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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/11/2015

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 11/11/2015	Any day expiry	14.19050	14.19050	14.29400	14.29400			16.22	0.00	33,283,487.00	2,348	0.00
\$ / R	On 17/11/2015	Any day expiry	14.20010	14.20010	14.30290	14.30290			14.53	0.00	0.00	0	0.00
\$ / R	On 17/11/2015	Any day expiry	13.15	Call	1,050.33150	1.05033	1,153.09650	1.15310	20.98	1.00	0.00	0	12,500.00
\$ / R	On 17/11/2015	Any day expiry	13.35	Call	850.95020	0.85095	953.59100	0.95359	19.76	0.99	0.00	0	5,000.00
\$ / R	On 17/11/2015	Any day expiry	13.40	Call	801.27220	0.80127	903.84160	0.90384	19.46	0.99	0.00	0	7,500.00
\$ / R	On 18/11/2015	Any day expiry	14.20250	14.20250	14.30500	14.30500			14.73	0.00	0.00	0	150.00
\$ / R	On 18/11/2015	Any day expiry	13.17	Call	1,032.84230	1.03284	1,135.40770	1.13541	19.85	1.00	0.00	0	6,000.00
\$ / R	On 18/11/2015	Any day expiry	13.35	Call	853.57640	0.85358	956.04110	0.95604	18.87	0.99	0.00	0	6,000.00
\$ / R	On 20/11/2015	Any day expiry	14.20740	14.20740	14.30920	14.30920			15.47	0.00	0.00	0	0.00
\$ / R	On 20/11/2015	Any day expiry	13.14	Put	0.88890	0.00089	0.92070	0.00092	19.98	0.01	0.00	0	8,000.00
\$ / R	On 20/11/2015	Any day expiry	13.75	Put	19.33900	0.01934	12.53330	0.01253	16.88	0.11	0.00	0	1,000.00
\$ / R	On 24/11/2015	Any day expiry	14.21740	14.21740	14.31980	14.31980			15.43	0.00	0.00	0	0.00
\$ / R	On 24/11/2015	Any day expiry	13.68	Call	555.09570	0.55510	652.72230	0.65272	15.45	0.91	0.00	0	9,000.00
\$ / R	On 24/11/2015	Any day expiry	13.99	Call	302.10960	0.30211	388.28520	0.38829	15.44	0.72	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	14.22000	14.22000	14.32240	14.32240			15.62	0.00	0.00	0	301.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	0.00000	0.00000	0.00000	0.00000	25.81	0.00	0.00	0	300.00

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	11.15	Put	0.00100	0.00000	0.00020	0.00000	0.001	28.48	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	12.63	Put	0.63260	0.00063	0.53570	0.00054	0.633	22.46	0.00	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	12.85	Put	1.24760	0.00125	1.16540	0.00117	1.248	21.00	0.01	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	12.93	Put	1.48600	0.00149	1.43170	0.00143	1.486	20.27	0.01	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Call	1,191.86670	1.19187	1,294.26420	1.29426	1,191.867	19.37	0.99	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Put	1.86670	0.00187	1.86420	0.00186	1.867	19.37	0.01	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.24	Call	983.13520	0.98314	1,085.73290	1.08573	983.135	17.46	0.98	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Put	3.21840	0.00322	3.42960	0.00343	3.218	17.37	0.02	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Call	973.21840	0.97322	1,075.82960	1.07583	973.218	17.37	0.98	0.00	0	11,500.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Call	893.98920	0.89399	996.72630	0.99673	893.989	16.64	0.98	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Put	3.98920	0.00399	4.32630	0.00433	3.989	16.64	0.02	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.43	Call	795.29180	0.79529	898.23210	0.89823	795.292	15.74	0.97	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.65	Call	586.14010	0.58614	685.54420	0.68554	586.140	15.21	0.92	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.73	Call	514.79620	0.51480	612.44740	0.61245	514.796	15.27	0.88	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	414.25280	0.41425	507.97370	0.50797	414.253	15.36	0.81	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	0.10740	0.00011	0.14820	0.00015	0.107	31.34	0.00	0.00	0	300.00
\$ / R	On 26/11/2015	Any day expiry	14.22250		14.22250	14.22250	14.32510	14.32510		15.62	0.00	0.00	0	67.00
