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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 01/12/2015

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 08/12/2015	Any day expiry	14.45720	14.45720		14.39900	14.39900		17.04	0.00	0.00	0	276.00	
\$ / R	On 10/12/2015	Any day expiry	14.46220	14.46220		14.40410	14.40410		17.08	0.00	0.00	0	133.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	14.46500	14.46500		14.40680	14.40680		17.10	0.00	860,204,620.00	59,468	598,583.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	3,515.00000	3.51500	3,456.80750	3.45681	3,515.000	28.65	1.00	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	0.00000	0.00000	0.00750	0.00001	0.000	28.65	0.00	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	3,465.00000	3.46500	3,406.80760	3.40681	3,465.000	29.17	1.00	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	3,265.00000	3.26500	3,206.80810	3.20681	3,265.000	31.24	1.00	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	3,065.00120	3.06500	3,006.80850	3.00681	3,065.001	33.32	1.00	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	0.00930	0.00001	0.01130	0.00001	0.009	34.47	0.00	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	0.00960	0.00001	0.01160	0.00001	0.010	34.39	0.00	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	0.01350	0.00001	0.01700	0.00002	0.014	33.26	0.00	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	0.01530	0.00002	0.01950	0.00002	0.015	32.86	0.00	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	0.01970	0.00002	0.02580	0.00003	0.020	32.06	0.00	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	0.02540	0.00003	0.03420	0.00003	0.025	31.25	0.00	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	2,315.03750	2.31504	2,256.85250	2.25685	2,315.038	30.05	1.00	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	0.04060	0.00004	0.05730	0.00006	0.041	29.81	0.00	0.00	0	150.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Future	12.20	Call	2,265.04280	2.26504	2,206.86070	2.20686	2,265.043	29.65	1.00	0.00	0	1,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.50	Call	1,965.09710	1.96510	1,906.94820	1.90695	1,965.097	27.24	1.00	0.00	0	500.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.56	Put	0.11510	0.00012	0.17800	0.00018	0.115	26.75	0.00	0.00	0	2,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.57	Call	1,895.11850	1.89512	1,836.98360	1.83698	1,895.119	26.67	1.00	0.00	0	10,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.58	Call	1,885.12190	1.88512	1,826.98940	1.82699	1,885.122	26.59	1.00	0.00	0	150.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.60	Call	1,865.12910	1.86513	1,807.00140	1.80700	1,865.129	26.43	1.00	0.00	0	20,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.70	Put	0.17260	0.00017	0.27530	0.00028	0.173	25.63	0.00	0.00	0	5,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.76	Put	0.20620	0.00021	0.33290	0.00033	0.206	25.15	0.00	0.00	0	402.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.77	Put	0.21250	0.00021	0.34360	0.00034	0.213	25.07	0.00	0.00	0	12,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.80	Call	1,665.23250	1.66523	1,607.17820	1.60718	1,665.233	24.83	1.00	0.00	0	17,883.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.80	Put	0.23250	0.00023	0.37820	0.00038	0.233	24.83	0.00	0.00	0	50,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.85	Put	0.27050	0.00027	0.44430	0.00044	0.271	24.42	0.00	0.00	0	8,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.90	Call	1,565.31530	1.56532	1,507.32270	1.50732	1,565.315	24.02	1.00	0.00	0	10,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.90	Put	0.31530	0.00032	0.52270	0.00052	0.315	24.02	0.00	0.00	0	100.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.00	Call	1,465.43090	1.46543	1,407.50210	1.40750	1,465.431	23.22	1.00	0.00	0	1,197.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.00	Put	0.43090	0.00043	0.70210	0.00070	0.431	23.22	0.00	0.00	0	54,500.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.05	Put	0.49620	0.00050	0.80230	0.00080	0.496	22.78	0.00	0.00	0	20,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.10	Call	1,365.57260	1.36557	1,307.71900	1.30772	1,365.573	22.33	1.00	0.00	0	12,166.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.20	Call	1,265.76870	1.26577	1,208.01570	1.20802	1,265.769	21.44	1.00	0.00	0	677.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.20	Put	0.76870	0.00077	1.21570	0.00122	0.769	21.44	0.00	0.00	0	60.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.25	Call	1,215.89440	1.21589	1,158.20420	1.15820	1,215.894	21.00	0.99	0.00	0	201.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.28	Call	1,185.98080	1.18598	1,128.33320	1.12833	1,185.981	20.73	0.99	0.00	0	150.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.31	Call	1,156.07680	1.15608	1,098.47580	1.09848	1,156.077	20.47	0.99	0.00	0	5,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.36	Put	1.26110	0.00126	1.94850	0.00195	1.261	20.02	0.01	0.00	0	1,260.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.38	Call	1,086.34460	1.08634	1,028.87150	1.02887	1,086.345	19.84	0.99	0.00	0	12,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.40	Call	1,066.43440	1.06643	1,009.00340	1.00900	1,066.434	19.67	0.99	0.00	0	1,300.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.40	Put	1.43440	0.00143	2.20340	0.00220	1.434	19.67	0.01	0.00	0	1,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.44	Call	1,026.63480	1.02663	969.29670	0.96930	1,026.635	19.31	0.99	0.00	0	39,222.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.50	Call	966.99730	0.96700	909.82400	0.90982	966.997	18.78	0.99	0.00	0	2,150.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.50	Put	1.99730	0.00200	3.02400	0.00302	1.997	18.78	0.01	0.00	0	200.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.52	Call	947.13750	0.94714	890.02690	0.89003	947.138	18.60	0.99	0.00	0	5,200.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.59	Call	877.72260	0.87772	820.86930	0.82087	877.723	17.98	0.98	0.00	0	12,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.60	Call	867.82010	0.86782	811.00880	0.81101	867.820	17.89	0.98	0.00	0	1,300.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.62	Put	3.02670	0.00303	4.50450	0.00450	3.027	17.71	0.02	0.00	0	4,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.63	Put	3.13640	0.00314	4.66090	0.00466	3.136	17.62	0.02	0.00	0	250.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.64	Put	3.25040	0.00325	4.82360	0.00482	3.250	17.53	0.02	0.00	0	10,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.65	Put	3.36920	0.00337	4.99270	0.00499	3.369	17.45	0.02	0.00	0	15,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.66	Call	808.49280	0.80849	751.96860	0.75197	808.493	17.36	0.98	0.00	0	2,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.72	Call	749.34960	0.74935	693.60360	0.69360	749.350	16.82	0.97	0.00	0	500.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.72	Put	4.34960	0.00435	6.80360	0.00680	4.350	16.82	0.03	0.00	0	500.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.80	Put	6.85900	0.00686	11.37410	0.01137	6.859	16.59	0.04	0.00	0	11,200.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.83	Call	643.36960	0.64337	590.43970	0.59044	643.370	16.61	0.95	0.00	0	660.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.84	Put	8.93150	0.00893	14.47230	0.01447	8.931	16.62	0.05	0.00	0	13,360.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.91	Call	568.81370	0.56881	518.32700	0.51833	568.814	16.68	0.92	0.00	0	200.00	

