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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 24/11/2015

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 24/11/2015	Any day expiry	13.99290	13.99290		14.02690	14.02690		17.46	0.00	195,900,600.00	14,000	0.00
\$ / R	On 25/11/2015	Any day expiry	13.99760	13.99760		14.02690	14.02690		17.39	0.00	0.00	0	301.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	0.00000	0.00000	0.00000	0.000	21.44	0.00	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	0.00000	0.00000	0.00000	0.000	21.44	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	12.63	Put	0.00640	0.00001	0.01240	0.006	51.81	0.00	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	12.85	Put	0.00870	0.00001	0.02410	0.009	44.40	0.00	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	12.93	Put	0.00990	0.00001	0.02790	0.010	41.70	0.00	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Call	967.61190	0.96761	996.93410	967.612	38.33	1.00	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Put	0.01190	0.00001	0.03410	0.012	38.33	0.00	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.24	Call	757.61920	0.75762	786.95680	757.619	31.25	1.00	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Put	0.01970	0.00002	0.05840	0.020	30.92	0.00	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Call	747.61970	0.74762	776.95840	747.620	30.92	1.00	0.00	0	11,500.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Call	667.63150	0.66763	696.97450	667.631	28.72	1.00	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Put	0.03150	0.00003	0.07450	0.031	28.72	0.00	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.43	Call	567.69620	0.56770	597.08860	567.696	27.03	1.00	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.65	Call	348.81500	0.34882	378.86690	348.815	23.31	0.98	0.00	0	15,000.00

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 25/11/2015	Any day expiry	13.73	Call	270.66400	0.27066	301.36140	0.30136	270.664	21.96	0.95	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	159.33370	0.15933	191.16030	0.19116	159.334	19.93	0.85	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	0.00000	0.00000	0.00000	0.00000	0.000	41.56	0.00	0.00	0	300.00
\$ / R	On 26/11/2015	Any day expiry	13.99760		13.99760		14.02810	14.02810		15.20	0.00	0.00	0	67.00
\$ / R	On 08/12/2015	Any day expiry	14.01970		14.01970		14.05440	14.05440		15.23	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.02720		14.02720		14.06230	14.06230		15.89	0.00	254,832,142.40	18,167	595,371.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	3,077.20000	3.07720	3,112.30030	3.11230	3,077.200	22.17	1.00	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	0.00000	0.00000	0.00030	0.00000	0.000	22.17	0.00	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	3,027.20000	3.02720	3,062.30060	3.06230	3,027.200	21.30	1.00	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	2,827.20000	2.82720	2,862.30670	2.86231	2,827.200	17.80	1.00	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	2,627.20000	2.62720	2,662.31960	2.66232	2,627.200	17.27	1.00	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	0.00000	0.00000	0.04080	0.00004	0.000	17.74	0.00	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	0.00000	0.00000	0.04230	0.00004	0.000	17.76	0.00	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	0.00030	0.00000	0.07040	0.00007	0.000	18.09	0.00	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	0.00060	0.00000	0.08440	0.00008	0.001	18.20	0.00	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	0.00200	0.00000	0.12130	0.00012	0.002	18.44	0.00	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	0.00650	0.00001	0.17430	0.00017	0.007	18.67	0.00	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	1,877.23120	1.87723	1,912.60000	1.91260	1,877.231	19.02	1.00	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	0.04180	0.00004	0.33440	0.00033	0.042	19.09	0.00	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	1,827.25050	1.82725	1,862.65940	1.86266	1,827.250	19.13	1.00	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	1,527.81340	1.52781	1,563.35740	1.56336	1,527.813	19.83	1.00	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	0.93960	0.00094	1.31060	0.00131	0.940	19.97	0.00	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	1,458.20660	1.45821	1,493.65830	1.49366	1,458.207	19.99	0.99	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	1,448.27790	1.44828	1,483.70760	1.48371	1,448.278	20.02	0.99	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	1,428.43350	1.42843	1,463.81170	1.46381	1,428.434	20.06	0.99	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.70	Put	1.97000	0.00197	2.06000	0.00206	1.970	19.85	0.01	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.76	Put	2.33190	0.00233	2.41490	0.00241	2.332	19.44	0.01	0.00	0	402.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.77	Put	2.39890	0.00240	2.48020	0.00248	2.399	19.37	0.01	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	1,229.81270	1.22981	1,264.98830	1.26499	1,229.813	19.17	0.99	0.00	0	17,883.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Put	2.61270	0.00261	2.68830	0.00269	2.613	19.17	0.01	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.85	Put	3.01630	0.00302	3.07860	0.00308	3.016	18.84	0.01	0.00	0	8,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	1,130.68780	1.13069	1,165.83160	1.16583	1,130.688	18.50	0.98	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	3.48780	0.00349	3.53160	0.00353	3.488	18.50	0.02	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	1,031.88720	1.03189	1,066.97160	1.06697	1,031.887	17.82	0.98	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Put	4.68720	0.00469	4.67160	0.00467	4.687	17.82	0.02	0.00	0	54,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	5.44750	0.00545	5.38710	0.00539	5.448	17.49	0.03	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	933.54220	0.93354	968.52360	0.96852	933.542	17.15	0.97	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	835.84020	0.83584	870.65200	0.87065	835.840	16.47	0.96	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Put	8.64020	0.00864	8.35200	0.00835	8.640	16.47	0.04	0.00	0	60.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Call	787.31010	0.78731	822.00170	0.82200	787.310	16.14	0.95	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	758.31830	0.75832	792.92360	0.79292	758.318	15.93	0.95	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.31	Call	729.43420	0.72943	763.94010	0.76394	729.434	15.73	0.94	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.36	Put	14.65440	0.01465	13.85480	0.01385	14.654	15.47	0.07	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.38	Call	663.46120	0.66346	697.65140	0.69765	663.461	15.48	0.92	0.00	0	12,000.00

