		95.17003		8.84863	95.78046			0.00	12,657,613.99	133	1,403.00
R2032	On 04/02/2016	Bond Future			8.98815		96.73175		8.91135	97.35297			0.00	12,865,322.75	133	2,957.00
R2032	On 05/05/2016	Bond Future			9.04247		94.27181		8.96321	94.90451			0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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
R2037	On 05/11/2015	Bond Future			9.11797		96.57662		9.03858	97.28681			0.00	132,889,429.12	1,376	11,847.00
R2037	On 04/02/2016	Bond Future			9.18240		93.90455		9.10054	94.62721			0.00	129,212,660.80	1,376	48,339.00
R2037	On 05/05/2016	Bond Future			9.23790		95.55269		9.15358	96.28858			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			7.45895		104.56933		7.39461	104.74703		3.12	0.00	31,893,645.65	305	15,569.00
R204	On 04/02/2016	Bond Future			7.53770		102.24923		7.46670	102.43072		2.55	0.00	972,799,174.22	9,514	29,106.00
R204	On 05/05/2016	Bond Future			7.58234		104.04280		7.50348	104.22819		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			9.19786		97.91658		9.11845	98.68670			0.00	70,402,021.02	719	2,945.00
R2044	On 04/02/2016	Bond Future			9.26007		95.14120		9.17825	95.92485			0.00	68,406,522.80	719	17,552.00
R2044	On 05/05/2016	Bond Future			9.31378		96.81112		9.22958	97.60910			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			9.17290		97.33686		9.09850	98.07894			0.00	124,591,180.80	1,280	16,583.00
R2048	On 04/02/2016	Bond Future			9.23616		98.93409		9.15949	99.68915			0.00	126,635,635.20	1,280	52,892.00
R2048	On 05/05/2016	Bond Future			9.28540		96.23460		9.20656	97.00348			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			7.74376		100.57418		7.68446	100.78069		4.40	0.00	247,412,482.80	2,460	1,883.00
R207	On 05/11/2015	Bond Future	7.43	Call	0.03000		0.00003		1.72000	0.00172	0.030	4.34	0.00	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	0.45000		0.00045		8.85000	0.00885	0.450	4.35	0.00	0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.82269		98.58324		7.75874	98.79398		3.79	0.00	242,514,770.40	2,460	47,160.00
R207	On 04/02/2016	Bond Future	7.27	Call	153.27000		0.15327		192.94000	0.19294	153.270	3.66	0.16	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	323.80000		0.32380		391.60000	0.39160	323.800	3.70	0.29	0.00	0	19.00
R207	On 05/05/2016	Bond Future			7.88052		100.31287		7.81136	100.52799		3.96	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	689.57000		0.68957		774.33000	0.77433	689.570	3.92	0.37	0.00	0	43.00
R207	On 04/08/2016	Bond Future			7.94209		98.46111		7.86733	98.67935		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			7.91348		95.72035		7.85416	95.96909		5.68	0.00	1,052,923.85	11	1,765.00
R208	On 05/11/2015	Bond Future	8.48	Put	0.00000		0.00000		0.00000	0.00000	0.000	5.82	0.00	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			7.98655		97.29107		7.92355	97.54472		5.02	0.00	1,070,201.77	11	38,148.00
R208	On 05/05/2016	Bond Future			8.03925		95.59656		7.97225	95.85527		5.32	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

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/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			9.02272		75.04122		8.94829	75.59514		14.67	0.00	21,086,582.82	281	8,093.00
R209	On 05/11/2015	Bond Future	8.50	Call	0.00000		0.00000		0.08000	0.00008	0.000	14.41	0.00	0.00	0	900.00
R209	On 05/11/2015	Bond Future	9.00	Put	416.58000		0.41658		236.52000	0.23652	416.580	14.67	0.58	0.00	0	500.00
R209	On 05/11/2015	Bond Future	9.25	Put	6.42000		0.00642		4.86000	0.00486	6.420	14.84	0.02	0.00	0	900.00
R209	On 04/02/2016	Bond Future			9.08169		76.27261		9.00510	76.83623		14.49	0.00	135,841,518.41	1,781	41,161.00
R209	On 04/02/2016	Bond Future	9.52	Put	992.42000		0.99242		856.24000	0.85624	992.420	14.66	0.27	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			9.13103		74.46139		9.05225	75.03548		14.77	0.00	0.00	0	0.00
R209	On 05/05/2016	Bond Future	8.25	Call	862.16000		0.86216		995.41000	0.99541	862.160	14.40	0.21	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	2,677.77000		2.67777		2,965.82000	2.96582	2,677.770	14.77	0.47	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			181.34968		181.34968		181.51033	181.51033			0.00	0.00	0	1,516.00
R210	On 04/02/2016	Bond Future			184.34075		184.34075		184.50536	184.50536			0.00	0.00	0	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			136.28401		136.28401		136.37650	136.37650			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future			136.86032		136.86032		136.95532	136.95532			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			142.21246		142.21246		142.18698	142.18698			0.00	127,991,214.00	900	359.00
R212	On 04/02/2016	Bond Future			142.72341		142.72341		142.69850	142.69850			0.00	128,451,069.00	900	1,569.00
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			8.86306		85.90941		8.79871	86.38535		12.53	0.00	29,209,199.40	340	4,856.00
R213	On 04/02/2016	Bond Future			8.92942		87.31921		8.86296	87.80358		12.28	0.00	29,688,531.40	340	31,687.00
R213	On 05/05/2016	Bond Future			8.97971		85.30280		8.91116	85.79628		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			9.09780		75.70926		9.01838	76.32942		15.36	0.00	120,831,978.96	1,596	3,205.00
R214	On 04/02/2016	Bond Future			9.15880		76.95159		9.07705	77.58259		15.22	0.00	176,065,237.92	2,288	33,120.00
R214	On 05/05/2016	Bond Future			9.20591		75.00683		9.12192	75.64940		15.51	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
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	24,364.23000		24,364.23000		24,345.57000	24,345.57000			0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future	9.94440		9.94440		9.88320	9.88320		12.64	0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future	10.08590		10.08590		10.02370	10.02370		13.48	0.00	5,587,588.60	554	2,188.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.86590		4.86590		4.87510	4.87510		12.07	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future	4.82140		4.82140		4.83180	4.83180		14.52	0.00	0.00	0	0.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.08920		1.08920		1.08440	1.08440			0.00	0.00	0	7,688.00
ZMW / R	On 14/03/2016	Foreign Exchange Future	1.05600		1.05600		1.05390	1.05390			0.00	0.00	0	1.00
<b>Total for Derivatives :</b>											<b>12,415,379,459.74</b>	<b>129,915</b>	<b>4,365,457.00</b>	
<b>Grand Total:</b>											<b>12,415,379,459.74</b>	<b>129,915</b>	<b>4,365,457.00</b>	