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	13.91	Put	13.81370	0.01381	21.52700	0.02153	13.814	16.68	0.08	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.92	Put	14.66290	0.01466	22.72750	0.02273	14.663	16.68	0.08	0.00	0	1,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.95	Put	17.47070	0.01747	26.64960	0.02665	17.471	16.71	0.09	0.00	0	6,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	488.10580	0.48811	441.14530	0.44115	488.106	16.75	0.88	0.00	0	51,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Put	23.10580	0.02311	34.34530	0.03435	23.106	16.75	0.12	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.01	Put	24.39000	0.02439	36.07180	0.03607	24.390	16.75	0.12	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.04	Call	453.58420	0.45358	408.45060	0.40845	453.584	16.78	0.86	0.00	0	13,360.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.09	Call	411.80810	0.41181	369.16510	0.36917	411.808	16.82	0.83	0.00	0	1,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.12	Put	42.55100	0.04255	59.70270	0.05970	42.551	16.84	0.19	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.20	Call	326.16730	0.32617	289.67130	0.28967	326.167	16.90	0.75	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.24	Call	297.43750	0.29744	263.33960	0.26334	297.438	16.93	0.72	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.27	Put	81.80930	0.08181	107.74310	0.10774	81.809	16.96	0.31	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.28	Call	270.11400	0.27011	238.46240	0.23846	270.114	16.96	0.68	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	91.99850	0.09200	119.77960	0.11978	91.999	16.98	0.34	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	214.06600	0.21407	187.95600	0.18796	214.066	17.03	0.60	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Put	119.06600	0.11907	151.15600	0.15116	119.066	17.03	0.40	0.00	0	8,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	147.84750	0.14785	129.79040	0.12979	147.848	17.23	0.47	0.00	0	55,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Put	182.84750	0.18285	222.99040	0.22299	182.848	17.23	0.53	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.70	Call	78.58760	0.07859	68.85980	0.06886	78.588	17.76	0.30	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.75	Call	66.24230	0.06624	58.06830	0.05807	66.242	17.89	0.26	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.83	Call	49.89620	0.04990	43.80000	0.04380	49.896	18.11	0.21	0.00	0	6,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	48.11970	0.04812	42.25040	0.04225	48.120	18.13	0.20	0.00	0	5,752.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	29.56830	0.02957	26.06470	0.02606	29.568	18.48	0.13	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	26.32140	0.02632	23.22980	0.02323	26.321	18.56	0.12	0.00	0	130,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.30	Call	8.69320	0.00869	7.94290	0.00794	8.693	19.82	0.05	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.42	Call	5.84670	0.00585	5.31370	0.00531	5.847	20.51	0.03	0.00	0	11,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.57	Call	3.61100	0.00361	3.24660	0.00325	3.611	21.37	0.02	0.00	0	39,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	1.78610	0.00179	1.56630	0.00157	1.786	22.68	0.01	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			14.49220	14.49220	14.43380	14.43380		16.25	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	0.00970	0.00001	0.00460	0.00000	0.010	32.08	0.00	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	0.01090	0.00001	0.00760	0.00001	0.011	28.95	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	427.09390	0.42709	389.19340	0.38919	427.094	15.99	0.74	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	0.18200	0.00018	0.18200	0.00018	0.182	27.82	0.00	0.00	0	300.00
\$ / R	On 22/12/2015	Any day expiry			14.49500	14.49500	14.43650	14.43650		16.30	0.00	0.00	0	0.00
\$ / R	On 22/12/2015	Any day expiry	13.89	Call	640.46270	0.64046	593.49000	0.59349	640.463	15.85	0.87	0.00	0	15,000.00
\$ / R	On 22/12/2015	Any day expiry	13.90	Call	631.89010	0.63189	585.22290	0.58522	631.890	15.86	0.87	0.00	0	10,000.00
\$ / R	On 22/12/2015	Any day expiry	14.43	Call	258.86290	0.25886	232.96150	0.23296	258.863	16.25	0.55	0.00	0	15,000.00
\$ / R	On 29/12/2015	Any day expiry			14.51410	14.51410	14.45540	14.45540		16.17	0.00	0.00	0	0.00
\$ / R	On 29/12/2015	Any day expiry	13.50	Put	14.79160	0.01479	18.88140	0.01888	14.792	16.36	0.05	0.00	0	100.00
\$ / R	On 29/12/2015	Any day expiry	13.92	Call	649.68610	0.64969	604.70590	0.60471	649.686	15.72	0.84	0.00	0	100.00
\$ / R	On 12/01/2016	Any day expiry			14.55100	14.55100	14.49210	14.49210		16.16	0.00	0.00	0	4,390.00
\$ / R	On 13/01/2016	Any day expiry			14.55360	14.55360	14.49470	14.49470		16.19	0.00	0.00	0	1,176.00
\$ / R	On 15/01/2016	Any day expiry			14.55870	14.55870	14.49980	14.49980		16.22	0.00	0.00	0	0.00
\$ / R	On 15/01/2016	Any day expiry	14.00	Put	111.30290	0.11130	128.76780	0.12877	111.303	15.75	0.23	0.00	0	10,000.00

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\$ / R	On 15/01/2016	Any day expiry	15.00	Call	178.28410	0.17828	165.35180	0.16535	178.284	17.21	0.32	0.00	0	10,000.00
\$ / R	On 27/01/2016	Any day expiry			14.58950	14.58950	14.53060	14.53060		16.14	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	1.18820	0.00119	1.41240	0.00141	1.188	20.06	0.00	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	1,630.13440	1.63013	1,572.71440	1.57271	1,630.134	16.00	0.97	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	1,493.41570	1.49342	1,436.59670	1.43660	1,493.416	15.52	0.96	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	13.50	Put	40.84420	0.04084	47.98600	0.04799	40.844	15.39	0.10	0.00	0	150.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	424.49230	0.42449	396.89390	0.39689	424.492	16.03	0.56	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	15.32	Call	149.36630	0.14937	140.20790	0.14021	149.366	17.68	0.25	0.00	0	150.00
\$ / R	On 29/01/2016	Any day expiry			14.59470	14.59470	14.53580	14.53580		16.17	0.00	0.00	0	0.00
\$ / R	On 29/01/2016	Any day expiry	13.74	Put	77.03680	0.07704	88.63280	0.08863	77.037	15.43	0.16	0.00	0	100.00
\$ / R	On 29/01/2016	Any day expiry	14.26	Call	557.81540	0.55782	524.17980	0.52418	557.815	15.84	0.65	0.00	0	100.00
\$ / R	On 12/02/2016	Any day expiry			14.63070	14.63070	14.57150	14.57150		16.14	0.00	146,679.00	10	84.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	1.48940	0.00149	1.70790	0.00171	1.489	19.68	0.00	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	186.78350	0.18678	174.34320	0.17434	186.783	17.77	0.27	0.00	0	1,000.00
\$ / R	On 19/02/2016	Any day expiry			14.64870	14.64870	14.58930	14.58930		16.19	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	866.53750	0.86654	821.32710	0.82133	866.538	15.41	0.77	0.00	0	3,600.00
\$ / R	On 19/02/2016	Any day expiry	14.30	Put	275.38400	0.27538	297.07850	0.29708	275.384	15.81	0.36	0.00	0	100.00
\$ / R	On 19/02/2016	Any day expiry	14.91	Call	342.49190	0.34249	319.22820	0.31923	342.492	16.72	0.43	0.00	0	100.00
