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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 13/11/2015

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 17/11/2015	Any day expiry	14.37540	14.37540		14.29240	14.29240		11.55	0.00	0.00	0	0.00
\$ / R	On 17/11/2015	Any day expiry	13.15	Call	1,225.44620	1.22545	1,142.50970	1.14251	1,225.446	25.75	1.00	0	12,500.00
\$ / R	On 17/11/2015	Any day expiry	13.35	Call	1,025.50850	1.02551	942.78990	0.94279	1,025.509	23.20	1.00	0	5,000.00
\$ / R	On 17/11/2015	Any day expiry	13.40	Call	975.53640	0.97554	892.93570	0.89294	975.536	22.56	1.00	0	7,500.00
\$ / R	On 18/11/2015	Any day expiry			14.37540	14.37540	14.29480	14.29480		13.21	0.00	0	150.00
\$ / R	On 18/11/2015	Any day expiry	13.17	Call	1,205.49750	1.20550	1,124.97060	1.12497	1,205.498	24.02	1.00	0	6,000.00
\$ / R	On 18/11/2015	Any day expiry	13.35	Call	1,025.67590	1.02568	945.33200	0.94533	1,025.676	22.56	1.00	0	6,000.00
\$ / R	On 20/11/2015	Any day expiry			14.38030	14.38030	14.29960	14.29960		14.87	0.00	0	0.00
\$ / R	On 20/11/2015	Any day expiry	13.14	Put	0.12160	0.00012	0.37690	0.00038	0.122	21.24	0.00	0	8,000.00
\$ / R	On 20/11/2015	Any day expiry	13.75	Put	4.91370	0.00491	10.40010	0.01040	4.914	17.93	0.03	0	1,000.00
\$ / R	On 24/11/2015	Any day expiry			14.39000	14.39000	14.30950	14.30950		14.60	0.00	0	0.00
\$ / R	On 24/11/2015	Any day expiry	13.68	Call	715.97220	0.71597	639.11460	0.63911	715.972	16.37	0.96	0	9,000.00
\$ / R	On 24/11/2015	Any day expiry	13.99	Call	429.33200	0.42933	366.30660	0.36631	429.332	15.55	0.85	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry			14.39270	14.39270	14.31200	14.31200		14.77	0.00	0	301.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	0.00000	0.00000	0.00000	0.00000	0.000	25.35	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	0.00000	0.00000	0.00020	0.00000	0.000	28.47	0.00	0	250.00

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 25/11/2015	Any day expiry	12.63	Put	0.19760	0.00020	0.41870	0.00042	0.198	23.76	0.00	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	12.85	Put	0.40080	0.00040	0.86890	0.00087	0.401	22.24	0.00	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	12.93	Put	0.52220	0.00052	1.03920	0.00104	0.522	21.68	0.00	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Call	1,363.40940	1.36341	1,283.31150	1.28331	1,363.409	20.92	1.00	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Put	0.70940	0.00071	1.31150	0.00131	0.709	20.92	0.00	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.24	Call	1,154.06910	1.15407	1,074.21720	1.07422	1,154.069	19.29	0.99	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Put	1.41420	0.00141	2.27640	0.00228	1.414	19.22	0.01	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Call	1,144.11420	1.14411	1,064.27640	1.06428	1,144.114	19.22	0.99	0.00	0	11,500.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Call	1,064.53950	1.06454	984.82480	0.98482	1,064.539	18.60	0.99	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Put	1.83950	0.00184	2.82480	0.00282	1.839	18.60	0.01	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.43	Call	965.27990	0.96528	885.74810	0.88575	965.280	17.82	0.98	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.65	Call	748.34690	0.74835	670.59720	0.67060	748.347	16.11	0.97	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.73	Call	670.79340	0.67079	595.73650	0.59574	670.793	15.68	0.95	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	558.38720	0.55839	488.05450	0.48805	558.387	15.52	0.92	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	0.03960	0.00004	0.09440	0.00009	0.040	29.85	0.00	0.00	0	300.00
\$ / R	On 26/11/2015	Any day expiry			14.39530	14.39530	14.31460	14.31460		14.74	0.00	0.00	0	67.00
\$ / R	On 08/12/2015	Any day expiry			14.42660	14.42660	14.34540	14.34540		14.89	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			14.43450	14.43450	14.35320	14.35320		15.04	0.00	722,547,766.50	50,057	595,261.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	3,484.51080	3.48451	3,403.22030	3.40322	3,484.511	25.71	1.00	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	0.01080	0.00001	0.02030	0.00002	0.011	25.71	0.00	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	3,434.51150	3.43451	3,353.22200	3.35322	3,434.512	25.39	1.00	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	3,234.51450	3.23451	3,153.23000	3.15323	3,234.515	24.12	1.00	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	3,034.51850	3.03452	2,953.24110	2.95324	3,034.518	22.84	1.00	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	0.02670	0.00003	0.06710	0.00007	0.027	21.73	0.00	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	0.02770	0.00003	0.06930	0.00007	0.028	21.70	0.00	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	0.04620	0.00005	0.10950	0.00011	0.046	21.27	0.00	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	0.05540	0.00006	0.12880	0.00013	0.055	21.12	0.00	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	0.07940	0.00008	0.17810	0.00018	0.079	20.81	0.00	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	0.11360	0.00011	0.24590	0.00025	0.114	20.50	0.00	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	2,284.69360	2.28469	2,203.59770	2.20360	2,284.694	20.04	1.00	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	0.21530	0.00022	0.43770	0.00044	0.215	19.95	0.00	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	2,234.73100	2.23473	2,153.66650	2.15367	2,234.731	19.89	1.00	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	1,935.15690	1.93516	1,854.40370	1.85440	1,935.157	18.97	1.00	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	0.80730	0.00081	1.45210	0.00145	0.807	18.78	0.00	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	1,865.33540	1.86534	1,784.69810	1.78470	1,865.335	18.75	1.00	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	1,855.36440	1.85536	1,774.74550	1.77475	1,855.364	18.72	1.00	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	1,835.42560	1.83543	1,754.84480	1.75484	1,835.426	18.66	1.00	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.70	Put	1.30010	0.00130	2.24280	0.00224	1.300	18.35	0.01	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.76	Put	1.59170	0.00159	2.69850	0.00270	1.592	18.17	0.01	0.00	0	402.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.77	Put	1.64620	0.00165	2.78280	0.00278	1.646	18.13	0.01	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	1,636.32040	1.63632	1,556.25120	1.55625	1,636.320	18.04	0.99	0.00	0	17,883.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Put	1.82040	0.00182	3.05120	0.00305	1.820	18.04	0.01	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.85	Put	2.15130	0.00215	3.55560	0.00356	2.151	17.89	0.01	0.00	0	8,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	1,537.04010	1.53704	1,457.34080	1.45734	1,537.040	17.73	0.99	0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	2.54010	0.00254	4.14080	0.00414	2.540	17.73	0.01	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	1,438.03130	1.43803	1,358.72060	1.35872	1,438.031	17.43	0.99	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Put	3.53130	0.00353	5.52060	0.00552	3.531	17.43	0.01	0.00	0	54,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	4.08920	0.00409	6.37130	0.00637	4.089	17.23	0.02	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	1,339.23360	1.33923	1,260.55050	1.26055	1,339.234	17.04	0.98	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	1,240.84150	1.24084	1,162.97280	1.16297	1,240.841	16.64	0.98	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Put	6.34150	0.00634	9.77280	0.00977	6.341	16.64	0.02	0.00	0	60.