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	13.40	Call	645.20940		0.64521	679.27890	0.67928	645.209	15.49	0.92	0.00	0	1,300.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Put	18.00940		0.01801	16.97890	0.01698	18.009	15.49	0.08	0.00	0	1,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	609.16410		0.60916	642.95720	0.64296	609.164	15.51	0.90	0.00	0	39,222.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	556.37760		0.55638	589.65820	0.58966	556.378	15.55	0.88	0.00	0	2,150.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Put	29.17760		0.02918	27.35820	0.02736	29.178	15.55	0.12	0.00	0	200.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.52	Call	539.15990		0.53916	572.24140	0.57224	539.160	15.56	0.87	0.00	0	5,200.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.59	Call	480.56520		0.48057	512.82970	0.51283	480.565	15.61	0.83	0.00	0	12,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	472.42080		0.47242	504.55320	0.50455	472.421	15.61	0.83	0.00	0	1,300.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.62	Put	49.11370		0.04911	45.86820	0.04587	49.114	15.63	0.19	0.00	0	4,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.63	Put	51.15330		0.05115	47.76250	0.04776	51.153	15.63	0.19	0.00	0	250.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.64	Put	53.25520		0.05326	49.71500	0.04971	53.255	15.64	0.20	0.00	0	10,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.65	Put	55.42210		0.05542	51.72820	0.05173	55.422	15.64	0.20	0.00	0	15,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	424.85350		0.42485	456.10250	0.45610	424.853	15.65	0.79	0.00	0	2,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Call	379.66920		0.37967	409.88160	0.40988	379.669	15.69	0.75	0.00	0	500.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Put	72.46920		0.07247	67.58160	0.06758	72.469	15.69	0.25	0.00	0	500.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.80	Put	96.27200		0.09627	89.76640	0.08977	96.272	15.74	0.31	0.00	0	11,200.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.83	Call	303.66230		0.30366	331.58330	0.33158	303.662	15.75	0.67	0.00	0	660.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.84	Put	110.01830		0.11002	102.60560	0.10261	110.018	15.76	0.34	0.00	0	13,360.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Call	254.37240		0.25437	280.33350	0.28033	254.372	15.80	0.60	0.00	0	200.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Put	137.17240		0.13717	128.03350	0.12803	137.172	15.80	0.40	0.00	0	200.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.92	Put	141.38060		0.14138	131.98140	0.13198	141.381	15.81	0.40	0.00	0	1,500.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.95	Put	154.50120		0.15450	144.30440	0.14430	154.501	15.83	0.43	0.00	0	6,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	205.23940		0.20524	228.75870	0.22876	205.239	15.86	0.53	0.00	0	51,500.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Put	178.03940		0.17804	166.45870	0.16646	178.039	15.86	0.47	0.00	0	1,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	14.01	Put	182.99690		0.18300	171.13220	0.17113	182.997	15.86	0.48	0.00	0	50,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	14.04	Call	185.57050		0.18557	207.94320	0.20794	185.570	15.88	0.50	0.00	0	13,360.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	14.09	Call	163.77900		0.16378	184.71610	0.18472	163.779	15.99	0.46	0.00	0	1,500.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	14.12	Put	244.60810		0.24461	229.58210	0.22958	244.608	16.07	0.57	0.00	0	200.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	14.20	Call	123.24130		0.12324	141.03020	0.14103	123.241	16.27	0.37	0.00	0	1,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	14.24	Call	110.68760		0.11069	127.35710	0.12736	110.688	16.38	0.34	0.00	0	250.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	14.27	Put	344.78260		0.34478	325.52740	0.32553	344.783	16.45	0.68	0.00	0	10,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	14.28	Call	99.21140		0.09921	114.78440	0.11478	99.211	16.48	0.31	0.00	0	12,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	366.65740		0.36666	346.59340	0.34659	366.657	16.53	0.70	0.00	0	12,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	77.00600		0.07701	90.22880	0.09023	77.006	16.71	0.26	0.00	0	580.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Put	419.80600		0.41981	397.92880	0.39793	419.806	16.71	0.74	0.00	0	8,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	52.56430		0.05256	62.75450	0.06275	52.564	17.04	0.19	0.00	0	55,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Put	525.36430		0.52536	500.45450	0.50045	525.364	17.04	0.81	0.00	0	201.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	14.70	Call	28.31350		0.02831	34.81160	0.03481	28.313	17.56	0.11	0.00	0	500.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	14.75	Call	24.13500		0.02414	29.89430	0.02989	24.135	17.69	0.10	0.00	0	200.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	14.83	Call	18.68200		0.01868	23.31970	0.02332	18.682	17.90	0.08	0.00	0	6,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	18.08900		0.01809	22.60050	0.02260	18.089	17.93	0.08	0.00	0	5,752.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	11.84160		0.01184	14.95610	0.01496	11.842	18.28	0.05	0.00	0	8,210.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	10.72800		0.01073	13.57950	0.01358	10.728	18.37	0.05	0.00	0	130,600.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	15.30	Call	3.94280		0.00394	5.06870	0.00507	3.943	19.18	0.02	0.00	0	1,000.00	

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\$ / R	On 11/12/2015	Foreign Exchange Future	15.42	Call	2.63230	0.00263		3.39340	0.00339	2.632	19.51	0.01	0.00	0	11,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	15.57	Call	1.76710	0.00177		2.29820	0.00230	1.767	20.17	0.01	0.00	0	39,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	1.03260	0.00103		1.36320	0.00136	1.033	21.29	0.01	0.00	0	53,000.00	
\$ / R	On 21/12/2015	Any day expiry			14.05230	14.05230		14.08840	14.08840		15.95	0.00	0.00	0	250.00	
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	0.01530	0.00002		0.01170	0.00001	0.015	25.55	0.00	0.00	0	300.00	
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	0.02140	0.00002		0.02110	0.00002	0.021	23.06	0.00	0.00	0	250.00	
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	202.21650	0.20222		220.30960	0.22031	202.217	16.21	0.45	0.00	0	250.00	
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	0.51450	0.00051		0.52010	0.00052	0.515	29.61	0.00	0.00	0	300.00	
\$ / R	On 22/12/2015	Any day expiry			14.05480	14.05480		14.09100	14.09100		16.04	0.00	0.00	0	0.00	
\$ / R	On 22/12/2015	Any day expiry	13.89	Call	337.21900	0.33722		361.98970	0.36199	337.219	15.94	0.61	0.00	0	15,000.00	
\$ / R	On 22/12/2015	Any day expiry	13.90	Call	331.37380	0.33137		355.95640	0.35596	331.374	15.95	0.61	0.00	0	10,000.00	
\$ / R	On 29/12/2015	Any day expiry			14.07250	14.07250		14.10930	14.10930		15.73	0.00	0.00	0	0.00	
\$ / R	On 29/12/2015	Any day expiry	13.50	Put	69.20220	0.06920		63.38640	0.06339	69.202	15.37	0.19	0.00	0	100.00	
\$ / R	On 29/12/2015	Any day expiry	13.92	Call	353.56850	0.35357		377.96570	0.37797	353.568	15.65	0.60	0.00	0	100.00	
\$ / R	On 12/01/2016	Any day expiry			14.10900	14.10900		14.14620	14.14620		15.38	0.00	0.00	0	4,390.00	
\$ / R	On 13/01/2016	Any day expiry			14.11160	14.11160		14.14880	14.14880		15.38	0.00	0.00	0	1,650.00	
\$ / R	On 27/01/2016	Any day expiry			14.14810	14.14810		14.18540	14.18540		15.23	0.00	0.00	0	0.00	
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	2.55830	0.00256		2.63500	0.00264	2.558	17.98	0.01	0.00	0	250.00	
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	1,205.34050	1.20534		1,241.87660	1.24188	1,205.341	14.39	0.93	0.00	0	4,600.00	
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	1,078.75970	1.07876		1,114.62900	1.11463	1,078.760	14.43	0.90	0.00	0	3,600.00	