\$ / R	On 25/02/2016	Any day expiry			14.66410	14.66410	14.60460	14.60460		16.16	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	3.37290	0.00337	3.71810	0.00372	3.373	18.75	0.01	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	13.50	Put	69.65730	0.06966	76.20550	0.07621	69.657	15.29	0.12	0.00	0	150.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	389.82150	0.38982	363.31920	0.36332	389.822	16.55	0.46	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	15.64	Call	180.78140	0.18078	167.84300	0.16784	180.781	18.16	0.25	0.00	0	150.00
\$ / R	On 26/02/2016	Any day expiry			14.66670	14.66670	14.65910	14.65910		16.18	0.00	5,738,252.80	392	392.00
\$ / R	On 29/02/2016	Any day expiry			14.67440	14.67440	14.61480	14.61480		16.12	0.00	0.00	0	133.00
\$ / R	On 29/02/2016	Any day expiry	13.92	Put	156.82990	0.15683	169.77270	0.16977	156.830	15.32	0.23	0.00	0	100.00
\$ / R	On 29/02/2016	Any day expiry	14.60	Call	503.76330	0.50376	469.79540	0.46980	503.763	16.06	0.54	0.00	0	100.00
\$ / R	On 07/03/2016	Any day expiry			14.69250	14.69250	14.65910	14.65910		16.24	0.00	2,741,251.70	187	187.00
\$ / R	On 11/03/2016	Any day expiry			14.70290	14.70290	14.64330	14.64330		16.32	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			14.71070	14.71070	14.65110	14.65110		16.29	0.00	95,134,096.90	6,467	101,903.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	1.65280	0.00165	1.86220	0.00186	1.653	20.15	0.00	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	3.44990	0.00345	3.92840	0.00393	3.450	18.80	0.01	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	3.71160	0.00371	4.23030	0.00423	3.712	18.67	0.01	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	5.03780	0.00504	5.78530	0.00579	5.038	18.16	0.01	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	5.30540	0.00531	6.07790	0.00608	5.305	18.10	0.01	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	6.08620	0.00609	6.92870	0.00693	6.086	17.94	0.01	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	6.51650	0.00652	7.39570	0.00740	6.516	17.86	0.01	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	7.09500	0.00710	8.02220	0.00802	7.095	17.75	0.01	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	8.54400	0.00854	9.58390	0.00958	8.544	17.53	0.02	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	10.97700	0.01098	12.18800	0.01219	10.977	17.22	0.02	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	2,178.35270	2.17835	2,120.36100	2.12036	2,178.353	16.63	0.97	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	23.93580	0.02394	25.86020	0.02586	23.936	16.24	0.04	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	1,937.02210	1.93702	1,879.45660	1.87946	1,937.022	16.12	0.95	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	33.29940	0.03330	35.63750	0.03564	33.299	15.81	0.06	0.00	0	38,000.00

Contract Details				Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	41.97520	0.04198		44.66190	0.04466	41.975	15.50	0.07	0.00	0	35,000.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	1,559.58270	1.55958		1,502.94300	1.50294	1,559.583	15.30	0.91	0.00	0	1,000.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	53.80230	0.05380		58.66560	0.05867	53.802	15.20	0.09	0.00	0	10,000.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	1,296.80810	1.29681		1,244.32830	1.24433	1,296.808	15.26	0.86	0.00	0	1,000.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	1,255.09120	1.25509		1,203.15490	1.20315	1,255.091	15.27	0.85	0.00	0	12,000.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	13.63	Put	108.87880	0.10888		117.46110	0.11746	108.879	15.30	0.16	0.00	0	250.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	133.63180	0.13363		143.71210	0.14371	133.632	15.33	0.19	0.00	0	4,350.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	1,086.56480	1.08656		1,037.17600	1.03718	1,086.565	15.33	0.80	0.00	0	10,000.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	951.55910	0.95156		905.63370	0.90563	951.559	15.38	0.76	0.00	0	788.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	909.84640	0.90985		865.12940	0.86513	909.846	15.44	0.74	0.00	0	1,750.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	843.37800	0.84338		800.31980	0.80032	843.378	15.56	0.71	0.00	0	9,370.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	269.57140	0.26957		287.81390	0.28781	269.571	15.68	0.32	0.00	0	800.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	774.14470	0.77414		732.96270	0.73296	774.145	15.69	0.68	0.00	0	10,000.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	714.76680	0.71477		675.32070	0.67532	714.767	15.81	0.64	0.00	0	43,156.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	611.25820	0.61126		575.15570	0.57516	611.258	16.04	0.58	0.00	0	1,300.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	566.42380	0.56642		531.90830	0.53191	566.424	16.15	0.56	0.00	0	1,204.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	515.19340	0.51519		483.90130	0.48390	515.193	16.29	0.52	0.00	0	2,000.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	494.34570	0.49435		464.04820	0.46405	494.346	16.38	0.51	0.00	0	29,370.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	15.03	Call	391.35460	0.39135		366.34430	0.36634	391.355	16.93	0.42	0.00	0	250.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	15.25	Call	325.21740	0.32522		303.94020	0.30394	325.217	17.36	0.37	21,535,173.52	4,000	350.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	319.78170	0.31978		298.82330	0.29882	319.782	17.40	0.36	0.00	0	38,000.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	242.26180	0.24226		226.18380	0.22618	242.262	18.05	0.29	0.00	0	1,400.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	213.71700	0.21372		199.56540	0.19957	213.717	18.34	0.26	0.00	0	1,000.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	16.11	Call	158.81570	0.15882		148.46400	0.14846	158.816	19.04	0.20	0.00	0	500.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	114.44100	0.11444		107.00220	0.10700	114.441	19.71	0.15	0.00	0	1,000.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	93.04060	0.09304		87.14910	0.08715	93.041	20.14	0.12	0.00	0	35,000.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	6.88070	0.00688		6.72150	0.00672	6.881	25.18	0.01	0.00	0	1,500.00		
\$ / R	On 16/03/2016	Any day expiry			14.71590	14.71590		14.65630	14.65630		16.33	0.00	0.00	0	0.00		
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	65.29040	0.06529		70.95640	0.07096	65.290	15.25	0.11	0.00	0	17,991.00		
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	556.26710	0.55627		522.32130	0.52232	556.267	16.24	0.54	0.00	0	17,991.00		
\$ / R	On 23/03/2016	Any day expiry			14.73410	14.73410		14.67440	14.67440		16.40	0.00	0.00	0	0.00		
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	126.35160	0.12635		135.64560	0.13565	126.352	15.33	0.18	0.00	0	19,744.00		
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	444.55280	0.44455		417.55050	0.41755	444.553	16.83	0.45	0.00	0	19,744.00		
\$ / R	On 29/03/2016	Any day expiry			14.74970	14.74970		14.69000	14.69000		16.38	0.00	0.00	0	0.00		
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	5.39010	0.00539		6.16990	0.00617	5.390	17.31	0.01	0.00	0	250.00		
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	98.54680	0.09855		106.07810	0.10608	98.547	15.22	0.14	0.00	0	150.00		