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Call	1,191.83840	1.19184	1,114.46100	1.11446	1,191.838	16.45	0.97	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	1,162.50940	1.16251	1,085.45770	1.08546	1,162.509	16.33	0.97	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.31	Call	1,133.24100	1.13324	1,056.54060	1.05654	1,133.241	16.21	0.97	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.36	Put	10.11020	0.01011	15.35440	0.01535	10.110	16.01	0.04	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.38	Call	1,065.21520	1.06522	989.43990	0.98944	1,065.215	15.94	0.96	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	1,045.85590	1.04586	970.37480	0.97037	1,045.856	15.86	0.96	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Put	11.35590	0.01136	17.17480	0.01717	11.356	15.86	0.04	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	1,007.25230	1.00725	932.40310	0.93240	1,007.252	15.70	0.95	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	949.66840	0.94967	875.88470	0.87588	949.668	15.47	0.94	0.00	0	2,150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Put	15.16840	0.01517	22.68470	0.02268	15.168	15.47	0.06	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.52	Call	930.56920	0.93057	857.17420	0.85717	930.569	15.39	0.94	0.00	0	5,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.59	Call	864.15210	0.86415	792.26270	0.79226	864.152	15.11	0.93	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	854.72390	0.85472	783.06880	0.78307	854.724	15.07	0.93	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.62	Put	21.41580	0.02142	31.54510	0.03155	21.416	14.99	0.08	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.63	Put	22.03680	0.02204	32.41640	0.03242	22.037	14.95	0.08	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.64	Put	22.67580	0.02268	33.31050	0.03331	22.676	14.92	0.08	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.65	Put	23.33210	0.02333	34.23880	0.03424	23.332	14.88	0.08	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	798.50730	0.79851	728.75040	0.72875	798.507	14.84	0.91	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.68	Put	25.41430	0.02541	38.29070	0.03829	25.414	14.76	0.09	13,059,822.70	10,000	0.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Call	742.97040	0.74297	677.46070	0.67746	742.970	14.60	0.90	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Put	28.47040	0.02847	44.26070	0.04426	28.470	14.60	0.10	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.80	Put	37.60350	0.03760	58.30430	0.05830	37.603	14.52	0.13	0.00	0	11,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.83	Call	646.58360	0.64658	587.54950	0.58755	646.584	14.55	0.86	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.84	Put	43.66460	0.04366	66.46380	0.06646	43.665	14.55	0.14	0.00	0	13,360.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Call	580.54060	0.58054	525.92010	0.52592	580.541	14.61	0.83	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Put	56.04060	0.05604	82.72010	0.08272	56.041	14.61	0.17	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.92	Put	58.00360	0.05800	85.25660	0.08526	58.004	14.62	0.18	0.00	0	1,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	510.10360	0.51010	460.78240	0.46078	510.104	14.68	0.78	0.00	0	51,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Put	75.60360	0.07560	107.58240	0.10758	75.604	14.68	0.22	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.01	Put	78.04970	0.07805	110.63490	0.11063	78.050	14.69	0.23	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.04	Call	480.23230	0.48023	433.34590	0.43335	480.232	14.71	0.76	0.00	0	13,360.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.09	Call	444.21550	0.44422	400.41360	0.40041	444.216	14.75	0.73	0.00	0	1,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.12	Put	108.83480	0.10883	148.19500	0.14819	108.835	14.78	0.29	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.20	Call	370.43160	0.37043	333.44800	0.33345	370.432	14.84	0.66	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.24	Call	345.53770	0.34554	311.00200	0.31100	345.538	14.87	0.64	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.27	Put	163.06150	0.16306	211.63960	0.21164	163.061	14.90	0.38	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.28	Call	321.70230	0.32170	289.57960	0.28958	321.702	14.91	0.61	0.00	0	12,000.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	175.68630		0.17569		226.05270	0.22605	175.686	14.92	0.40	69,265,272.96	12,000	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	271.99520		0.27200		245.72800	0.24573	271.995	14.98	0.55	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	211.48890		0.21149		194.33640	0.19434	211.489	15.19	0.47	0.00	0	55,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Put	276.98890		0.27699		341.13640	0.34114	276.989	15.19	0.53	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.70	Call	143.07870		0.14308		133.32040	0.13332	143.079	15.79	0.35	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.75	Call	129.37210		0.12937		121.03430	0.12103	129.372	15.93	0.32	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	107.66190		0.10766		101.49860	0.10150	107.662	16.20	0.28	0.00	0	5,752.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	82.19260		0.08219		78.41510	0.07842	82.193	16.59	0.22	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	77.18120		0.07718		73.84530	0.07385	77.181	16.68	0.21	0.00	0	111,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.30	Call	41.65150		0.04165		41.50620	0.04151	41.651	17.67	0.12	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.42	Call	32.85630		0.03286		33.12790	0.03313	32.856	18.11	0.10	0.00	0	11,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.57	Call	24.53770		0.02454		25.08950	0.02509	24.538	18.66	0.08	0.00	0	39,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	15.87690		0.01588		16.55340	0.01655	15.877	19.49	0.05	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			14.46110		14.46110		14.37950	14.37950		15.05	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	0.03110		0.00003		0.04420	0.00004	0.031	24.75	0.00	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	0.06600		0.00007		0.10760	0.00011	0.066	23.31	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	455.34550		0.45535		415.49640	0.41550	455.346	14.77	0.68	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	1.26030		0.00126		1.37640	0.00138	1.260	24.16	0.00	0.00	0	300.00
\$ / R	On 29/12/2015	Any day expiry			14.48290		14.48290		14.40140	14.40140		15.33	0.00	0.00	0	0.00
\$ / R	On 29/12/2015	Any day expiry	13.50	Put	29.92490		0.02992		41.63050	0.04163	29.925	14.68	0.08	0.00	0	100.00
\$ / R	On 29/12/2015	Any day expiry	13.92	Call	658.41360		0.65841		606.56400	0.60656	658.414	14.70	0.78	0.00	0	100.00
\$ / R	On 12/01/2016	Any day expiry			14.52120		14.52120		14.43970	14.43970		15.51	0.00	188,214.00	13	60.00
\$ / R	On 13/01/2016	Any day expiry			14.52390		14.52390		14.44250	14.44250		15.54	0.00	0.00	0	1,650.00