\$ / R	On 27/01/2016	Any day expiry	13.50	Put	107.06140	0.10706		101.51850	0.10152	107.061	14.57	0.21	0.00	0	150.00	
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	238.58580	0.23859		254.75620	0.25476	238.586	15.97	0.38	0.00	0	250.00	
\$ / R	On 27/01/2016	Any day expiry	15.32	Call	80.28520	0.08029		87.84920	0.08785	80.285	17.81	0.15	0.00	0	150.00	
\$ / R	On 29/01/2016	Any day expiry			14.15310	14.15310		14.19040	14.19040		15.30	0.00	0.00	0	0.00	
\$ / R	On 29/01/2016	Any day expiry	13.74	Put	183.48830	0.18349		174.27340	0.17427	183.488	14.89	0.31	0.00	0	100.00	
\$ / R	On 29/01/2016	Any day expiry	14.26	Call	323.49500	0.32349		342.28780	0.34229	323.495	15.54	0.47	0.00	0	100.00	
\$ / R	On 12/02/2016	Any day expiry			14.18790	14.18790		14.22540	14.22540		15.55	0.00	57,127.20	4	42.00	
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	3.45680	0.00346		3.23980	0.00324	3.457	18.30	0.01	0.00	0	1,000.00	
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	111.80400	0.11180		117.73670	0.11774	111.804	18.15	0.18	0.00	0	1,000.00	
\$ / R	On 19/02/2016	Any day expiry			14.20530	14.20530		14.24290	14.24290		15.59	0.00	0.00	0	0.00	
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	570.58600	0.57059		590.93420	0.59093	570.586	15.28	0.62	0.00	0	3,600.00	
\$ / R	On 19/02/2016	Any day expiry	14.30	Put	487.50640	0.48751		463.78010	0.46378	487.506	15.80	0.52	0.00	0	100.00	
\$ / R	On 19/02/2016	Any day expiry	14.91	Call	212.01120	0.21201		220.18590	0.22019	212.011	17.12	0.30	0.00	0	100.00	
\$ / R	On 25/02/2016	Any day expiry			14.22030	14.22030		14.25790	14.25790		15.60	0.00	0.00	0	0.00	
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	6.96650	0.00697		6.35920	0.00636	6.966	17.43	0.02	0.00	0	250.00	
\$ / R	On 25/02/2016	Any day expiry	13.50	Put	149.33070	0.14933		138.66490	0.13866	149.331	14.82	0.23	0.00	0	150.00	
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	246.95310	0.24695		255.46410	0.25546	246.953	16.98	0.32	0.00	0	250.00	
\$ / R	On 25/02/2016	Any day expiry	15.64	Call	115.80430	0.11580		119.87230	0.11987	115.804	18.72	0.17	0.00	0	150.00	
\$ / R	On 29/02/2016	Any day expiry			14.23020	14.23020		14.26790	14.26790		15.70	0.00	114,500.00	8	133.00	
\$ / R	On 29/02/2016	Any day expiry	13.92	Put	304.44980	0.30445		286.85940	0.28686	304.450	15.29	0.37	0.00	0	100.00	
\$ / R	On 29/02/2016	Any day expiry	14.60	Call	324.81530	0.32482		335.59140	0.33559	324.815	16.45	0.40	0.00	0	100.00	
\$ / R	On 11/03/2016	Any day expiry			14.25780	14.25780		14.29570	14.29570		15.84	0.00	0.00	0	272.00	
\$ / R	On 14/03/2016	Foreign Exchange Future			14.26530	14.26530		14.30320	14.30320		15.80	0.00	119,757,193.50	8,395	92,023.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	3.16320	0.00316		2.78320	0.00278	3.163	18.98	0.01	0.00	0	1,500.00	

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	11.55	Put	6.82860	0.00683	6.15790	0.00616	6.829	17.71	0.01	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	7.39880	0.00740	6.66660	0.00667	7.399	17.60	0.01	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	10.17290	0.01017	9.14060	0.00914	10.173	17.13	0.02	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	10.66710	0.01067	9.58140	0.00958	10.667	17.06	0.02	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	12.10110	0.01210	10.85970	0.01086	12.101	16.88	0.02	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	12.88590	0.01289	11.55990	0.01156	12.886	16.78	0.03	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	13.93600	0.01394	12.49600	0.01250	13.936	16.67	0.03	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	16.54470	0.01654	14.82340	0.01482	16.545	16.41	0.03	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	20.87010	0.02087	18.68380	0.01868	20.870	16.06	0.04	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	1,747.80420	1.74780	1,782.29400	1.78229	1,747.804	15.39	0.94	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	43.25980	0.04326	38.75140	0.03875	43.260	14.94	0.08	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	1,512.61030	1.51261	1,545.59750	1.54560	1,512.610	14.80	0.91	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	62.93240	0.06293	56.85820	0.05686	62.932	14.72	0.11	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	84.88970	0.08489	77.46080	0.07746	84.890	14.77	0.14	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	1,167.76260	1.16776	1,197.26070	1.19726	1,167.763	14.81	0.84	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	114.22870	0.11423	105.21780	0.10522	114.229	14.83	0.18	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	936.61160	0.93661	962.91960	0.96292	936.612	14.91	0.76	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	900.65400	0.90065	926.40200	0.92640	900.654	14.93	0.75	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.63	Put	211.30630	0.21131	197.10430	0.19710	211.306	15.03	0.28	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	254.39840	0.25440	238.75400	0.23875	254.398	15.18	0.32	0.00	0	4,350.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	763.51390	0.76351	785.65170	0.78565	763.514	15.19	0.68	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	658.21440	0.65821	678.25500	0.67826	658.214	15.41	0.62	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	625.62400	0.62562	644.98930	0.64499	625.624	15.49	0.60	0.00	0	1,750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	574.06170	0.57406	592.32960	0.59233	574.062	15.61	0.57	0.00	0	9,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	460.58460	0.46058	439.89620	0.43990	460.585	15.74	0.46	0.00	0	800.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	521.24780	0.52125	538.35730	0.53836	521.248	15.75	0.54	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	478.23400	0.47823	493.04130	0.49304	478.234	15.92	0.50	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	407.05250	0.40705	419.91780	0.41992	407.053	16.31	0.45	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	376.99790	0.37700	389.02850	0.38903	376.998	16.50	0.42	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	343.21550	0.34322	354.29220	0.35429	343.216	16.72	0.39	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	328.87280	0.32887	339.54530	0.33955	328.873	16.83	0.38	0.00	0	29,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.03	Call	259.22870	0.25923	267.80130	0.26780	259.229	17.41	0.31	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.25	Call	215.63520	0.21564	222.87860	0.22288	215.635	17.87	0.27	0.00	0	4,350.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	212.08240	0.21208	219.21500	0.21922	212.082	17.91	0.26	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	161.84230	0.16184	167.41980	0.16742	161.842	18.61	0.21	0.00	0	1,400.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	143.17060	0.14317	148.52240	0.14852	143.171	18.91	0.18	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.11	Call	106.03580	0.10604	110.06320	0.11006	106.036	19.55	0.14	0.00	0	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	77.36260	0.07736	80.34520	0.08035	77.363	20.25	0.11	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	63.61470	0.06361	66.08940	0.06609	63.615	20.69	0.09	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	4.19780	0.00420	4.55800	0.00456	4.198	24.99	0.01	0.00	0	1,500.00