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	375.38210	0.37538		352.51100	0.35251	375.382	17.34	0.39	0.00	0	250.00		
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	218.83830	0.21884		205.66110	0.20566	218.838	18.70	0.25	0.00	0	150.00		
\$ / R	On 18/04/2016	Any day expiry			14.80170	14.80170		14.74190	14.74190		16.51	0.00	0.00	0	0.00		
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	228.05960	0.22806		241.33430	0.24133	228.060	15.43	0.26	0.00	0	17,896.00		
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	393.23040	0.39323		371.07600	0.37108	393.230	17.66	0.37	0.00	0	17,896.00		
\$ / R	On 26/04/2016	Any day expiry			14.82240	14.82240		14.76270	14.76270		16.53	0.00	0.00	0	0.00		
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	6.72990	0.00673		7.35420	0.00735	6.730	16.35	0.01	0.00	0	250.00		
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	120.43060	0.12043		128.71200	0.12871	120.431	15.20	0.15	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 26/04/2016	Any day expiry	15.66	Call	357.88210	0.35788	338.32320	0.33832	357.882	18.11	0.34	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	240.42060	0.24042	227.23590	0.22724	240.421	19.30	0.24	0.00	0	150.00
\$ / R	On 10/05/2016	Any day expiry			14.85880	14.85880	14.79900	14.79900		16.60	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	362.02750	0.36203	380.84260	0.38084	362.028	15.76	0.33	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	436.72860	0.43673	413.70880	0.41371	436.729	17.80	0.38	0.00	0	8,403.00
\$ / R	On 27/05/2016	Any day expiry			14.90300	14.90300	14.84310	14.84310		16.71	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	8.12790	0.00813	8.66800	0.00867	8.128	15.56	0.01	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	140.60740	0.14961	149.46820	0.14947	140.607	15.12	0.16	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	347.10810	0.34711	330.10240	0.33010	347.108	18.96	0.30	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	254.15030	0.25415	241.45530	0.24146	254.150	19.89	0.23	0.00	0	150.00
\$ / R	On 06/06/2016	Any day expiry			14.92920	14.92920	14.86940	14.86940		16.68	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	17.12920	0.01713	18.33800	0.01834	17.129	15.00	0.03	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	535.16850	0.53517	509.79190	0.50979	535.168	17.66	0.42	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			14.93730	14.93730	14.87740	14.87740		16.79	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			14.94800	14.94800	14.88810	14.88810		16.79	0.00	14,948,000.00	1,000	31,126.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	15.23590	0.01524	17.48010	0.01748	15.236	14.72	0.02	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	62.59840	0.06260	67.74960	0.06775	62.598	14.91	0.08	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	72.40240	0.07240	77.97460	0.07797	72.402	14.94	0.09	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	98.41690	0.09842	104.96820	0.10497	98.417	14.99	0.12	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	1,598.55370	1.59855	1,548.31800	1.54832	1,598.554	15.09	0.84	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	150.55370	0.15055	160.21800	0.16022	150.554	15.09	0.16	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	157.00910	0.15701	166.93110	0.16693	157.009	15.11	0.17	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	674.03460	0.67403	700.20580	0.70021	674.035	16.63	0.45	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	738.46690	0.73847	706.46230	0.70646	738.467	16.76	0.53	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	710.66580	0.71067	679.75420	0.67975	710.666	16.88	0.51	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	372.75430	0.37275	356.35900	0.35636	372.754	19.10	0.30	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	320.99380	0.32099	305.68760	0.30569	320.994	19.63	0.26	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.81	Call	277.19520	0.27720	264.32340	0.26432	277.195	20.02	0.23	0.00	0	2,310.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	260.53120	0.26053	248.60090	0.24860	260.531	20.19	0.22	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	243.75810	0.24376	232.79190	0.23279	243.758	20.37	0.21	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	146.31630	0.14632	144.21810	0.14422	146.316	22.09	0.13	0.00	0	6,600.00
\$ / R	On 28/06/2016	Any day expiry			14.98830	14.98830	14.92810	14.92810		16.90	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	8.50020	0.00850	9.65100	0.00965	8.500	14.71	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	160.03150	0.16003	170.63340	0.17063	160.031	15.12	0.17	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	342.69750	0.34270	327.51250	0.32751	342.698	19.74	0.27	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	279.00240	0.27900	267.26740	0.26727	279.002	20.32	0.23	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry			15.06610	15.06610	15.00560	15.00560		17.02	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	8.94250	0.00894	9.94570	0.00995	8.943	14.14	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	175.61230	0.17561	188.75560	0.18876	175.612	15.11	0.17	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	330.32860	0.33033	319.18880	0.31919	330.329	20.39	0.24	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	288.42870	0.28843	279.18290	0.27918	288.429	20.83	0.22	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			15.10630	15.10630	15.04570	15.04570		17.09	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	47.39060	0.04739	54.19530	0.05420	47.391	13.90	0.06	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	713.77370	0.71377	688.90330	0.68890	713.774	17.79	0.46	0.00	0	2,000.00

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 26/08/2016	Any day expiry		15.14660	15.14660	15.08580	15.08580		17.18	0.00	0.00	0	0.00
\$ / R	11.80	Put		9.40970	0.00941		10.31630	0.01032	9.410	13.67	0.01	0.00	0	250.00
\$ / R	13.50	Put		187.01900	0.18702		201.76980	0.20177	187.019	15.01	0.17	0.00	0	150.00
\$ / R	17.70	Call		319.79580	0.31980		311.87310	0.31187	319.796	21.11	0.22	0.00	0	250.00
\$ / R	17.93	Call		293.96760	0.29397		287.19390	0.28719	293.968	21.42	0.20	0.00	0	150.00
\$ / R		On 06/09/2016	Any day expiry		15.17610	15.17610	15.11550	15.11550		17.17	0.00	0.00	0	0.00
\$ / R	13.50	Put		190.55010	0.19055		206.03410	0.20603	190.550	14.96	0.17	0.00	0	10,000.00
\$ / R	17.74	Call		337.37310	0.33737		329.61090	0.32961	337.373	21.14	0.23	0.00	0	10,000.00
\$ / R	17.80	Call		330.27050	0.33027		322.82020	0.32282	330.271	21.22	0.22	0.00	0	10,000.00
\$ / R		On 08/09/2016	Any day expiry		15.18160	15.18160	15.12100	15.12100		17.25	0.00	0.00	0	0.00
\$ / R	13.78	Put		269.76100	0.26976		286.81810	0.28682	269.761	15.34	0.22	0.00	0	48,990.00
\$ / R	17.30	Call		400.61840	0.40062		390.15830	0.39016	400.618	20.54	0.26	0.00	0	48,990.00
\$ / R		On 15/09/2016	Any day expiry		15.20100	15.20100	15.14020	15.14020		17.25	0.00	0.00	0	259.00
\$ / R		On 19/09/2016	Foreign Exchange Future		15.21210	15.21210	15.15120	15.15120		17.24	0.00	10,192,107.00	670	13,149.00
\$ / R	13.24	Put		130.53580	0.13054		144.67630	0.14468	130.536	14.37	0.13	0.00	0	405.00
\$ / R	17.50	Call		395.96440	0.39596		386.24610	0.38625	395.964	20.79	0.25	0.00	0	405.00
\$ / R	17.70	Call		369.33040	0.36933		360.70200	0.36070	369.330	21.06	0.24	0.00	0	10,000.00