\$ / R	On 27/01/2016	Any day expiry			14.56090		14.56090		14.47940	14.47940		15.72	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	2.80960		0.00281		3.54100	0.00354	2.810	19.08	0.01	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	1,610.48420		1.61048		1,533.79590	1.53380	1,610.484	15.42	0.95	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	1,475.90810		1.47591		1,401.82270	1.40182	1,475.908	15.02	0.94	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	13.50	Put	62.51020		0.06251		79.00940	0.07901	62.510	14.91	0.12	0.00	0	150.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	452.20510		0.45221		426.38180	0.42638	452.205	15.64	0.55	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	15.32	Call	186.67590		0.18668		182.07180	0.18207	186.676	17.49	0.27	0.00	0	150.00
\$ / R	On 29/01/2016	Any day expiry			14.56600		14.56600		14.48450	14.48450		15.76	0.00	0.00	0	0.00
\$ / R	On 29/01/2016	Any day expiry	13.74	Put	105.64180		0.10564		130.62570	0.13063	105.642	14.89	0.19	0.00	0	100.00
\$ / R	On 29/01/2016	Any day expiry	14.26	Call	578.17920		0.57818		543.60770	0.54361	578.179	15.42	0.63	0.00	0	100.00
\$ / R	On 12/02/2016	Any day expiry			14.60210		14.60210		14.52040	14.52040		15.92	0.00	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	3.63970		0.00364		4.58290	0.00458	3.640	19.37	0.01	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	223.43450		0.22343		220.96720	0.22097	223.435	17.73	0.29	0.00	0	1,000.00
\$ / R	On 19/02/2016	Any day expiry			14.62020		14.62020		14.53850	14.53850		15.95	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	872.06340		0.87206		826.32170	0.82632	872.063	15.06	0.74	0.00	0	3,600.00
\$ / R	On 19/02/2016	Any day expiry	14.30	Put	322.10030		0.32210		372.06420	0.37206	322.100	15.55	0.38	0.00	0	100.00
\$ / R	On 19/02/2016	Any day expiry	14.91	Call	375.83850		0.37584		363.93760	0.36394	375.838	16.64	0.43	0.00	0	100.00
\$ / R	On 25/02/2016	Any day expiry			14.63590		14.63590		14.55410	14.55410		16.10	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	6.96400		0.00696		7.77510	0.00778	6.964	18.61	0.01	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	13.50	Put	92.98470		0.09298		112.69560	0.11270	92.985	15.05	0.15	0.00	0	150.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	422.53700		0.42254		407.72910	0.40773	422.537	16.52	0.46	0.00	0	250.00

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 25/02/2016	Any day expiry	15.64	Call	218.88010	0.21888	216.24100	0.21624	218.880	18.31	0.26	0.00	0	150.00
\$ / R	On 29/02/2016	Any day expiry			14.64640	14.64640	14.56460	14.56460		16.10	0.00	0.00	0	0.00
\$ / R	On 29/02/2016	Any day expiry	13.92	Put	190.03510	0.19004	225.81960	0.22582	190.035	15.04	0.25	0.00	0	100.00
\$ / R	On 29/02/2016	Any day expiry	14.60	Call	532.03920	0.53204	509.49250	0.50949	532.039	16.03	0.53	0.00	0	100.00
\$ / R	On 11/03/2016	Any day expiry			14.67520	14.67520	14.59330	14.59330		16.32	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			14.68310	14.68310	14.60110	14.60110		16.29	0.00	98,538,284.10	6,711	84,217.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	3.26650	0.00327	3.62400	0.00362	3.266	19.94	0.01	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	5.79300	0.00579	6.22800	0.00623	5.793	18.42	0.01	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	6.13590	0.00614	6.57750	0.00658	6.136	18.26	0.01	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	7.92140	0.00792	8.70610	0.00871	7.921	17.72	0.01	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	8.32080	0.00832	9.16080	0.00916	8.321	17.66	0.02	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	9.48000	0.00948	10.48350	0.01048	9.480	17.52	0.02	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	10.11480	0.01011	11.20920	0.01121	10.115	17.45	0.02	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	10.96370	0.01096	12.18160	0.01218	10.964	17.35	0.02	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	13.07180	0.01307	14.60210	0.01460	13.072	17.16	0.02	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	16.55940	0.01656	18.61960	0.01862	16.559	16.89	0.03	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	2,158.97790	2.15898	2,080.49760	2.08050	2,158.978	16.36	0.96	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	34.40080	0.03440	39.27520	0.03928	34.401	16.02	0.06	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	1,920.68810	1.92069	1,844.07060	1.84407	1,920.688	15.91	0.94	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	46.77960	0.04678	53.61920	0.05362	46.780	15.64	0.08	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	57.98610	0.05799	66.58470	0.06658	57.986	15.37	0.09	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	1,549.86110	1.54986	1,479.32600	1.47933	1,549.861	15.19	0.90	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	72.87040	0.07287	86.95340	0.08695	72.870	15.10	0.11	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	1,293.15480	1.29315	1,230.59490	1.23059	1,293.155	15.11	0.84	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	1,252.45010	1.25245	1,191.12280	1.19112	1,252.450	15.11	0.83	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.63	Put	135.43500	0.13543	158.15660	0.15816	135.435	15.11	0.19	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	162.50090	0.16250	188.46240	0.18846	162.501	15.12	0.21	0.00	0	4,350.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	1,088.02280	1.08802	1,032.26100	1.03226	1,088.023	15.12	0.78	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	956.19640	0.95620	909.48780	0.90949	956.196	15.13	0.74	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	916.39260	0.91639	872.07930	0.87208	916.393	15.21	0.72	2,109,429.70	200	1,750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	853.40390	0.85340	812.35410	0.81235	853.404	15.36	0.69	0.00	0	9,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	310.62350	0.31062	354.78790	0.35479	310.623	15.52	0.34	0.00	0	800.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	787.93530	0.78794	750.41750	0.75042	787.935	15.53	0.66	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	731.87030	0.73187	697.48690	0.69749	731.870	15.69	0.63	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	634.22670	0.63423	605.52140	0.60552	634.227	15.98	0.57	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	591.92250	0.59192	565.75590	0.56576	591.923	16.12	0.55	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	543.53270	0.54353	521.94720	0.52195	543.533	16.29	0.51	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	523.63560	0.52364	503.21740	0.50322	523.636	16.40	0.50	0.00	0	29,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.03	Call	424.80180	0.42480	410.15470	0.41015	424.802	16.99	0.43	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.25	Call	360.62760	0.36063	349.64160	0.34964	360.628	17.45	0.37	0.00	0	4,350.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	355.32010	0.35532	344.63080	0.34463	355.320	17.49	0.37	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	279.54210	0.27954	273.37800	0.27338	279.542	18.21	0.30	0.00	0	1,400.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	251.55060	0.25155	246.78180	0.24678	251.551	18.55	0.27	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.11	Call	196.69670	0.19670	194.44290	0.19444	196.697	19.37	0.22	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	152.66040	0.15266	152.11830	0.15212	152.660	20.25	0.17	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	130.78570	0.13079	130.96810	0.13097	130.786	20.82	0.15	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	29.05400	0.02905	29.49090	0.02949	29.054	28.70	0.03	0.00	0	1,500.00