\$ / R	On 16/03/2016	Any day expiry			14.27040	14.27040	14.30820	14.30820		15.85	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	134.13680	0.13414	124.16500	0.12416	134.137	14.89	0.20	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	372.37790	0.37238	383.80170	0.38380	372.378	16.62	0.41	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			14.28790	14.28790	14.32590	14.32590		15.94	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 23/03/2016	Any day expiry	13.67	Put	235.26240	0.23526	219.96490	0.21996	235.262	15.10	0.29	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	300.20190	0.30020	309.61290	0.30961	300.202	17.29	0.34	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			14.30300	14.30300	14.34100	14.34100		15.93	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	11.26400	0.01126	10.25760	0.01026	11.264	16.53	0.02	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	186.70860	0.18671	174.23580	0.17424	186.709	14.94	0.24	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	256.48120	0.25648	264.42050	0.26442	256.481	17.86	0.29	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	150.91280	0.15091	156.13750	0.15614	150.913	19.26	0.18	0.00	0	150.00
\$ / R	On 18/04/2016	Any day expiry			14.35320	14.35320	14.39140	14.39140		16.07	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	383.72190	0.38372	364.62030	0.36462	383.722	15.52	0.37	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	278.33560	0.27834	286.43910	0.28644	278.336	18.21	0.29	0.00	0	17,896.00
\$ / R	On 26/04/2016	Any day expiry			14.37330	14.37330	14.41150	14.41150		16.10	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	13.95970	0.01396	13.24130	0.01324	13.960	15.81	0.02	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	212.88780	0.21289	198.89600	0.19890	212.888	14.99	0.24	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	257.84610	0.25785	265.19860	0.26520	257.846	18.71	0.26	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	171.96220	0.17196	177.49470	0.17749	171.962	19.79	0.18	0.00	0	150.00
\$ / R	On 10/05/2016	Any day expiry			14.40840	14.40840	14.44680	14.44680		16.18	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	558.59310	0.55859	537.07950	0.53708	558.593	16.00	0.45	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	318.51900	0.31852	327.37860	0.32738	318.519	18.37	0.30	0.00	0	8,403.00
\$ / R	On 27/05/2016	Any day expiry			14.45110	14.45110	14.48980	14.48980		16.31	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	16.35770	0.01636	14.88630	0.01489	16.358	15.14	0.03	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	236.67530	0.23668	221.80780	0.22181	236.675	15.01	0.24	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	259.13720	0.25914	267.17460	0.26717	259.137	19.53	0.24	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	189.37220	0.18937	195.49980	0.19550	189.372	20.41	0.18	0.00	0	150.00
\$ / R	On 06/06/2016	Any day expiry			14.47700	14.47700	14.51580	14.51580		16.41	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	34.46720	0.03447	32.16720	0.03217	34.467	14.77	0.05	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	401.67400	0.40167	411.99840	0.41200	401.674	18.25	0.34	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			14.48470	14.48470	14.52360	14.52360		16.44	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			14.49510	14.49510	14.53390	14.53390		16.44	0.00	44,137,579.50	3,045	31,073.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	33.24430	0.03324	30.12840	0.03013	33.244	14.70	0.05	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	111.41980	0.11142	102.62540	0.10263	111.420	14.71	0.13	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	126.35350	0.12635	116.62530	0.11663	126.354	14.71	0.15	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	168.04770	0.16805	155.51850	0.15552	168.048	14.83	0.18	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	1,244.26820	1.24427	1,268.53940	1.26854	1,244.268	15.05	0.76	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	249.16820	0.24917	234.63940	0.23464	249.168	15.05	0.24	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	258.47840	0.25848	243.76840	0.24377	258.478	15.07	0.25	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	934.85590	0.93486	910.68620	0.91069	934.856	17.10	0.55	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	555.01730	0.55502	569.12440	0.56912	555.017	17.25	0.43	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	534.17620	0.53418	547.84560	0.54785	534.176	17.38	0.42	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	282.81600	0.28282	290.59890	0.29060	282.816	19.68	0.24	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	242.37650	0.24238	249.02280	0.24902	242.377	20.13	0.21	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.81	Call	210.70680	0.21071	216.44790	0.21645	210.707	20.56	0.19	0.00	0	2,310.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	198.68260	0.19868	204.07580	0.20408	198.683	20.74	0.18	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	186.59350	0.18659	191.63510	0.19164	186.593	20.94	0.17	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	126.13760	0.12614	128.09360	0.12809	126.138	23.27	0.11	0.00	0	6,600.00

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 28/06/2016	Any day expiry			14.53390	14.53390		14.57290	14.57290		16.59	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 28/06/2016	Any day expiry	16.11100	0.01611	15.69430	0.01569	16.111	14.26	0.03	0.00	0	250.00			
\$ / R	13.50	Put	On 28/06/2016	Any day expiry	260.36430	0.26036	245.89140	0.24589	260.364	15.11	0.24	0.00	0	150.00			
\$ / R	16.62	Call	On 28/06/2016	Any day expiry	263.62710	0.26363	269.08880	0.26909	263.627	20.30	0.22	0.00	0	250.00			
\$ / R	17.04	Call	On 28/06/2016	Any day expiry	217.06260	0.21706	221.51060	0.22151	217.063	20.93	0.18	0.00	0	150.00			
\$ / R			On 27/07/2016	Any day expiry	14.60910	14.60910	14.64820	14.64820		16.76	0.00	0.00	0	0.00			
\$ / R	11.80	Put	On 27/07/2016	Any day expiry	15.65550	0.01566	15.41220	0.01541	15.655	13.60	0.02	0.00	0	250.00			
\$ / R	13.50	Put	On 27/07/2016	Any day expiry	279.07000	0.27907	265.94370	0.26594	279.070	15.18	0.24	0.00	0	150.00			
\$ / R	17.13	Call	On 27/07/2016	Any day expiry	264.76140	0.26476	267.51680	0.26752	264.761	21.09	0.20	0.00	0	250.00			
\$ / R	17.45	Call	On 27/07/2016	Any day expiry	233.60060	0.23360	235.39110	0.23539	233.601	21.58	0.18	0.00	0	150.00			
\$ / R			On 11/08/2016	Any day expiry	14.64790	14.64790	14.68720	14.68720		16.87	0.00	0.00	0	0.00			
\$ / R	12.70	Put	On 11/08/2016	Any day expiry	98.57450	0.09857	91.45670	0.09146	98.575	14.40	0.11	0.00	0	2,000.00			
\$ / R	15.52	Call	On 11/08/2016	Any day expiry	564.80790	0.56481	575.17220	0.57517	564.808	18.44	0.38	0.00	0	2,000.00			
\$ / R			On 26/08/2016	Any day expiry	14.68680	14.68680	14.72620	14.72620		16.97	0.00	0.00	0	0.00			
\$ / R	11.80	Put	On 26/08/2016	Any day expiry	14.66010	0.01466	12.86690	0.01287	14.660	12.96	0.02	0.00	0	250.00			
\$ / R	13.50	Put	On 26/08/2016	Any day expiry	296.02020	0.29602	283.67270	0.28367	296.020	15.23	0.24	0.00	0	150.00			
\$ / R	17.70	Call	On 26/08/2016	Any day expiry	267.80330	0.26780	266.69680	0.26670	267.803	21.98	0.19	0.00	0	250.00			
\$ / R	17.93	Call	On 26/08/2016	Any day expiry	253.77430	0.25377	251.87470	0.25187	253.774	22.50	0.18	0.00	0	150.00			
\$ / R			On 06/09/2016	Any day expiry	14.71570	14.71570	14.75570	14.75570		16.97	0.00	0.00	0	0.00			
\$ / R	13.50	Put	On 06/09/2016	Any day expiry	300.57940	0.30058	287.87430	0.28787	300.579	15.22	0.24	0.00	0	10,000.00			