\$ / R		On 28/09/2016	Any day expiry		15.23700	15.23700	15.17590	15.17590		17.24	0.00	0.00	0	0.00
\$ / R	11.80	Put		9.67590	0.00968		10.86570	0.01087	9.676	13.22	0.01	0.00	0	250.00
\$ / R	13.50	Put		195.38020	0.19538		213.42080	0.21342	195.380	14.84	0.17	0.00	0	150.00
\$ / R	18.25	Call		325.49820	0.32550		320.32470	0.32032	325.498	21.81	0.21	0.00	0	250.00
\$ / R	18.41	Call		313.65780	0.31366		309.06800	0.30907	313.658	22.13	0.20	0.00	0	150.00
\$ / R		On 26/10/2016	Any day expiry		15.31450	15.31450	15.25280	15.25280		17.37	0.00	0.00	0	0.00
\$ / R	11.80	Put		9.95670	0.00996		11.35190	0.01135	9.957	12.91	0.01	0.00	0	250.00
\$ / R	13.50	Put		197.61010	0.19761		216.09790	0.21610	197.610	14.61	0.16	0.00	0	150.00
\$ / R	18.77	Call		339.91080	0.33991		335.26400	0.33526	339.911	22.74	0.20	0.00	0	250.00
\$ / R	18.85	Call		334.70060	0.33470		330.29510	0.33030	334.701	22.89	0.20	0.00	0	150.00
\$ / R		On 28/11/2016	Any day expiry		15.40580	15.40580	15.34340	15.34340		17.48	0.00	0.00	0	0.00
\$ / R	11.80	Put		10.52490	0.01052		12.01660	0.01202	10.525	12.64	0.01	0.00	0	250.00
\$ / R	13.50	Put		196.90040	0.19690		217.41120	0.21741	196.900	14.31	0.16	0.00	0	150.00
\$ / R	19.40	Call		359.55670	0.35956		357.29350	0.35729	359.557	23.80	0.20	0.00	0	400.00
\$ / R		On 14/12/2016	Any day expiry		15.45030	15.45030	15.38800	15.38800		17.58	0.00	0.00	0	251.00
\$ / R		On 19/12/2016	Foreign Exchange Future		15.46430	15.46430	15.40190	15.40190		17.60	0.00	0.00	0	1,085.00
\$ / R	11.80	Put		11.48490	0.01148		13.08820	0.01309	11.485	12.60	0.02	0.00	0	250.00
\$ / R	13.50	Put		216.94560	0.21695		239.93540	0.23994	216.946	14.67	0.16	0.00	0	150.00
\$ / R	19.75	Call		395.48490	0.39548		386.82450	0.38682	395.485	24.78	0.20	0.00	0	150.00
\$ / R	19.81	Call		387.28400	0.38728		378.79230	0.37879	387.284	24.78	0.20	0.00	0	250.00
\$ / R		On 13/03/2017	Foreign Exchange Future		15.69860	15.69860	15.63670	15.63670		18.10	0.00	0.00	0	0.00
\$ / R		On 19/06/2017	Foreign Exchange Future		15.97210	15.97210	15.91050	15.91050		18.45	0.00	0.00	0	0.00
\$ / R MAXI		On 11/12/2015	Foreign Exchange Future		14.46500	14.46500	14.40680	14.40680		17.10	0.00	679,855.00	47	1,182.00
\$ / R MAXI		On 14/03/2016	Foreign Exchange Future		14.71070	14.71070	14.65110	14.65110		16.29	0.00	603,138.70	41	475.00
\$ / R MAXI		On 13/06/2016	Foreign Exchange Future		14.94800	14.94800	14.88810	14.88810		16.79	0.00	0.00	0	139.00
\$ / R MAXI		On 19/09/2016	Foreign Exchange Future		15.21210	15.21210	15.15120	15.15120		17.24	0.00	0.00	0	55.00

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 MAXI	On 19/12/2016	Foreign Exchange Future		15.46430	15.46430		15.40190	15.40190		17.60	0.00	0.00	0	0.00
£ / R	On 11/12/2015	Foreign Exchange Future		21.79910	21.79910		21.67680	21.67680		14.42	0.00	26,224,317.30	1,203	37,501.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	0.03150	0.00003	0.00000	0.00000	0.031	32.73	0.00	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	2,399.28480	2.39928	2,277.08900	2.27709	2,399.285	22.52	1.00	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.00	Call	1,799.98790	1.79999	1,678.76130	1.67876	1,799.988	19.74	1.00	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.12	Put	1.30530	0.00131	2.73690	0.00274	1.305	19.30	0.01	0.00	0	12,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.23	Put	1.85790	0.00186	3.72090	0.00372	1.858	18.91	0.01	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	1,471.65950	1.47166	1,351.72510	1.35173	1,471.660	18.54	0.99	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.75	Put	9.85960	0.00986	17.60340	0.01760	9.860	17.08	0.04	0.00	0	6,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	1,039.66240	1.03966	925.55910	0.92556	1,039.662	17.03	0.96	0.00	0	18,900.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.81	Put	12.10880	0.01211	21.27980	0.02128	12.109	16.93	0.05	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.20	Put	42.41950	0.04242	67.09070	0.06709	42.419	15.94	0.14	0.00	0	3,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.35	Call	514.93580	0.51494	426.73300	0.42673	514.936	15.56	0.79	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	398.57700	0.39858	321.75520	0.32176	398.577	15.18	0.71	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Put	99.47700	0.09948	144.95520	0.14496	99.477	15.18	0.29	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.82	Call	198.11320	0.19811	158.37930	0.15838	198.113	14.47	0.49	0.00	0	10,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	23.20	Call	5.61180	0.00561	4.77690	0.00478	5.612	18.65	0.02	0.00	0	10,000.00
£ / R	On 12/01/2016	Any day expiry		21.93410	21.93410		22.74820	22.74820		13.95	0.00	0.00	0	15.00
£ / R	On 26/02/2016	Any day expiry		22.10810	22.10810		22.09020	22.09020		14.35	0.00	3,600,702.60	163	163.00
£ / R	On 29/02/2016	Any day expiry		22.11970	22.11970		22.75630	22.75630		14.31	0.00	0.00	0	47.00
£ / R	On 07/03/2016	Any day expiry		22.14700	22.14700		22.12200	22.12200		14.43	0.00	1,106,100.00	50	50.00
£ / R	On 14/03/2016	Foreign Exchange Future		22.17460	22.17460		22.04970	22.04970		14.52	0.00	15,300,474.00	690	9,079.00
£ / R	On 13/06/2016	Foreign Exchange Future		22.53630	22.53630		22.41030	22.41030		15.24	0.00	0.00	0	425.00
£ / R	On 08/09/2016	Any day expiry		22.89730	22.89730		22.77060	22.77060		15.94	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	519.24450	0.51924	549.11890	0.54912	519.244	15.26	0.26	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	530.56670	0.53057	512.04480	0.51204	530.567	18.64	0.26	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future		22.94450	22.94450		22.81770	22.81770		15.99	0.00	0.00	0	200.00
£ / R	On 19/12/2016	Foreign Exchange Future		23.33900	23.33900		23.21120	23.21120		16.36	0.00	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future		0.11750	0.11750		0.11709	0.11709		24.92	0.00	29,375.75	250	7,740.00
¥ / R	On 14/03/2016	Foreign Exchange Future		0.11986	0.11986		0.11941	0.11941		16.25	0.00	0.00	0	1,651.00
¥ / R	On 13/06/2016	Foreign Exchange Future		0.12216	0.12216		0.12170	0.12170		14.88	0.00	0.00	0	0.00
¥ / R	On 19/09/2016	Foreign Exchange Future		0.12479	0.12479		0.12431	0.12431		16.35	0.00	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future		15.35330	15.35330		15.24140	15.24140		18.00	0.00	21,310,380.40	1,388	75,722.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	0.08920	0.00009	0.15220	0.00015	0.089	29.77	0.00	0.00	0	6,877.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.85	Put	0.95440	0.00095	1.65000	0.00165	0.954	24.26	0.00	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	1.07070	0.00107	1.83320	0.00183	1.071	23.80	0.01	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.03	Put	1.45910	0.00146	2.43730	0.00244	1.459	22.61	0.01	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	2.92860	0.00293	4.67350	0.00467	2.929	20.15	0.02	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.80	Put	21.59580	0.02160	38.53300	0.03853	21.596	17.56	0.10	0.00	0	65,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.78	Call	48.41910	0.04842	34.35460	0.03435	48.419	18.52	0.19	0.00	0	6,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.31	Call	7.42360	0.00742	5.95220	0.00595	7.424	20.21	0.04	0.00	0	25,000.00