\$ / R	On 16/03/2016	Any day expiry			14.68840	14.68840	14.60630	14.60630		16.33	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	86.09930	0.08610	101.80080	0.10180	86.099	15.13	0.13	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	582.49400	0.58249	557.52210	0.55752	582.494	16.22	0.54	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			14.70670	14.70670	14.62460	14.62460		16.33	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	153.34650	0.15335	176.59290	0.17659	153.346	15.16	0.20	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	475.97270	0.47597	458.65760	0.45866	475.973	16.88	0.45	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			14.72240	14.72240	14.64020	14.64020		16.32	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	8.95330	0.00895	9.84250	0.00984	8.953	17.19	0.02	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	122.74290	0.12274	141.69510	0.14170	122.743	15.12	0.16	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	409.09850	0.40910	395.84990	0.39585	409.098	17.44	0.39	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	256.50560	0.25651	251.37270	0.25137	256.506	18.96	0.26	0.00	0	150.00
\$ / R	On 18/04/2016	Any day expiry			14.77490	14.77490	14.69240	14.69240		16.47	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	257.07730	0.25708	289.18360	0.28918	257.077	15.21	0.27	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	426.70400	0.42670	413.01670	0.41302	426.704	17.80	0.38	0.00	0	17,896.00
\$ / R	On 26/04/2016	Any day expiry			14.79580	14.79580	14.71330	14.71330		16.58	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	12.16410	0.01216	12.28370	0.01228	12.164	16.72	0.02	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	145.10770	0.14511	163.03460	0.16303	145.108	15.17	0.17	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	392.47330	0.39247	381.17040	0.38117	392.473	18.29	0.34	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	277.14880	0.27715	271.09150	0.27109	277.149	19.59	0.25	0.00	0	150.00
\$ / R	On 10/05/2016	Any day expiry			14.83250	14.83250	14.74980	14.74980		16.67	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	397.04640	0.39705	439.29470	0.43929	397.046	15.64	0.34	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	469.41160	0.46941	454.24250	0.45424	469.412	17.96	0.39	0.00	0	8,403.00
\$ / R	On 27/05/2016	Any day expiry			14.87750	14.87750	14.79450	14.79450		16.75	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	20.15310	0.02015	20.73080	0.02073	20.153	17.00	0.03	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	166.97440	0.16697	185.23040	0.18523	166.974	15.21	0.18	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	383.43030	0.38343	373.24220	0.37324	383.430	19.22	0.31	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	293.48290	0.29348	286.89080	0.28689	293.483	20.31	0.24	0.00	0	150.00
\$ / R	On 06/06/2016	Any day expiry			14.90410	14.90410	14.82100	14.82100		16.84	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	36.11530	0.03612	38.48300	0.03848	36.115	16.38	0.05	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	568.48820	0.56849	550.16740	0.55017	568.488	17.88	0.42	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			14.91210	14.91210	14.82890	14.82890		16.87	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			14.92270	14.92270	14.83950	14.83950		16.86	0.00	149,227.00	10	34,036.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	36.33480	0.03633	38.55690	0.03856	36.335	16.42	0.05	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	90.69730	0.09070	98.39160	0.09839	90.697	15.65	0.10	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	100.45100	0.10045	109.14710	0.10915	100.451	15.56	0.11	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	125.33540	0.12534	136.57430	0.13657	125.335	15.35	0.13	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	1,599.27640	1.59928	1,534.72630	1.53473	1,599.276	15.19	0.82	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	176.57640	0.17658	195.22630	0.19523	176.576	15.19	0.18	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	183.37650	0.18338	202.71040	0.20271	183.377	15.20	0.18	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	765.47000	0.76547	738.32960	0.73833	765.470	16.92	0.52	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	738.80630	0.73881	712.91620	0.71292	738.806	17.05	0.51	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	408.92800	0.40893	398.38520	0.39839	408.928	19.37	0.31	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	357.97970	0.35798	349.30940	0.34931	357.980	19.94	0.28	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.81	Call	317.15920	0.31716	310.00180	0.31000	317.159	20.45	0.25	0.00	0	2,310.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	301.54660	0.30155	294.95180	0.29495	301.547	20.67	0.24	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	285.77400	0.28577	279.73710	0.27974	285.774	20.91	0.22	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	200.08860	0.20009	201.18720	0.20119	200.089	23.37	0.16	0.00	0	6,600.00
\$ / R	On 28/06/2016	Any day expiry			14.96260	14.96260	14.87910	14.87910		16.99	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	27.30470	0.02730	27.97650	0.02798	27.305	16.96	0.03	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	185.07670	0.18508	204.10890	0.20411	185.077	15.19	0.18	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	380.55210	0.38055	371.23440	0.37123	380.552	20.08	0.28	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	321.12360	0.32112	314.03100	0.31403	321.124	20.83	0.24	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry			15.03970	15.03970	14.95580	14.95580		17.21	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	33.19270	0.03319	34.12080	0.03412	33.193	16.86	0.04	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	201.62150	0.20162	219.69250	0.21969	201.622	15.23	0.18	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	373.83890	0.37384	365.24840	0.36525	373.839	20.91	0.26	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	334.42630	0.33443	327.09590	0.32710	334.426	21.46	0.23	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			15.07960	15.07960	14.99540	14.99540		17.30	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	95.05500	0.09505	101.62630	0.10163	95.055	15.87	0.09	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	745.43390	0.74543	723.88210	0.72388	745.434	18.04	0.46	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			15.12110	15.12110	15.03660	15.03660		17.31	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	38.59210	0.03859	39.59240	0.03959	38.592	16.72	0.04	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	217.54490	0.21754	234.70520	0.23471	217.545	15.28	0.18	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	368.66440	0.36866	360.74730	0.36075	368.664	21.78	0.24	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	344.27220	0.34427	337.08300	0.33708	344.272	22.17	0.22	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			15.15230	15.15230	15.06740	15.06740		17.39	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	13.50	Put	222.94560	0.22295	238.40520	0.23841	222.946	15.30	0.18	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	386.94660	0.38695	378.92620	0.37893	386.947	21.80	0.24	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.80	Call	380.22360	0.38022	372.41370	0.37241	380.224	21.90	0.24	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry			15.15790	15.15790	15.07300	15.07300		17.39	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	293.55690	0.29356	320.47370	0.32047	293.557	15.33	0.23	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	446.68230	0.44668	436.79410	0.43679	446.682	21.07	0.28	0.00	0	48,990.00