\$ / R	17.74	Call	On 06/09/2016	Any day expiry	285.88220	0.28588	284.78520	0.28479	285.882	22.07	0.20	0.00	0	10,000.00			
\$ / R	17.80	Call	On 06/09/2016	Any day expiry	281.99820	0.28200	280.68270	0.28068	281.998	22.20	0.19	0.00	0	10,000.00			
\$ / R			On 08/09/2016	Any day expiry	14.72100	14.72100	14.76110	14.76110		16.98	0.00	0.00	0	0.00			
\$ / R	13.78	Put	On 08/09/2016	Any day expiry	399.52520	0.39953	385.82520	0.38583	399.525	15.47	0.29	0.00	0	48,990.00			
\$ / R	17.30	Call	On 08/09/2016	Any day expiry	332.10070	0.33210	333.96500	0.33397	332.101	21.34	0.23	0.00	0	48,990.00			
\$ / R			On 15/09/2016	Any day expiry	14.73950	14.73950	14.77980	14.77980		17.06	0.00	0.00	0	259.00			
\$ / R			On 19/09/2016	Foreign Exchange Future	14.75010	14.75010	14.79060	14.79060		17.05	0.00	14,750,100.00	1,000	13,149.00			
\$ / R	13.24	Put	On 19/09/2016	Foreign Exchange Future	228.09780	0.22810	215.97260	0.21597	228.098	14.94	0.19	0.00	0	405.00			
\$ / R	17.50	Call	On 19/09/2016	Foreign Exchange Future	331.76790	0.33177	333.36600	0.33337	331.768	21.62	0.22	0.00	0	405.00			
\$ / R	17.70	Call	On 19/09/2016	Foreign Exchange Future	311.46280	0.31146	312.38490	0.31238	311.463	21.92	0.21	0.00	0	10,000.00			
\$ / R			On 28/09/2016	Any day expiry	14.77390	14.77390	14.81470	14.81470		17.07	0.00	0.00	0	0.00			
\$ / R	11.80	Put	On 28/09/2016	Any day expiry	12.95210	0.01295	12.66960	0.01267	12.952	12.27	0.02	0.00	0	250.00			
\$ / R	13.50	Put	On 28/09/2016	Any day expiry	310.52610	0.31053	296.69890	0.29670	310.526	15.23	0.24	0.00	0	150.00			
\$ / R	18.25	Call	On 28/09/2016	Any day expiry	294.97080	0.29497	292.70480	0.29270	294.971	23.15	0.19	0.00	0	250.00			
\$ / R	18.41	Call	On 28/09/2016	Any day expiry	286.48380	0.28648	283.76030	0.28376	286.484	23.51	0.18	0.00	0	150.00			
\$ / R			On 26/10/2016	Any day expiry	14.84800	14.84800	14.88980	14.88980		17.23	0.00	0.00	0	0.00			
\$ / R	11.80	Put	On 26/10/2016	Any day expiry	12.71180	0.01271	12.64070	0.01264	12.712	11.93	0.02	0.00	0	250.00			
\$ / R	13.50	Put	On 26/10/2016	Any day expiry	321.26910	0.32127	306.68120	0.30668	321.269	15.23	0.23	0.00	0	150.00			
\$ / R	18.77	Call	On 26/10/2016	Any day expiry	316.64410	0.31664	311.30260	0.31130	316.644	24.19	0.19	0.00	0	250.00			
\$ / R	18.85	Call	On 26/10/2016	Any day expiry	312.95990	0.31296	307.39550	0.30740	312.960	24.36	0.18	0.00	0	150.00			
\$ / R			On 28/11/2016	Any day expiry	14.93540	14.93540	14.97890	14.97890		17.38	0.00	0.00	0	0.00			
\$ / R	11.80	Put	On 28/11/2016	Any day expiry	13.05030	0.01305	12.99180	0.01299	13.050	11.67	0.02	0.00	0	250.00			
\$ / R	13.50	Put	On 28/11/2016	Any day expiry	332.53300	0.33253	316.91120	0.31691	332.533	15.23	0.23	0.00	0	150.00			
\$ / R	19.40	Call	On 28/11/2016	Any day expiry	344.10230	0.34410	339.37010	0.33937	344.102	25.37	0.19	0.00	0	400.00			

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 14/12/2016	Any day expiry		14.98170	14.98170		15.02460	15.02460		17.51	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future		14.99620	14.99620		15.03900	15.03900		17.53	0.00	0.00	0	1,060.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	14.30530	0.01431	14.13200	0.01413	14.305	11.68	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	338.89210	0.33889	323.94140	0.32394	338.892	15.24	0.23	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	336.32210	0.33632	335.11160	0.33511	336.322	25.26	0.18	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	329.29990	0.32930	328.05510	0.32806	329.300	25.26	0.18	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future		15.23930	15.23930		15.27940	15.27940		18.08	0.00	0.00	0	0.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future		14.02720	14.02720		14.06230	14.06230		15.89	0.00	827,604.80	59	1,110.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future		14.26530	14.26530		14.30320	14.30320		15.80	0.00	1,198,285.20	84	383.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future		14.49510	14.49510		14.53390	14.53390		16.44	0.00	579,804.00	40	179.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future		14.75010	14.75010		14.79060	14.79060		17.05	0.00	0.00	0	55.00
£ / R	On 11/12/2015	Foreign Exchange Future		21.13880	21.13880		21.34620	21.34620		14.00	0.00	40,142,581.20	1,899	40,195.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	0.00450	0.00000	0.19140	0.00019	0.005	19.20	0.00	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	1,743.72800	1.74373	1,950.58210	1.95058	1,743.728	18.71	0.98	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.00	Call	1,152.09310	1.15209	1,356.86110	1.35686	1,152.093	15.34	0.95	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.12	Put	17.11730	0.01712	13.01450	0.01301	17.117	14.76	0.06	0.00	0	12,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.23	Put	24.68680	0.02469	15.74120	0.01574	24.687	14.68	0.08	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	842.68340	0.84268	1,035.93840	1.03594	842.683	14.60	0.90	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.75	Put	108.62110	0.10862	69.62340	0.06962	108.621	14.29	0.27	0.00	0	6,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	482.87560	0.48288	649.63190	0.64963	482.876	14.28	0.72	0.00	0	18,900.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.81	Put	125.60640	0.12561	81.54010	0.08154	125.606	14.25	0.30	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.20	Put	287.77670	0.28778	200.90310	0.20090	287.777	14.05	0.53	0.00	0	3,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.35	Call	167.64120	0.16764	265.35350	0.26535	167.641	14.20	0.38	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	121.24840	0.12125	201.42290	0.20142	121.248	14.35	0.30	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Put	482.44840	0.48245	355.22290	0.35522	482.448	14.35	0.70	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.82	Call	56.48960	0.05649	104.88940	0.10489	56.490	14.67	0.16	0.00	0	10,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	23.20	Call	4.38810	0.00439	7.09940	0.00710	4.388	19.48	0.01	0.00	0	10,000.00
£ / R	On 12/01/2016	Any day expiry		22.17890	22.17890		22.40040	22.40040		14.79	0.00	0.00	0	2.00
£ / R	On 29/02/2016	Any day expiry		22.19040	22.19040		22.41220	22.41220		14.90	0.00	0.00	0	47.00
£ / R	On 14/03/2016	Foreign Exchange Future		21.50390	21.50390		21.71700	21.71700		14.34	0.00	31,825,772.00	1,480	9,232.00
£ / R	On 13/06/2016	Foreign Exchange Future		21.85720	21.85720		22.07420	22.07420		15.07	0.00	8,742,880.00	400	425.00
£ / R	On 08/09/2016	Any day expiry		22.21100	22.21100		22.43200	22.43200		15.80	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	723.01500	0.72302	651.08300	0.65108	723.015	15.06	0.34	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	425.33060	0.42533	464.60820	0.46461	425.331	19.31	0.21	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future		22.25660	22.25660		22.47820	22.47820		15.86	0.00	0.00	0	200.00
¥ / R	On 11/12/2015	Foreign Exchange Future		0.11444	0.11444		0.11450	0.11450		21.42	0.00	0.00	0	7,990.00
¥ / R	On 14/03/2016	Foreign Exchange Future		0.11668	0.11668		0.11677	0.11677		14.64	0.00	5,717.17	49	1,422.00
¥ / R	On 13/06/2016	Foreign Exchange Future		0.11890	0.11890		0.11901	0.11901		15.49	0.00	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future		14.92870	14.92870		14.97870	14.97870		15.41	0.00	68,537,661.70	4,591	85,283.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	0.56990	0.00057	0.48760	0.00049	0.570	22.50	0.00	0.00	0	6,877.00