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	16.50	Call	4.35980	0.00436	3.55660	0.00356	4.360	21.39	0.02	0.00	0	6,675.00
€ / R	On 29/12/2015	Any day expiry			15.40990	15.40990	15.29710	15.29710		15.69	0.00	0.00	0	0.00
€ / R	On 29/12/2015	Any day expiry	15.30	Put	214.09070	0.21409	269.36580	0.26937	214.091	15.65	0.43	0.00	0	100.00
€ / R	On 29/12/2015	Any day expiry	15.70	Call	156.81320	0.15681	126.32700	0.12633	156.813	16.18	0.35	0.00	0	100.00
€ / R	On 25/01/2016	Any day expiry			15.50360	15.50360	15.39110	15.39110		15.47	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	773.33700	0.77334	693.15840	0.69316	773.337	15.10	0.78	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	721.80060	0.72180	644.89860	0.64490	721.801	15.14	0.75	0.00	0	1,000.00
€ / R	On 29/01/2016	Any day expiry			15.51620	15.51620	15.39810	15.39810		15.53	0.00	0.00	0	0.00
€ / R	On 29/01/2016	Any day expiry	15.15	Put	221.93230	0.22193	271.36200	0.27136	221.932	15.34	0.34	0.00	0	100.00
€ / R	On 29/01/2016	Any day expiry	15.52	Call	385.30550	0.38531	337.91720	0.33792	385.306	15.56	0.51	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry			15.58290	15.58290	15.41290	15.41290		15.57	0.00	0.00	0	0.00
€ / R	On 19/02/2016	Any day expiry	15.40	Put	361.16090	0.36116	439.70820	0.43971	361.161	15.44	0.42	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry	16.06	Call	278.96820	0.27897	228.62680	0.22863	278.968	16.26	0.36	0.00	0	100.00
€ / R	On 26/02/2016	Any day expiry			15.60520	15.60520	15.54890	15.54890		15.55	0.00	528,662.60	34	34.00
€ / R	On 07/03/2016	Any day expiry			15.63720	15.63720	15.57430	15.57430		15.58	0.00	77,871.50	5	5.00
€ / R	On 14/03/2016	Foreign Exchange Future			15.66000	15.66000	15.54630	15.54630		15.60	0.00	13,702,500.00	875	38,384.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	13.98100	0.01398	15.56990	0.01557	13.981	17.74	0.02	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	16.92040	0.01692	18.82190	0.01882	16.920	17.35	0.03	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	38.63100	0.03863	42.87530	0.04288	38.631	15.66	0.07	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	48.53870	0.04854	55.01630	0.05502	48.539	15.19	0.08	0.00	0	17,534.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	127.57410	0.12757	148.36110	0.14836	127.574	15.02	0.18	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	960.85690	0.96086	878.86900	0.87887	960.857	15.06	0.75	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	219.45620	0.21946	253.25310	0.25325	219.456	15.11	0.27	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	376.82280	0.37682	425.65350	0.42565	376.823	15.40	0.39	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Call	666.82280	0.66682	601.95350	0.60195	666.823	15.40	0.61	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	407.17480	0.40717	365.49420	0.36549	407.175	16.04	0.43	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	389.99440	0.38999	349.90500	0.34990	389.994	16.12	0.42	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	342.33100	0.34233	306.77810	0.30678	342.331	16.34	0.38	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	300.11050	0.30011	268.72080	0.26872	300.110	16.56	0.34	0.00	0	36,640.00
€ / R	On 13/06/2016	Foreign Exchange Future			15.96070	15.96070	15.84490	15.84490		15.94	0.00	0.00	0	4,430.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	117.85150	0.11785	128.71910	0.12872	117.851	14.88	0.13	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	742.62560	0.74263	688.91700	0.68892	742.626	15.96	0.52	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.30440	16.30440	16.18660	16.18660		16.37	0.00	0.00	0	700.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.63660	16.63660	16.51420	16.51420		16.73	0.00	0.00	0	4,500.00
10Y STND	On 17/12/2025	Interest Rate Swap			101.71907	101.71907	101.55931	101.55931			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			99.90711	99.90711	99.90589	99.90589			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.06612	100.06612	100.03903	100.03903			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			99.87831	99.87831	99.73619	99.73619			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

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
AL37	On 04/02/2016	Index Future			470.75100		470.75100		471.33600	471.33600			0.00	0.00	0	2.00
AL37	On 05/05/2016	Index Future			478.91300		478.91300		479.51500	479.51500			0.00	0.00	0	0.00
AL7T	On 04/02/2016	Index Future			548.83100		548.83100		550.33800	550.33800			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			558.34700		558.34700		559.88700	559.88700			0.00	0.00	0	0.00
ALBI	On 04/02/2016	Index Future			499.31800		499.31800		501.03800	501.03800			0.00	0.00	0	611.00
ALBI	On 05/05/2016	Index Future			507.97500		507.97500		509.73200	509.73200			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future			517.29900		517.29900		519.09300	519.09300			0.00	0.00	0	0.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			10.55490		10.55490		10.40380	10.40380		12.16	0.00	4,221,960.00	400	11,214.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	0.03850		0.00004		0.06320	0.00006	0.039	22.79	0.00	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	955.02040		0.95502		804.30530	0.80431	955.020	19.08	1.00	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	364.12940		0.36413		231.31450	0.23131	364.129	14.73	0.92	0.00	0	201.00
AU\$ / R	On 15/01/2016	Any day expiry			10.60420		10.60420		10.45230	10.45230		12.66	0.00	0.00	0	3.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			10.68370		10.68370		10.53080	10.53080		11.88	0.00	267,092.50	25	8,111.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	31.33730		0.03134		44.75050	0.04475	31.337	12.49	0.09	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	433.75080		0.43375		333.24790	0.33325	433.751	11.96	0.67	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	78.90940		0.07891		57.65980	0.05766	78.909	13.45	0.19	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			10.81160		10.81160		10.65760	10.65760		13.02	0.00	0.00	0	250.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			10.95890		10.95890		10.80330	10.80330		13.83	0.00	0.00	0	500.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.10450		11.10450		10.94700	10.94700		14.31	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			10.82850		10.82850		10.78550	10.78550		15.42	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			11.01290		11.01290		10.96850	10.96850		12.63	0.00	0.00	0	2.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.19200		11.19200		11.14780	11.14780		13.99	0.00	0.00	0	0.00
CF CANDO CAGJ	On 22/12/2015	Can-Do Future			306.23040		306.23040		269.99570	269.99570			0.00	0.00	0	10,000.00
CHF / R	On 11/12/2015	Foreign Exchange Future			14.06770		14.06770		13.99680	13.99680		18.03	0.00	0.00	0	6,549.00
CHF / R	On 14/03/2016	Foreign Exchange Future			14.39120		14.39120		14.31890	14.31890		16.26	0.00	143,912.00	10	30.00
CHF / R	On 13/06/2016	Foreign Exchange Future			14.70550		14.70550		14.63190	14.63190		16.57	0.00	0.00	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future			2.24170		2.24170		2.23910	2.23910		16.52	0.00	0.00	0	25,268.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.25490		2.25490		2.25440	2.25440		15.69	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future			2.27380		2.27380		2.27490	2.27490		16.20	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future			2.06260		2.06260		2.04740	2.04740		18.89	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.10550		2.10550		2.08980	2.08980		18.68	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future			2.14770		2.14770		2.13170	2.13170		18.92	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