\$ / R	On 15/09/2016	Any day expiry			15.17780	15.17780	15.09250	15.09250		17.47	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			15.18910	15.18910	15.10370	15.10370		17.46	0.00	0.00	0	13,149.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	181.46240	0.18146	193.22950	0.19323	181.462	15.48	0.15	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	443.87140	0.44387	434.44850	0.43445	443.871	21.36	0.27	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	418.74080	0.41874	410.08840	0.41009	418.741	21.68	0.25	0.00	0	10,000.00
\$ / R	On 28/09/2016	Any day expiry			15.21470	15.21470	15.12890	15.12890		17.47	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	43.23500	0.04324	43.96860	0.04397	43.235	16.51	0.04	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	232.66570	0.23267	249.76110	0.24976	232.666	15.33	0.18	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	378.38080	0.37838	373.68590	0.37369	378.381	22.57	0.23	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	372.67370	0.37267	368.11600	0.36812	372.674	23.05	0.22	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			15.29410	15.29410	15.20710	15.20710		17.61	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	48.98050	0.04898	49.09760	0.04910	48.981	16.50	0.05	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	242.70490	0.24270	259.70630	0.25971	242.705	15.32	0.18	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	410.14250	0.41014	408.28130	0.40828	410.143	23.86	0.22	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	407.93730	0.40794	406.15320	0.40615	407.937	24.09	0.22	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			15.38700	15.38700	15.29940	15.29940		17.80	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	54.68430	0.05468	54.64550	0.05465	54.684	16.42	0.05	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	257.27070	0.25727	272.73990	0.27274	257.271	15.40	0.18	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	447.29020	0.44729	448.51430	0.44851	447.290	25.26	0.22	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			15.43140	15.43140	15.34410	15.34410		17.94	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			15.44520	15.44520	15.35810	15.35810		17.95	0.00	0.00	0	1,035.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	57.14080	0.05714	57.02240	0.05702	57.141	16.31	0.05	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	263.47940	0.26348	278.31160	0.27831	263.479	15.39	0.18	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	495.73600	0.49574	483.53190	0.48353	495.736	26.43	0.23	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	486.65420	0.48665	474.67280	0.47467	486.654	26.43	0.22	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future			15.67830	15.67830	15.59290	15.59290		18.51	0.00	0.00	0	0.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			14.43450	14.43450	14.35320	14.35320		15.04	0.00	1,443,450.00	100	896.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			14.68310	14.68310	14.60110	14.60110		16.29	0.00	983,767.70	67	189.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			14.92270	14.92270	14.83950	14.83950		16.86	0.00	0.00	0	199.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			15.18910	15.18910	15.10370	15.10370		17.46	0.00	0.00	0	55.00
£ / R	On 11/12/2015	Foreign Exchange Future			21.96620	21.96620	21.85110	21.85110		15.04	0.00	32,949,300.00	1,500	40,391.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	0.21420	0.00021	0.28820	0.00029	0.214	23.11	0.00	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	2,571.50560	2.57151	2,458.42060	2.45842	2,571.506	20.19	0.99	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.00	Call	1,979.55940	1.97956	1,869.00480	1.86900	1,979.559	18.30	0.97	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.12	Put	15.11850	0.01512	20.75010	0.02075	15.118	17.71	0.03	0.00	0	12,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.23	Put	16.99860	0.01700	23.82210	0.02382	16.999	17.18	0.04	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	1,655.17270	1.65517	1,548.17510	1.54818	1,655.173	16.69	0.96	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.75	Put	31.30550	0.03131	47.61580	0.04762	31.306	14.63	0.08	0.00	0	6,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	1,228.31680	1.22832	1,131.10630	1.13111	1,228.317	14.53	0.92	0.00	0	18,900.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.81	Put	33.82150	0.03382	55.18200	0.05518	33.822	14.33	0.08	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.20	Put	88.40200	0.08840	129.95700	0.12996	88.402	14.43	0.18	0.00	0	3,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.35	Call	739.59140	0.73959	673.68120	0.67368	739.591	14.55	0.77	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	633.40150	0.63340	575.13750	0.57514	633.402	14.67	0.71	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Put	167.20150	0.16720	224.03750	0.22404	167.202	14.67	0.29	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.82	Call	439.11210	0.43911	396.18130	0.39618	439.112	14.94	0.57	0.00	0	10,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	23.20	Call	59.52580	0.05953	56.79960	0.05680	59.526	16.59	0.12	0.00	0	10,000.00
£ / R	On 12/01/2016	Any day expiry			23.06070	23.06070	22.94110	22.94110		15.58	0.00	0.00	0	2.00
£ / R	On 14/03/2016	Foreign Exchange Future			22.34760	22.34760	22.23240	22.23240		15.12	0.00	4,089,610.80	183	9,589.00
£ / R	On 13/06/2016	Foreign Exchange Future			22.71800	22.71800	22.60160	22.60160		15.75	0.00	567,950.00	25	25.00
£ / R	On 08/09/2016	Any day expiry			23.08600	23.08600	22.96780	22.96780		16.41	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	512.41250	0.51241	565.71700	0.56572	512.413	15.41	0.25	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	653.11200	0.65311	650.36770	0.65037	653.112	19.11	0.29	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			23.13500	23.13500	23.01590	23.01590		16.46	0.00	0.00	0	200.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.11764	0.11764	0.11689	0.11689		21.12	0.00	18,821.60	160	7,990.00