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	13.85	Put	4.80490		0.00480		5.02690	0.00503	4.805	17.51	0.02	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	5.39800		0.00540		5.70780	0.00571	5.398	17.12	0.03	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.03	Put	7.39850		0.00740		8.01190	0.00801	7.399	16.09	0.04	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	19.43160		0.01943		18.65530	0.01866	19.432	14.84	0.09	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.80	Put	137.86220		0.13786		125.16250	0.12516	137.862	15.28	0.39	0.00	0	65,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.78	Call	15.02880		0.01503		20.30620	0.02031	15.029	16.75	0.06	0.00	0	6,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.31	Call	3.64950		0.00365		4.85040	0.00485	3.649	19.10	0.02	0.00	0	25,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	2.24080		0.00224		2.99250	0.00299	2.241	19.88	0.01	0.00	0	6,877.00
€ / R	On 29/12/2015	Any day expiry			14.98420		14.98420		15.03660	15.03660		15.30	0.00	0.00	0	0.00
€ / R	On 29/12/2015	Any day expiry	15.30	Put	479.49210		0.47949		450.89320	0.45089	479.492	15.78	0.66	0.00	0	100.00
€ / R	On 29/12/2015	Any day expiry	15.70	Call	75.80070		0.07580		90.53960	0.09054	75.801	16.42	0.19	0.00	0	100.00
€ / R	On 25/01/2016	Any day expiry			15.07520		15.07520		15.12880	15.12880		14.95	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	487.70850		0.48771		528.74080	0.52874	487.708	14.80	0.61	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	448.77040		0.44877		488.38640	0.48839	448.770	14.84	0.58	0.00	0	1,000.00
€ / R	On 29/01/2016	Any day expiry			15.08270		15.08270		15.13560	15.13560		15.04	0.00	0.00	0	0.00
€ / R	On 29/01/2016	Any day expiry	15.15	Put	422.16190		0.42216		401.41660	0.40142	422.162	15.12	0.51	0.00	0	100.00
€ / R	On 29/01/2016	Any day expiry	15.52	Call	225.29520		0.22530		249.79640	0.24980	225.295	15.69	0.35	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry			15.09610		15.09610		15.14910	15.14910		15.03	0.00	0.00	0	0.00
€ / R	On 19/02/2016	Any day expiry	15.40	Put	628.01260		0.62801		598.74350	0.59874	628.013	15.50	0.59	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry	16.06	Call	160.77790		0.16078		174.08200	0.17408	160.778	16.57	0.23	0.00	0	100.00
€ / R	On 14/03/2016	Foreign Exchange Future			15.22570		15.22570		15.27960	15.27960		15.27	0.00	39,906,559.70	2,621	33,742.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	23.84970		0.02385		21.40680	0.02141	23.850	16.51	0.04	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	28.79250		0.02879		25.81310	0.02581	28.793	16.11	0.05	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	69.53960		0.06954		62.66920	0.06267	69.540	14.64	0.11	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	96.02730		0.09603		87.58710	0.08759	96.027	14.65	0.15	0.00	0	17,534.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	233.70440		0.23370		218.10620	0.21811	233.704	14.74	0.29	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	676.25090		0.67625		710.38420	0.71038	676.251	14.99	0.62	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	377.46930		0.37747		356.86090	0.35686	377.469	15.04	0.40	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Call	451.25710		0.45126		477.32660	0.47733	451.257	15.46	0.47	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	595.55710		0.59556		567.72660	0.56773	595.557	15.46	0.53	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	272.16780		0.27217		289.42790	0.28943	272.168	16.38	0.32	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	260.41090		0.26041		277.02320	0.27702	260.411	16.46	0.31	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	228.31320		0.22831		242.90980	0.24291	228.313	16.71	0.28	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	200.19740		0.20020		212.99380	0.21299	200.197	16.96	0.25	0.00	0	36,640.00
€ / R	On 13/06/2016	Foreign Exchange Future			15.51530		15.51530		15.57130	15.57130		15.67	0.00	0.00	0	4,389.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	186.94460		0.18694		170.71720	0.17072	186.945	14.56	0.19	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	561.05750		0.56106		582.83130	0.58283	561.058	16.34	0.43	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			15.84670		15.84670		15.90620	15.90620		16.19	0.00	7,923,350.00	500	700.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.16860		16.16860		16.23050	16.23050		16.58	0.00	0.00	0	4,500.00
10Y STND	On 17/12/2025	Interest Rate Swap			100.90170		100.90170		100.87327	100.87327			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			99.88373		99.88373		99.89783	99.89783			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
2Y STND	On 18/12/2017	Interest Rate Swap			99.96197		99.96197		99.96675	99.96675			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			99.43533		99.43533		99.47295	99.47295			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			473.31300		473.31300		473.33200	473.33200			0.00	0.00	0	2.00
AL37	On 05/05/2016	Index Future			481.56700		481.56700		481.58900	481.58900			0.00	0.00	0	0.00
AL7T	On 04/02/2016	Index Future			555.05600		555.05600		554.99400	554.99400			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			564.73500		564.73500		564.67600	564.67600			0.00	0.00	0	0.00
ALBI	On 04/02/2016	Index Future			506.48100		506.48100		506.33700	506.33700			0.00	0.00	0	611.00
ALBI	On 05/05/2016	Index Future			515.31300		515.31300		515.17000	515.17000			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future			524.79200		524.79200		524.65400	524.65400			0.00	0.00	0	0.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			10.13810		10.13810		10.12360	10.12360		14.36	0.00	0.00	0	14,347.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	1.95000		0.00195		2.54440	0.00254	1.950	18.29	0.01	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	543.92870		0.54393		531.28500	0.53129	543.929	14.89	0.96	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	98.22300		0.09822		101.24800	0.10125	98.223	14.48	0.43	0.00	0	201.00
AU\$ / R	On 15/01/2016	Any day expiry			10.18300		10.18300		10.16890	10.16890		12.70	0.00	0.00	0	3.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			10.26060		10.26060		10.24610	10.24610		11.90	0.00	1,128,666.00	110	7,543.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	95.43380		0.09543		99.24710	0.09925	95.434	11.98	0.23	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	214.09580		0.21410		210.14050	0.21014	214.096	12.25	0.43	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	39.58170		0.03958		39.44580	0.03945	39.582	14.66	0.10	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			10.38380		10.38380		10.36860	10.36860		12.83	0.00	0.00	0	250.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			10.52510		10.52510		10.51000	10.51000		13.82	0.00	0.00	0	500.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			10.52860		10.52860		10.53120	10.53120		13.93	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			10.70640		10.70640		10.71040	10.71040		12.49	0.00	0.00	0	2.00
CF CANDO CAGJ	On 22/12/2015	Can-Do Future			117.67940		117.67940		132.31080	132.31080			0.00	0.00	0	10,000.00
CHF / R	On 11/12/2015	Foreign Exchange Future			13.78790		13.78790		13.81590	13.81590		16.04	0.00	0.00	0	6,549.00