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	10.21404		81.04675		10.16388	81.38471			0.00	0.00	0	8,569.00
ES33	On 05/05/2016	Bond Future	10.30518		78.66298		10.25320	79.00796			0.00	0.00	0	0.00
ES33	On 04/08/2016	Bond Future	10.38760		80.12378		10.33378	80.47598			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 04/02/2016	Bond Future	10.29373		86.28881		10.23839	86.72011			0.00	0.00	0	2,750.00
ES42	On 05/05/2016	Bond Future	10.38190		83.52351		10.32458	83.96345			0.00	0.00	0	4,500.00
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	497.11500		497.11500		498.59700	498.59700			0.00	0.00	0	452.00
GOVI	On 05/05/2016	GOVI	505.73300		505.73300		507.24900	507.24900			0.00	0.00	0	146.00
GOVI	On 04/08/2016	GOVI	515.01600		515.01600		516.56400	516.56400			0.00	0.00	0	0.00
I2025	On 04/02/2016	Bond Future	124.09630		124.09630		123.69842	123.69842			0.00	0.00	0	950.00
I2025	On 05/05/2016	Bond Future	126.23623		126.23623		125.83314	125.83314			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	106.06896		106.06896		106.08329	106.08329			0.00	0.00	0	185.00
I2033	On 05/05/2016	Bond Future	106.92341		106.92341		106.93969	106.93969			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	130.68711		130.68711		130.70518	130.70518			0.00	0.00	0	16,637.00
I2038	On 05/05/2016	Bond Future	132.94066		132.94066		132.96086	132.96086			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	131.83443		131.83443		131.85188	131.85188			0.00	0.00	0	11,948.00
I2046	On 05/05/2016	Bond Future	132.67855		132.67855		132.69867	132.69867			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		138.62377	138.62377		138.64225	138.64225			0.00	0.00	0	11,023.00
I2050	On 05/05/2016	Bond Future		141.01394	141.01394		141.03453	141.03453			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		238.54600	238.54600		238.50000	238.50000			0.00	0.00	0	1,038.00
IGOV	On 05/05/2016	Index Future		242.65800	242.65800		242.61400	242.61400			0.00	0.00	0	21.00
IGOV	On 04/08/2016	Index Future		247.15500	247.15500		247.11400	247.11400			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future		645.44300	645.44300		645.34000	645.34000			0.00	0.00	0	157.00
ILBI	On 05/05/2016	Index Future		656.49300	656.49300		656.39000	656.39000			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		7.22000	92.78000		7.22000	92.78000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.42000	92.58000		7.42000	92.58000			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		7.70000	92.30000		7.70000	92.30000			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		0.14150	0.14150		0.14080	0.14080			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future		0.14080	0.14080		0.14030	0.14030			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future		0.14070	0.14070		0.13940	0.13940			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future		0.14040	0.14040		0.13890	0.13890			0.00	0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future		0.07270	0.07270		0.07240	0.07240			0.00	0.00	0	28,268.00
NGN / R	On 14/03/2016	Foreign Exchange Future		0.07020	0.07020		0.06980	0.06980			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future		0.06760	0.06760		0.06720	0.06720			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future		0.06520	0.06520		0.06500	0.06500			0.00	0.00	0	0.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future		9.61410	9.61410		9.46700	9.46700		14.75	0.00	0.00	0	0.00
NZ\$ / R	On 17/12/2015	Any day expiry		9.62260	9.62260		9.47520	9.47520		12.85	0.00	0.00	0	0.00
NZ\$ / R	On 17/12/2015	Any day expiry	9.34	Put	22.68700	0.02269	51.70030	0.05170	22.687	14.06	0.15	0.00	0	10,000.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future		9.71720	9.71720		9.56830	9.56830		11.29	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future		9.82120	9.82120		9.67140	9.67140		13.14	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future		9.94130	9.94130		9.79090	9.79090		13.79	0.00	0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future		1.06140	1.06140		1.05790	1.05790			0.00	0.00	0	90.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future		1.06450	1.06450		1.06110	1.06110			0.00	0.00	0	50.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future		1.06780	1.06780		1.06430	1.06430			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
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.07180		1.07180		1.06830	1.06830			0.00	0.00	0	0.00
R186	On 04/02/2016	Bond Future			8.68215		114.03333		8.63664	114.37688		9.44	0.00	0.00	0	59,594.00
R186	On 04/02/2016	Bond Future	7.90	Call	184.59000		0.18459		224.50000	0.22450	184.590	9.15	0.09	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.02	Call	288.59000		0.28859		344.79000	0.34479	288.590	9.20	0.13	0.00	0	700.00
R186	On 04/02/2016	Bond Future	8.40	Call	929.57000		0.92957		1,058.53000	1.05853	929.570	9.32	0.32	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.45	Call	1,057.87000		1.05787		1,198.09000	1.19809	1,057.870	9.33	0.36	0.00	0	350.00
R186	On 04/02/2016	Bond Future	8.65	Put	1,931.03000		1.93103		1,773.70000	1.77370	1,931.030	9.40	0.51	0.00	0	340.00
R186	On 04/02/2016	Bond Future	8.70	Put	1,741.26000		1.74126		1,595.23000	1.59523	1,741.260	9.42	0.48	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.75	Put	1,564.75000		1.56475		1,429.80000	1.42980	1,564.750	9.44	0.45	0.00	0	11,695.00
R186	On 04/02/2016	Bond Future	8.80	Put	1,402.01000		1.40201		1,277.84000	1.27784	1,402.010	9.46	0.42	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.83	Put	1,310.44000		1.31044		1,192.56000	1.19256	1,310.440	9.48	0.40	0.00	0	33.00
R186	On 04/02/2016	Bond Future	9.20	Put	514.49000		0.51449		459.85000	0.45985	514.490	9.64	0.20	0.00	0	700.00
R186	On 05/05/2016	Bond Future			8.74395		116.01158		8.69645	116.36266		9.18	0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future	8.75	Put	2,754.42000		2.75442		2,596.37000	2.59637	2,754.420	9.18	0.49	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	2,409.21000		2.40921		2,265.72000	2.26572	2,409.210	9.22	0.44	0.00	0	5,350.00
R186	On 04/08/2016	Bond Future			8.79362		112.86289		8.74407	113.22170		9.32	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			293.93557		293.93557		293.97584	293.97584			0.00	0.00	0	714.00
R197	On 05/05/2016	Bond Future			299.00354		299.00354		299.04870	299.04870			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			242.58243		242.58243		242.61472	242.61472			0.00	16,253,022.81	67	42,332.00
R202	On 05/05/2016	Bond Future			246.76489		246.76489		246.80143	246.80143			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			8.48773		99.60510		8.44200	99.83868		7.14	0.00	0.00	0	15,449.00
R2023	On 05/05/2016	Bond Future			8.55394		97.40532		8.50575	97.64428		7.17	0.00	0.00	0	0.00
R2023	On 04/08/2016	Bond Future			8.60417		99.21361		8.55336	99.45804		6.88	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			7.48642		104.44893		7.45387	104.49749		1.68	0.00	0.00	0	16,632.00