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			0.11999		0.11999		0.11922	0.11922		16.01	0.00	0.00	0	1,231.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.12232		0.12232		0.12152	0.12152		15.74	0.00	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future			15.50040		15.50040		15.47350	15.47350		15.37	0.00	9,455,244.00	610	96,697.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	0.38330		0.00038		0.59280	0.00059	0.383	21.09	0.00	0.00	0	6,877.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.85	Put	4.23700		0.00424		5.14520	0.00515	4.237	18.86	0.01	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	4.88980		0.00489		5.86870	0.00587	4.890	18.72	0.02	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.03	Put	6.73720		0.00674		8.03440	0.00803	6.737	18.21	0.02	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	12.40370		0.01240		15.39870	0.01540	12.404	16.99	0.04	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.80	Put	41.85090		0.04185		0.00000	0.00000	41.851	14.97	0.13	258,704,355.00	130,000	65,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.04	Put	88.15340		0.08815		106.77100	0.10677	88.153	15.11	0.23	178,026,516.00	50,000	0.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.78	Call	156.84980		0.15685		162.14750	0.16215	156.850	15.87	0.35	0.00	0	6,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.31	Call	51.62600		0.05163		0.00000	0.00000	51.626	16.83	0.14	106,502,513.91	48,125	25,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	33.61960		0.03362		38.89940	0.03890	33.620	17.17	0.10	0.00	0	6,877.00
€ / R	On 29/12/2015	Any day expiry			15.56100		15.56100		15.53440	15.53440		15.14	0.00	0.00	0	0.00
€ / R	On 29/12/2015	Any day expiry	15.30	Put	213.45320		0.21345		237.51390	0.23751	213.453	14.99	0.37	0.00	0	100.00
€ / R	On 29/12/2015	Any day expiry	15.70	Call	275.64850		0.27565		279.04910	0.27905	275.648	15.39	0.45	0.00	0	100.00
€ / R	On 25/01/2016	Any day expiry			15.65200		15.65200		15.62600	15.62600		15.23	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	922.15880		0.92216		911.55050	0.91155	922.159	14.69	0.80	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	869.38970		0.86939		860.11130	0.86011	869.390	14.73	0.78	0.00	0	1,000.00
€ / R	On 29/01/2016	Any day expiry			15.65910		15.65910		15.63290	15.63290		15.32	0.00	0.00	0	0.00
€ / R	On 29/01/2016	Any day expiry	15.15	Put	216.33160		0.21633		238.02710	0.23803	216.332	14.99	0.30	0.00	0	100.00
€ / R	On 29/01/2016	Any day expiry	15.52	Call	508.14510		0.50815		510.26430	0.51026	508.145	15.23	0.56	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry			15.67260		15.67260		15.40100	15.40100		15.38	0.00	0.00	0	0.00
€ / R	On 19/02/2016	Any day expiry	15.40	Put	364.55800		0.36456		0.00000	0.00000	364.558	15.22	0.40	610,957.67	100	100.00
€ / R	On 19/02/2016	Any day expiry	16.06	Call	354.64230		0.35464		0.00000	0.00000	354.642	16.04	0.40	643,082.44	100	100.00
€ / R	On 14/03/2016	Foreign Exchange Future			15.80810		15.80810		15.78160	15.78160		15.66	0.00	5,690,916.00	360	29,052.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	18.54140		0.01854		18.49500	0.01849	18.541	17.90	0.03	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	22.02810		0.02203		22.32700	0.02233	22.028	17.53	0.03	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	46.30110		0.04630		49.65330	0.04965	46.301	15.94	0.07	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	56.82400		0.05682		61.65370	0.06165	56.824	15.51	0.08	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	128.31420		0.12831		139.99750	0.14000	128.314	15.00	0.17	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	1,102.23390		1.10223		1,092.23520	1.09224	1,102.234	14.94	0.77	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	209.84300		0.20984		227.38040	0.22738	209.843	14.93	0.25	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	357.10370		0.35710		381.42090	0.38142	357.104	15.26	0.36	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	513.91560		0.51392		518.92610	0.51893	513.916	15.90	0.48	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	494.95260		0.49495		500.24350	0.50024	494.953	15.98	0.47	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	441.88150		0.44188		447.88560	0.44789	441.882	16.21	0.43	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	394.22180		0.39422		400.75180	0.40075	394.222	16.45	0.39	0.00	0	36,640.00
€ / R	On 13/06/2016	Foreign Exchange Future			16.11100		16.11100		16.08410	16.08410		16.10	0.00	0.00	0	539.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	117.90480		0.11790		123.87060	0.12387	117.905	14.98	0.12	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	854.79690		0.85480		857.10840	0.85711	854.797	15.91	0.56	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.45790		16.45790		16.42970	16.42970		16.47	0.00	0.00	0	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.78900		16.78900		16.75870	16.75870		16.90	0.00	0.00	0	3,000.00

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
10Y STND	On 17/12/2025	Interest Rate Swap			102.09930		102.09930		102.08902	102.08902			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			99.90053		99.90053		99.90669	99.90669			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.10270		100.10270		100.12668	100.12668			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			100.05340		100.05340		100.02734	100.02734			0.00	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
AL37	On 04/02/2016	Index Future			470.85100		470.85100		471.00500	471.00500			0.00	0.00	0	2.00
AL37	On 05/05/2016	Index Future			478.91800		478.91800		479.07900	479.07900			0.00	0.00	0	0.00
AL7T	On 04/02/2016	Index Future			549.09400		549.09400		549.53300	549.53300			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			558.50100		558.50100		558.95400	558.95400			0.00	0.00	0	0.00
ALBI	On 04/02/2016	Index Future			499.94700		499.94700		500.32100	500.32100			0.00	0.00	0	611.00
ALBI	On 05/05/2016	Index Future			508.51200		508.51200		508.89800	508.89800			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future			517.57500		517.57500		517.96900	517.96900			0.00	0.00	0	0.00
AU\$ / R	On 23/11/2015	Any day expiry			10.33610		10.33610		10.27910	10.27910		12.62	0.00	0.00	0	0.00
AU\$ / R	On 23/11/2015	Any day expiry	10.06	Put	13.08990		0.01309		14.84350	0.01484	13.090	13.69	0.11	0.00	0	10,000.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			10.26540		10.26540		10.20880	10.20880		12.69	0.00	5,132,700.00	500	15,133.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	1.93660		0.00194		1.87320	0.00187	1.937	15.99	0.01	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	671.90160		0.67190		615.27520	0.61528	671.902	13.97	0.96	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	178.82780		0.17883		140.74430	0.14074	178.828	12.72	0.58	0.00	0	201.00
AU\$ / R	On 15/01/2016	Any day expiry			10.31080		10.31080		10.25410	10.25410		11.91	0.00	0.00	0	3.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			10.38970		10.38970		10.33250	10.33250		12.33	0.00	0.00	0	8,812.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			10.51590		10.51590		10.45920	10.45920		13.35	0.00	0.00	0	250.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			10.66090		10.66090		10.60370	10.60370		14.21	0.00	0.00	0	500.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			10.82310		10.82310		10.78710	10.78710		10.07	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			11.00670		11.00670		10.97020	10.97020		12.97	0.00	0.00	0	0.00
CHF / R	On 11/12/2015	Foreign Exchange Future			14.36070		14.36070		14.33720	14.33720		16.26	0.00	0.00	0	6,549.00
CHF / R	On 14/03/2016	Foreign Exchange Future			14.68000		14.68000		14.65660	14.65660		16.24	0.00	0.00	0	1,160.00