CHF / R	On 14/03/2016	Foreign Exchange Future			14.09640		14.09640		14.12730	14.12730		15.90	0.00	733,012.80	52	1,209.00
CNH / R	On 11/12/2015	Foreign Exchange Future			2.17930		2.17930		2.18470	2.18470		16.84	0.00	0.00	0	25,268.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.19580		2.19580		2.20070	2.20070		15.61	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future			2.00450		2.00450		2.01140	2.01140		17.66	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.04590		2.04590		2.05330	2.05330		18.88	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

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
EL28	On 05/05/2016	Bond Future	128.72427		128.72427		128.74127	128.74127			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	9.99066	82.56905		10.00192	82.49124				0.00	0.00	0	6,569.00
ES33	On 05/05/2016	Bond Future	10.07330	80.22001		10.08485	80.14134				0.00	0.00	0	0.00
ES33	On 04/08/2016	Bond Future	10.14768	81.71275		10.15938	81.63412				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	503.36700	503.36700		503.29200	503.29200				0.00	0.00	0	451.00
GOVI	On 05/05/2016	GOVI	512.14500	512.14500		512.07200	512.07200				0.00	0.00	0	146.00
GOVI	On 04/08/2016	GOVI	521.56500	521.56500		521.50000	521.50000				0.00	0.00	0	0.00
I2025	On 04/02/2016	Bond Future	123.85080	123.85080		123.86766	123.86766				0.00	0.00	0	950.00
I2025	On 05/05/2016	Bond Future	125.99810	125.99810		126.01644	126.01644				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	106.16806	106.16806		106.18235	106.18235				0.00	0.00	0	185.00
I2033	On 05/05/2016	Bond Future	107.03432	107.03432		107.04984	107.04984				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	129.88781	129.88781		129.90531	129.90531				0.00	0.00	0	16,637.00
I2038	On 05/05/2016	Bond Future	132.13992	132.13992		132.15883	132.15883				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	132.24360	132.24360		132.26110	132.26110				0.00	0.00	0	11,598.00
I2046	On 05/05/2016	Bond Future	133.10769	133.10769		133.12674	133.12674				0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2050	On 04/02/2016	Bond Future		139.42478	139.42478		138.76878	138.76878			0.00	14,081,902.78	101	9,973.00
I2050	On 05/05/2016	Bond Future		141.84200	141.84200		141.17571	141.17571			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		238.50200	238.50200		238.29100	238.29100			0.00	7,155,060.00	3	1,038.00
IGOV	On 05/05/2016	Index Future		242.63500	242.63500		242.42300	242.42300			0.00	0.00	0	21.00
IGOV	On 04/08/2016	Index Future		247.14300	247.14300		246.93100	246.93100			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future		645.29700	645.29700		644.78000	644.78000			0.00	0.00	0	157.00
ILBI	On 05/05/2016	Index Future		656.35600	656.35600		655.83100	655.83100			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.51000	93.49000		6.51000	93.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future		6.53000	93.47000		6.53000	93.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future		6.62000	93.38000		6.62000	93.38000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		6.77000	93.23000		6.77000	93.23000			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 18/05/2016	Jibar Tradeable Future		6.94000	93.06000		6.94000	93.06000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		6.97000	93.03000		6.97000	93.03000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.18000	92.82000		7.18000	92.82000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.35000	92.65000		7.35000	92.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.52000	92.48000		7.52000	92.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.66000	92.34000		7.66000	92.34000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.79000	92.21000		7.79000	92.21000			0.00	0.00	0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future		0.13740	0.13740		0.13740	0.13740			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future		0.13700	0.13700		0.13700	0.13700			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future		0.13690	0.13690		0.13690	0.13690			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future		0.13630	0.13630		0.13630	0.13630			0.00	0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future		0.07040	0.07040		0.07060	0.07060			0.00	0.00	0	28,268.00
NGN / R	On 14/03/2016	Foreign Exchange Future		0.06690	0.06690		0.06680	0.06680			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future		0.06410	0.06410		0.06400	0.06400			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future		0.06180	0.06180		0.06180	0.06180			0.00	0.00	0	0.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future		9.15880	9.15880		9.15650	9.15650		11.94	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future		9.25610	9.25610		9.25520	9.25520		11.28	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future		9.35710	9.35710		9.35510	9.35510		13.02	0.00	0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future		1.06430	1.06430		1.06520	1.06520			0.00	0.00	0	90.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future		1.06730	1.06730		1.06830	1.06830			0.00	0.00	0	50.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future		1.07040	1.07040		1.07140	1.07140			0.00	0.00	0	0.00
R186	On 04/02/2016	Bond Future		8.49180	115.47979		8.49248	115.47458		9.44	0.00	0.00	0	51,304.00
R186	On 04/02/2016	Bond Future	7.90	Call	420.08000	0.42008	427.45000	0.42745	420.080	9.16	0.17	0.00	0	680.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 04/02/2016	Bond Future	8.02	Call	605.74000	0.60574	614.40000	0.61440	605.740	9.20	0.23	0.00	0	700.00
R186	On 04/02/2016	Bond Future	8.40	Call	1,581.73000	1.58173	1,592.49000	1.59249	1,581.730	9.33	0.45	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.45	Call	1,758.20000	1.75820	1,768.91000	1.76891	1,758.200	9.34	0.48	0.00	0	350.00
R186	On 04/02/2016	Bond Future	8.65	Put	1,372.78000	1.37278	1,387.68000	1.38768	1,372.780	9.41	0.39	0.00	0	340.00
R186	On 04/02/2016	Bond Future	8.70	Put	1,227.43000	1.22743	1,241.88000	1.24188	1,227.430	9.42	0.36	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.75	Put	1,093.84000	1.09384	1,107.79000	1.10779	1,093.840	9.44	0.33	0.00	0	11,695.00
R186	On 04/02/2016	Bond Future	8.80	Put	972.98000	0.97298	986.38000	0.98638	972.980	9.46	0.31	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.83	Put	905.54000	0.90554	918.60000	0.91860	905.540	9.48	0.29	0.00	0	33.00
R186	On 04/02/2016	Bond Future	9.20	Put	340.11000	0.34011	348.24000	0.34824	340.110	9.65	0.13	0.00	0	700.00
R186	On 05/05/2016	Bond Future			8.54461	117.49502	8.54521	117.49051		9.19	0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future	8.75	Put	2,160.17000	2.16017	2,170.55000	2.17055	2,160.170	9.19	0.40	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	1,874.11000	1.87411	1,884.10000	1.88410	1,874.110	9.23	0.36	0.00	0	5,350.00
R186	On 04/08/2016	Bond Future			8.58579	114.37841	8.58614	114.37584		9.34	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			294.21444	294.21444	294.26380	294.26380			0.00	0.00	0	714.00
R197	On 05/05/2016	Bond Future			299.31478	299.31478	299.36784	299.36784			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			242.12805	242.12805	241.48774	241.48774			0.00	0.00	0	42,265.00
R202	On 05/05/2016	Bond Future			246.32549	246.32549	245.67663	245.67663			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			8.31232	100.50492	8.31831	100.47402		7.10	0.00	0.00	0	12,087.00