R203	On 05/05/2016	Bond Future			7.57244		102.09218		7.53238	102.14301		1.47	0.00	0.00	0	0.00
R203	On 04/08/2016	Bond Future			7.59088		103.98774		7.54012	104.04062		1.19	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			9.11812		91.45809		9.06765	91.82892			0.00	45,729,045.00	500	15,526.00
R2030	On 05/05/2016	Bond Future			9.18363		93.04527		9.13132	93.42380			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			9.21765		94.91052		9.17234	95.26596		12.53	0.00	0.00	0	8,417.00
R2032	On 04/02/2016	Bond Future	9.20	Put	2,069.68000		2.06968	1,912.15000	1.91215	2,069.680		12.51	0.50	0.00	0	22.00
R2032	On 04/02/2016	Bond Future	9.30	Put	1,695.43000		1.69543	1,559.49000	1.55949	1,695.430		12.56	0.44	0.00	0	22.00
R2032	On 05/05/2016	Bond Future			9.28151		92.40078	9.23460	92.76362			12.81	0.00	0.00	0	0.00
R2032	On 04/08/2016	Bond Future			9.33591		94.11672	9.28737	94.48734			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			9.35573		92.40285	9.29510	92.92379			14.28	0.00	0.00	0	52,037.00
R2037	On 04/02/2016	Bond Future	9.30	Put	2,459.45000		2.45945	2,214.04000	2.21404	2,459.450		14.18	0.52	0.00	0	16.00
R2037	On 04/02/2016	Bond Future	9.43	Put	1,906.67000		1.90667	1,702.24000	1.70224	1,906.670		14.25	0.44	0.00	0	16.00
R2037	On 05/05/2016	Bond Future			9.41852		94.00648	9.35592	94.53777			14.00	0.00	0.00	0	0.00
R2037	On 04/08/2016	Bond Future			9.47369		91.49308	9.40906	92.03523			14.34	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			7.84677		101.46390	7.82106	101.52894			3.14	0.00	0.00	0	38,324.00
R204	On 05/05/2016	Bond Future			7.93281		103.22406	7.90375	103.29163			2.85	0.00	0.00	0	0.00
R204	On 04/08/2016	Bond Future			7.98920		101.10023	7.95619	101.17017			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 04/02/2016	Bond Future			9.42583		96.19647	9.37032	96.70553			14.77	0.00	0.00	0	1,820.00
R2040	On 05/05/2016	Bond Future			9.48885		97.86599	9.43155	98.38512			14.49	0.00	0.00	0	0.00
R2040	On 04/08/2016	Bond Future			9.54450		95.17376	9.48534	95.70364			14.85	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			9.43915		93.46377	9.36320	94.16894			15.38	0.00	0.00	0	19,202.00
R2044	On 05/05/2016	Bond Future			9.50004		95.08586	9.42173	95.80460			15.10	0.00	0.00	0	0.00
R2044	On 04/08/2016	Bond Future			9.55377		92.46727	9.47303	93.20039			15.48	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			9.40988		97.26164	9.34415	97.88827			15.17	0.00	142,001,994.40	1,460	57,983.00
R2048	On 04/02/2016	Bond Future	9.45	Put	2,289.66000		2.28966	2,030.80000	2.03080	2,289.660		15.14	0.46	0.00	0	75.00
R2048	On 04/02/2016	Bond Future	9.55	Put	1,871.46000		1.87146	1,648.62000	1.64862	1,871.460		15.20	0.40	0.00	0	75.00
R2048	On 05/05/2016	Bond Future			9.46595		94.51448	9.39821	95.15331			15.58	0.00	0.00	0	0.00
R2048	On 04/08/2016	Bond Future			9.51357		96.26928	9.44380	96.92098			15.27	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			8.09633		97.68765	8.06039	97.80471			4.37	0.00	0.00	0	48,100.00
R207	On 04/02/2016	Bond Future	7.27	Call	43.73000		0.04373	52.93000	0.05293	43.730		4.17	0.06	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 04/02/2016	Bond Future	7.50	Call	116.30000		0.11630		135.93000	0.13593	116.300	4.22	0.13	0.00	0	19.00
R207	On 05/05/2016	Bond Future			8.18175		99.38262		8.14256	99.50303		4.09	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	352.80000		0.35280		384.59000	0.38459	352.800	4.00	0.23	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.24480		97.58348		8.20192	97.70721		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			8.24346		96.26517		8.19739	96.44815		5.55	0.00	0.00	0	40,743.00
R208	On 05/05/2016	Bond Future			8.31662		94.53456		8.26739	94.72199		5.46	0.00	0.00	0	0.00
R208	On 04/08/2016	Bond Future			8.37178		96.28980		8.31909	96.48179		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			9.26670		74.93756		9.21632	75.29745		14.52	0.00	0.00	0	40,791.00
R209	On 04/02/2016	Bond Future	9.52	Put	1,081.24000		1.08124		977.06000	0.97706	1,081.240	14.69	0.34	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			9.32321		73.08886		9.27126	73.45603		14.86	0.00	0.00	0	0.00
R209	On 05/05/2016	Bond Future	8.25	Call	465.42000		0.46542		523.81000	0.52381	465.420	14.36	0.14	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	1,836.10000		1.83610		1,991.99000	1.99199	1,836.100	14.73	0.39	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.37123		74.44622		9.31771	74.82097		14.57	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			184.36093		184.36093		184.38626	184.38626			0.00	0.00	0	3,296.00
R210	On 05/05/2016	Bond Future			185.37387		185.37387		185.40268	185.40268			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			135.52519		135.52519		135.54439	135.54439			0.00	0.00	0	1,010.00
R211	On 05/05/2016	Bond Future			137.86216		137.86216		137.88358	137.88358			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			141.85202		141.85202		141.79116	141.79116			0.00	0.00	0	1,569.00
R212	On 05/05/2016	Bond Future			144.29811		144.29811		144.23814	144.23814			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			9.16881		85.60657		9.12352	85.92678		12.45	0.00	21,401,642.50	250	41,590.00

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	On 05/05/2016	Bond Future		9.22871	83.54405		9.18186	83.87096		12.71	0.00	0.00	0	0.00
R213	On 04/08/2016	Bond Future		9.27867	85.09504		9.23022	85.42897		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
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		9.33306	75.63533		9.27758	76.05020		15.17	0.00	13,614,359.40	180	30,469.00
R214	On 04/02/2016	Bond Future	9.35	Put	1,876.07000	1.87607	1,700.05000	1.70005	1,876.070	15.24	0.48	0.00	0	25.00
R214	On 04/02/2016	Bond Future	9.45	Put	1,537.00000	1.53700	1,385.23000	1.38523	1,537.000	15.31	0.42	0.00	0	25.00
R214	On 05/05/2016	Bond Future		9.38682	73.65320		9.32967	74.07639		15.56	0.00	0.00	0	4,680.00
R214	On 04/08/2016	Bond Future		9.43207	75.02065		9.37325	75.45246		15.27	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		24,806.55000	24,806.55000		24,693.64000	24,693.64000			0.00	0.00	0	0.00
RAIN	On 13/06/2016	Foreign Exchange Future		25,578.99000	25,578.99000		25,473.02000	25,473.02000			0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future		10.26140	10.26140		10.20540	10.20540		12.58	0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future		10.40210	10.40210		10.34470	10.34470		12.34	0.00	8,217,659.00	790	2,401.00
SGD / R	On 13/06/2016	Foreign Exchange Future		10.54900	10.54900		10.49210	10.49210		13.47	0.00	0.00	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future		5.00580	5.00580		4.95090	4.95090		13.33	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future		4.95680	4.95680		4.90400	4.90400		12.97	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future		4.91180	4.91180		4.86070	4.86070		15.13	0.00	0.00	0	0.00
ZMW / R	On 11/12/2015	Foreign Exchange Future		1.38750	1.38750		1.38170	1.38170			0.00	0.00	0	7,688.00
ZMW / R	On 14/03/2016	Foreign Exchange Future		1.32910	1.32910		1.30500	1.30500			0.00	0.00	0	1.00
ZMW / R	On 13/06/2016	Foreign Exchange Future		1.28440	1.28440		1.24420	1.24420			0.00	0.00	0	0.00

**Total for Derivatives :** **1,345,654,246.38**    **80,622**    **4 305 339.00**

**Grand Total:** **1,345,654,246.38**    **80,622**    **4 305 339.00**