CNH / R	On 11/12/2015	Foreign Exchange Future			2.24640		2.24640		2.24110	2.24110		15.81	0.00	0.00	0	25,268.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.26340		2.26340		2.26260	2.26260		15.82	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future			2.08080		2.08080		2.07710	2.07710		17.46	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.12420		2.12420		2.12050	2.12050		19.09	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
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	128.81541		128.81541		128.83309	128.83309			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 04/02/2016	Bond Future	10.19915		81.14684		10.18990	81.20912			0.00	0.00	0	6,569.00
ES33	On 05/05/2016	Bond Future	10.29230		78.74825		10.28262	78.81242			0.00	0.00	0	0.00
ES33	On 04/08/2016	Bond Future	10.38090		80.16749		10.37087	80.23300			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	497.69400		497.69400		498.07700	498.07700			0.00	14,930,820.00	3	448.00
GOVI	On 05/05/2016	GOVI	506.22100		506.22100		506.61600	506.61600			0.00	5,062,210.00	1	146.00
GOVI	On 04/08/2016	GOVI	515.24300		515.24300		515.64600	515.64600			0.00	0.00	0	0.00
I2025	On 04/02/2016	Bond Future	123.91715		123.91715		123.93423	123.93423			0.00	0.00	0	950.00
I2025	On 05/05/2016	Bond Future	126.05023		126.05023		126.06918	126.06918			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 04/02/2016	Bond Future	105.56817		105.56817		104.96487	104.96487			0.00	0.00	0	185.00
I2033	On 05/05/2016	Bond Future	106.41112		106.41112		105.79857	105.79857			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 04/02/2016	Bond Future	129.32054		129.32054		128.88152	128.88152			0.00	0.00	0	13,599.00
I2038	On 05/05/2016	Bond Future	131.54667		131.54667		131.10187	131.10187			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 04/02/2016	Bond Future	130.92648		130.92648		130.09007	130.09007			0.00	130,926,480.00	1,000	9,112.00
I2046	On 05/05/2016	Bond Future	131.75182		131.75182		130.90233	130.90233			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
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 04/02/2016	Bond Future	136.70966		136.70966		135.90509	135.90509			0.00	184,558,041.00	1,350	7,634.00
I2050	On 05/05/2016	Bond Future	139.06261		139.06261		138.24610	138.24610			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 04/02/2016	Index Future	238.00900		238.00900		237.63800	237.63800			0.00	0.00	0	1,035.00
IGOV	On 05/05/2016	Index Future	242.10500		242.10500		241.73100	241.73100			0.00	4,842,100.00	2	21.00
IGOV	On 04/08/2016	Index Future	246.44000		246.44000		246.05800	246.05800			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future	644.34600		644.34600		643.50700	643.50700			0.00	0.00	0	157.00
ILBI	On 05/05/2016	Index Future	655.40400		655.40400		654.55300	654.55300			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	6.45000		93.55000		6.45000	93.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future	6.54000		93.46000		6.54000	93.46000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future	6.65000		93.35000		6.65000	93.35000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	6.71000		93.29000		6.71000	93.29000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future	6.82000		93.18000		6.82000	93.18000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	6.98000		93.02000		6.98000	93.02000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.22000		92.78000		7.22000	92.78000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.40000		92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.57000		92.43000		7.57000	92.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.72000		92.28000		7.72000	92.28000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	7.90000		92.10000		7.90000	92.10000			0.00	0.00	0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future	0.13950		0.13950		0.13950	0.13950			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future	0.13960		0.13960		0.13960	0.13960			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future	0.13930		0.13930		0.13930	0.13930			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future	0.13870		0.13870		0.13870	0.13870			0.00	0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future	0.07180		0.07180		0.07140	0.07140			0.00	0.00	0	28,268.00
NGN / R	On 14/03/2016	Foreign Exchange Future	0.06780		0.06780		0.06730	0.06730			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future	0.06480		0.06480		0.06440	0.06440			0.00	0.00	0	0.00
NZ\$ / R	On 20/11/2015	Any day expiry	9.37990		9.37990		9.33570	9.33570		14.89	0.00	0.00	0	8,000.00
NZ\$ / R	On 20/11/2015	Any day expiry	9.34	Put	61.18930	0.06119	82.78050	0.08278	61.189	15.38	0.42	0.00	0	8,000.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future	9.40660		9.40660		9.36090	9.36090		10.82	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future	9.50540		9.50540		9.46040	9.46040		11.90	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future	9.60760		9.60760		9.56290	9.56290		13.40	0.00	0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future	1.07380		1.07380		1.07800	1.07800			0.00	0.00	0	2,159.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future	1.07660		1.07660		1.08090	1.08090			0.00	0.00	0	50.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future	1.07960		1.07960		1.08390	1.08390			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 04/02/2016	Bond Future			8.67876		114.05887		8.66398	114.17032		9.51	0.00	0.00	0	52,945.00
R186	On 04/02/2016	Bond Future	7.90	Call	300.14000		0.30014		320.46000	0.32046	300.140	9.22	0.12	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.02	Call	434.76000		0.43476		461.27000	0.46127	434.760	9.27	0.17	0.00	0	2,500.00
R186	On 04/02/2016	Bond Future	8.40	Call	1,164.82000		1.16482		1,215.52000	1.21552	1,164.820	9.39	0.35	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.45	Call	1,301.28000		1.30128		1,355.42000	1.35542	1,301.280	9.40	0.38	0.00	0	900.00
R186	On 04/02/2016	Bond Future	8.65	Put	2,167.84000		2.16784		2,124.09000	2.12409	2,167.840	9.47	0.51	0.00	0	340.00
R186	On 04/02/2016	Bond Future	8.70	Put	1,979.06000		1.97906		1,938.54000	1.93854	1,979.060	9.49	0.48	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.75	Put	1,802.04000		1.80204		1,764.66000	1.76466	1,802.040	9.51	0.45	0.00	0	11,695.00
R186	On 04/02/2016	Bond Future	8.80	Put	1,637.41000		1.63741		1,603.07000	1.60307	1,637.410	9.53	0.42	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.83	Put	1,544.02000		1.54402		1,511.44000	1.51144	1,544.020	9.55	0.40	0.00	0	33.00
R186	On 04/02/2016	Bond Future	9.20	Put	693.80000		0.69380		678.64000	0.67864	693.800	9.71	0.22	0.00	0	2,500.00
R186	On 05/05/2016	Bond Future			8.74367		116.01364		8.72815	116.12819		9.25	0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future	8.75	Put	2,931.53000		2.93153		2,884.84000	2.88484	2,931.530	9.25	0.48	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	2,585.55000		2.58555		2,543.31000	2.54331	2,585.550	9.29	0.45	0.00	0	5,350.00
R186	On 04/08/2016	Bond Future			8.80189		112.80316		8.78571	112.92006		9.40	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 04/02/2016	Bond Future			293.71535		293.71535		293.75653	293.75653			0.00	2,937,153.50	10	714.00
R197	On 05/05/2016	Bond Future			298.77102		298.77102		298.81643	298.81643			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 04/02/2016	Bond Future			242.69959		242.69959		242.22274	242.22274			0.00	303,374,487.50	1,250	47,671.00