R2023	On 05/05/2016	Bond Future			8.36814	98.33075	8.37428	98.29999		7.13	0.00	0.00	0	0.00
R2023	On 04/08/2016	Bond Future			8.40832	100.16006	8.41441	100.13045		6.85	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			7.31929	104.69860	7.30876	104.71436		1.67	0.00	0.00	0	15,947.00
R203	On 05/05/2016	Bond Future			7.36430	102.35667	7.35119	102.37336		1.47	0.00	0.00	0	0.00
R203	On 04/08/2016	Bond Future			7.32887	104.26114	7.31087	104.27997		1.20	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			8.90284	93.05474	8.89838	93.08823			0.00	0.00	0	10,930.00
R2030	On 05/05/2016	Bond Future			8.95998	94.67926	8.95529	94.71396			0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 04/02/2016	Bond Future			9.00770	96.57456	9.00838	96.56910		12.51	0.00	0.00	0	8,417.00
R2032	On 04/02/2016	Bond Future	9.20	Put	1,443.93000	1.44393	1,460.07000	1.46007	1,443.930	12.49	0.38	0.00	0	22.00
R2032	On 04/02/2016	Bond Future	9.30	Put	1,163.42000	1.16342	1,178.54000	1.17854	1,163.420	12.54	0.32	0.00	0	22.00

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 05/05/2016	Bond Future			9.06371		94.10332		9.06433	94.09841		12.80	0.00	0.00	0	0.00
R2032	On 04/08/2016	Bond Future			9.11074		95.85460		9.11117	95.85124		12.52	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			9.11510		94.49804		9.12599	94.40160		14.30	0.00	0.00	0	50,887.00
R2037	On 04/02/2016	Bond Future	9.30	Put	1,638.17000		1.63817	1,690.92000	1.69092	1,638.170		14.21	0.38	0.00	0	16.00
R2037	On 04/02/2016	Bond Future	9.43	Put	1,237.62000		1.23762	1,282.61000	1.28261	1,237.620		14.27	0.31	0.00	0	16.00
R2037	On 05/05/2016	Bond Future			9.16963		96.14781		9.18077	96.05029		14.03	0.00	0.00	0	0.00
R2037	On 04/08/2016	Bond Future			9.21684		93.67793		9.22812	93.58026		14.37	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			7.69830		101.84020		7.69921	101.83789		3.12	0.00	35,644,070.00	350	35,969.00
R204	On 05/05/2016	Bond Future			7.76403		103.61731		7.76474	103.61565		2.84	0.00	0.00	0	0.00
R204	On 04/08/2016	Bond Future			7.79864		101.50482		7.79859	101.50493		2.65	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 04/02/2016	Bond Future			9.18012		98.48386		9.19614	98.33201		14.78	0.00	0.00	0	1,820.00
R2040	On 05/05/2016	Bond Future			9.23482		100.20319		9.25123	100.04940		14.50	0.00	0.00	0	0.00
R2040	On 04/08/2016	Bond Future			9.28244		97.55829		9.29914	97.40342		14.87	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			9.18826		95.82839		9.20424	95.67473		15.41	0.00	0.00	0	18,852.00
R2044	On 04/02/2016	Bond Future	9.58	Put	1,151.40000		1.15140	1,209.55000	1.20955	1,151.400		15.46	0.27	0.00	0	25.00
R2044	On 05/05/2016	Bond Future			9.24088		97.50134		9.25724	97.34570		15.12	0.00	0.00	0	0.00
R2044	On 04/08/2016	Bond Future			9.28663		94.93145		9.30329	94.77450		15.51	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			9.16925		99.59245		9.18013	99.48485		15.18	0.00	0.00	0	56,273.00
R2048	On 04/02/2016	Bond Future	9.45	Put	1,501.10000		1.50110	1,553.67000	1.55367	1,501.100		15.16	0.33	0.00	0	75.00
R2048	On 04/02/2016	Bond Future	9.55	Put	1,204.55000		1.20455	1,250.68000	1.25068	1,204.550		15.21	0.28	0.00	0	75.00
R2048	On 05/05/2016	Bond Future			9.21755		96.89564		9.22866	96.78684		15.60	0.00	0.00	0	0.00
R2048	On 04/08/2016	Bond Future			9.25783		98.69839		9.26907	98.58927		15.29	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			7.92861		98.23539		7.92414	98.25004		4.35	0.00	0.00	0	48,120.00
R207	On 04/02/2016	Bond Future	7.27	Call	104.99000		0.10499	109.27000	0.10927	104.990		4.16	0.12	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	236.07000		0.23607	243.22000	0.24322	236.070		4.21	0.22	0.00	0	19.00
R207	On 05/05/2016	Bond Future			7.99762		99.94996		7.99259	99.96551		4.08	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	524.07000		0.52407	531.81000	0.53181	524.070		3.99	0.31	0.00	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		8.04377	98.16524		8.03771	98.18284		3.92	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		8.07185	96.94895		8.07262	96.94587		5.53	0.00	0.00	0	38,640.00
R208	On 05/05/2016	Bond Future		8.13198	95.23990		8.13263	95.23741		5.44	0.00	0.00	0	0.00
R208	On 04/08/2016	Bond Future		8.17426	97.01196		8.17450	97.01108		5.15	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		9.03627	76.60607		9.04709	76.52642		14.53	0.00	0.00	0	41,102.00
R209	On 04/02/2016	Bond Future	9.52	Put	694.74000	0.69474	724.00000	0.72400	694.740	14.70	0.23	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future		9.08527	74.79403		9.09632	74.71350		14.87	0.00	0.00	0	0.00
R209	On 05/05/2016	Bond Future	8.25	Call	799.92000	0.79992	789.63000	0.78963	799.920	14.38	0.21	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	2,649.82000	2.64982	2,619.85000	2.61985	2,649.820	14.75	0.49	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future		9.12627	76.18589		9.13745	76.10511		14.59	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		184.33998	184.33998		184.36513	184.36513			0.00	0.00	0	3,296.00
R210	On 05/05/2016	Bond Future		185.37025	185.37025		185.39753	185.39753			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		135.60823	135.60823		135.62684	135.62684			0.00	0.00	0	1,010.00
R211	On 05/05/2016	Bond Future		137.95944	137.95944		137.97959	137.97959			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		141.90632	141.90632		141.92574	141.92574			0.00	0.00	0	1,569.00
R212	On 05/05/2016	Bond Future		144.36677	144.36677		144.38778	144.38778			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		8.95896	87.10517		8.95452	87.13729		12.44	0.00	0.00	0	31,687.00
R213	On 05/05/2016	Bond Future		9.01121	85.07739		9.00657	85.11054		12.70	0.00	0.00	0	0.00
R213	On 04/08/2016	Bond Future		9.05395	86.66014		9.04894	86.69551		12.42	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			9.10270		77.38366		9.10844	77.33926		15.19	0.00	0.00	0	30,365.00
R214	On 04/02/2016	Bond Future	9.35	Put	1,245.21000		1.24521		1,273.89000	1.27389	1,245.210	15.12	0.35	0.00	0	25.00
R214	On 04/02/2016	Bond Future	9.45	Put	998.38000		0.99838		1,023.96000	1.02396	998.380	15.17	0.29	0.00	0	25.00
R214	On 05/05/2016	Bond Future			9.14921		75.43961		9.15503	75.39500		15.58	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future			9.18764		76.84316		9.19344	76.79904		15.29	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			24,105.88000		24,105.88000		24,184.73000	24,184.73000			0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future			9.92130		9.92130		9.91650	9.91650		11.56	0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future			10.05770		10.05770		10.05460	10.05460		12.12	0.00	0.00	0	3,191.00
TRY / R	On 11/12/2015	Foreign Exchange Future			4.86380		4.86380		4.92910	4.92910		12.78	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future			4.81410		4.81410		4.88000	4.88000		12.74	0.00	0.00	0	0.00
ZMW / R	On 11/12/2015	Foreign Exchange Future			1.18940		1.18940		1.18180	1.18180			0.00	0.00	0	7,688.00
ZMW / R	On 14/03/2016	Foreign Exchange Future			1.14170		1.14170		1.13390	1.13390			0.00	0.00	0	1.00

<b>Total for Derivatives :</b>														<b>887,982,169.95</b>	<b>56,958</b>	<b>4298179.00</b>
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<b>Grand Total:</b>														<b>887,982,169.95</b>	<b>56,958</b>	<b>4298179.00</b>
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