R202	On 05/05/2016	Bond Future			246.87717		246.87717		246.39470	246.39470			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 04/02/2016	Bond Future			8.45089		99.79322		8.44651	99.81561		7.17	0.00	0.00	0	9,944.00
R2023	On 05/05/2016	Bond Future			8.51942		97.57642		8.51464	97.60014		7.20	0.00	0.00	0	0.00
R2023	On 04/08/2016	Bond Future			8.57902		99.33450		8.57394	99.35894		6.92	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 04/02/2016	Bond Future			7.49370		104.43807		7.47166	104.47094		1.68	0.00	0.00	0	15,947.00
R203	On 05/05/2016	Bond Future			7.59806		102.05969		7.57089	102.09414		1.48	0.00	0.00	0	0.00
R203	On 04/08/2016	Bond Future			7.67635		103.89879		7.64239	103.93412		1.21	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 04/02/2016	Bond Future			9.07272		91.79157		9.06314	91.86216			0.00	0.00	0	9,973.00
R2030	On 05/05/2016	Bond Future			9.13938		93.36533		9.12936	93.43803			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

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
R2032	On 04/02/2016	Bond Future			9.18226		95.18797		9.17270	95.26313			0.00	0.00	0	2,957.00
R2032	On 04/02/2016	Bond Future	9.20	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0.00	0	22.00
R2032	On 04/02/2016	Bond Future	9.30	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0.00	0	22.00
R2032	On 05/05/2016	Bond Future			9.24754		92.66332		9.23755	92.74074			0.00	0.00	0	0.00
R2032	On 04/08/2016	Bond Future			9.30750		94.33337		9.29716	94.41241			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
R2037	On 04/02/2016	Bond Future			9.34026		92.53533		9.33583	92.57332			0.00	0.00	0	49,449.00
R2037	On 04/02/2016	Bond Future	9.30	Put	346.19000		0.34619		308.20000	0.30820	346.190		1.00	0.00	0	16.00
R2037	On 04/02/2016	Bond Future	9.43	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0.00	0	16.00
R2037	On 05/05/2016	Bond Future			9.40487		94.12192		9.40020	94.16146			0.00	0.00	0	0.00
R2037	On 04/08/2016	Bond Future			9.46574		91.55950		9.46089	91.60005			0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 04/02/2016	Bond Future			7.83377		101.49678		7.81297	101.54942		3.13	0.00	0.00	0	30,253.00
R204	On 05/05/2016	Bond Future			7.92759		103.23619		7.90412	103.29077		2.85	0.00	0.00	0	0.00
R204	On 04/08/2016	Bond Future			8.00943		101.05740		7.98308	101.11320		2.66	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 04/02/2016	Bond Future			9.41799		93.65932		9.40327	93.79577			0.00	0.00	0	17,852.00
R2044	On 04/02/2016	Bond Future	9.58	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0.00	0	25.00
R2044	On 05/05/2016	Bond Future			9.48040		95.26522		9.46515	95.40491			0.00	0.00	0	0.00
R2044	On 04/08/2016	Bond Future			9.53927		92.59820		9.52353	92.74069			0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 04/02/2016	Bond Future			9.38880		97.46179		9.36894	97.65106			0.00	25,924,836.14	266	55,118.00
R2048	On 04/02/2016	Bond Future	9.45	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0.00	0	75.00
R2048	On 04/02/2016	Bond Future	9.55	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0.00	0	75.00
R2048	On 05/05/2016	Bond Future			9.44636		94.69843		9.42584	94.89180			0.00	0.00	0	0.00
R2048	On 04/08/2016	Bond Future			9.49898		96.40489		9.47784	96.60201			0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future			8.08998		97.70832		8.08022	97.74010		4.37	0.00	0.00	0	47,160.00
R207	On 04/02/2016	Bond Future	7.27	Call	76.80000		0.07680		81.48000	0.08148	76.800		4.18	0.09	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	173.33000		0.17333		181.71000	0.18171	173.330		4.23	0.17	0	19.00
R207	On 05/05/2016	Bond Future			8.18158		99.38314		8.17074	99.41643		4.10	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	391.48000		0.39148		402.20000	0.40220	391.480		3.97	0.25	0	43.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R207	On 04/08/2016	Bond Future			8.26324		97.53033		8.25139	97.56448		3.94	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 04/02/2016	Bond Future			8.23397		96.30283		8.22955	96.32037		5.57	0.00	0.00	0	38,271.00
R208	On 05/05/2016	Bond Future			8.31181		94.55285		8.30687	94.57164		5.48	0.00	0.00	0	0.00
R208	On 04/08/2016	Bond Future			8.38089		96.25665		8.37557	96.27601		5.19	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 04/02/2016	Bond Future			9.23984		75.12910		9.23023	75.19781		14.58	0.00	0.00	0	41,102.00
R209	On 04/02/2016	Bond Future	9.52	Put	1,224.59000		1.22459	1,212.90000	1.21290	1,224.590		14.59	0.34	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			9.29779		73.26817		9.28781	73.33875		14.93	0.00	0.00	0	0.00
R209	On 05/05/2016	Bond Future	8.25	Call	591.49000		0.59149	608.09000	0.60809	591.490		14.44	0.16	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	2,076.09000		2.07609	2,113.41000	2.11341	2,076.090		14.81	0.41	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.35085		74.58858		9.34055	74.66068		14.65	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 04/02/2016	Bond Future			184.51593		184.51593		184.54130	184.54130			0.00	18,451,593.00	100	3,356.00
R210	On 05/05/2016	Bond Future			185.52636		185.52636		185.55462	185.55462			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future			135.73852		135.73852		135.74123	135.74123			0.00	0.00	0	1,010.00
R211	On 05/05/2016	Bond Future			138.07522		138.07522		138.07964	138.07964			0.00	0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 04/02/2016	Bond Future			142.12360		142.12360		142.14330	142.14330			0.00	0.00	0	1,569.00
R212	On 05/05/2016	Bond Future			144.57029		144.57029		144.59209	144.59209			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 04/02/2016	Bond Future			9.13370		85.85465		9.12415	85.92231		12.49	0.00	0.00	0	31,687.00
R213	On 05/05/2016	Bond Future			9.19501		83.77902		9.18505	83.84865		12.76	0.00	0.00	0	0.00
R213	On 04/08/2016	Bond Future			9.25055		85.28862		9.24025	85.35968		12.48	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 04/02/2016	Bond Future			9.31155		75.79571		9.30709	75.82904		15.23	0.00	0.00	0	32,977.00
R214	On 04/02/2016	Bond Future	9.35	Put	2,040.93000		2.04093		2,038.56000	2.03856	2,040.930	15.16	0.46	0.00	0	25.00
R214	On 04/02/2016	Bond Future	9.45	Put	1,704.27000		1.70427		1,703.42000	1.70342	1,704.270	15.21	0.41	0.00	0	25.00
R214	On 05/05/2016	Bond Future			9.36679		73.80106		9.36211	73.83568		15.63	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future			9.41700		75.13088		9.41216	75.16634		15.33	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			24,919.11000		24,919.11000		24,836.23000	24,836.23000			0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future			10.13410		10.13410		10.10670	10.10670		11.02	0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future			10.27550		10.27550		10.24960	10.24960		12.88	0.00	1,068,652.00	104	3,191.00
TRY / R	On 11/12/2015	Foreign Exchange Future			5.00900		5.00900		4.95750	4.95750		9.86	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future			4.96210		4.96210		4.91010	4.91010		13.52	0.00	0.00	0	0.00
ZMW / R	On 11/12/2015	Foreign Exchange Future			1.19760		1.19760		1.14150	1.14150			0.00	0.00	0	7,688.00
ZMW / R	On 14/03/2016	Foreign Exchange Future			1.15170		1.15170		1.09770	1.09770			0.00	0.00	0	1.00
<b>Total for Derivatives :</b>													<b>2,202,753,575.22</b>	<b>314,907</b>	<b>4251568.00</b>	
<b>Grand Total:</b>													<b>2,202,753,575.22</b>	<b>314,907</b>	<b>4251568.00</b>	