\$ / R	On 08/12/2015	Any day expiry	14.25270		14.25270	14.25270	14.35690	14.35690		15.97	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.26030		14.26030	14.26030	14.36480	14.36480		16.13	0.00	640,230,428.80	44,896	612,068.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	3,310.32940	3.31033	3,414.83540	3.41484	3,310.329	25.28	1.00	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	0.02940	0.00003	0.03540	0.00004	0.029	25.28	0.00	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	3,260.33170	3.26033	3,364.83920	3.36484	3,260.332	24.98	1.00	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	3,060.34340	3.06034	3,164.85930	3.16486	3,060.343	23.82	1.00	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	2,860.35980	2.86036	2,964.89000	2.96489	2,860.360	22.66	1.00	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	0.10740	0.00011	0.14200	0.00014	0.107	21.90	0.00	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	0.11060	0.00011	0.14550	0.00015	0.111	21.87	0.00	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	0.16670	0.00017	0.20540	0.00021	0.167	21.34	0.00	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	0.19300	0.00019	0.23240	0.00023	0.193	21.15	0.00	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	0.25860	0.00026	0.29780	0.00030	0.259	20.77	0.00	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	0.34660	0.00035	0.38210	0.00038	0.347	20.40	0.00	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	2,110.83790	2.11084	2,215.35650	2.21536	2,110.838	19.83	1.00	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	0.58720	0.00059	0.60020	0.00060	0.587	19.72	0.00	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	2,060.92270	2.06092	2,165.43130	2.16543	2,060.923	19.64	1.00	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	1,761.79890	1.76180	1,866.15550	1.86616	1,761.799	18.51	0.99	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	1.78650	0.00179	1.58200	0.00158	1.787	18.29	0.01	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	1,692.13950	1.69214	1,796.42340	1.79642	1,692.140	18.25	0.99	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	1,682.19420	1.68219	1,786.46580	1.78647	1,682.194	18.21	0.99	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	1,662.30830	1.66231	1,766.55420	1.76655	1,662.308	18.14	0.99	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.70	Put	2.69020	0.00269	2.27390	0.00227	2.690	17.76	0.01	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.76	Put	3.20530	0.00321	2.65920	0.00266	3.205	17.53	0.01	0.00	0	402.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.77	Put	3.30020	0.00330	2.72960	0.00273	3.300	17.50	0.01	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	1,463.90210	1.46390	1,567.75250	1.56775	1,463.902	17.38	0.99	0.00	0	17,883.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Put	3.60210	0.00360	2.95250	0.00295	3.602	17.38	0.01	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.85	Put	4.16710	0.00417	3.36630	0.00337	4.167	17.19	0.02	0.00	0	8,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	1,365.22720	1.36523	1,468.63980	1.46864	1,365.227	17.06	0.98	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	4.92720	0.00493	3.83980	0.00384	4.927	17.06	0.02	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	1,267.15940	1.26716	1,370.29730	1.37030	1,267.159	16.80	0.97	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Put	6.85940	0.00686	5.49730	0.00550	6.859	16.80	0.03	0.00	0	54,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	8.07360	0.00807	6.55400	0.00655	8.074	16.67	0.03	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	1,169.78660	1.16979	1,272.59280	1.27259	1,169.787	16.54	0.97	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	1,073.32830	1.07333	1,175.73000	1.17573	1,073.328	16.28	0.95	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Put	13.02830	0.01303	10.93000	0.01093	13.028	16.28	0.05	0.00	0	60.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Call	1,025.52650	1.02553	1,127.69200	1.12769	1,025.526	16.15	0.95	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	997.00430	0.99700	1,099.01620	1.09902	997.004	16.07	0.94	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.31	Call	968.61340	0.96861	1,070.46040	1.07046	968.613	15.99	0.94	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.36	Put	21.31340	0.02131	18.36020	0.01836	21.313	15.86	0.07	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.38	Call	902.93390	0.90293	1,004.35060	1.00435	902.934	15.81	0.92	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	884.32850	0.88433	985.60950	0.98561	884.329	15.75	0.92	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Put	24.02850	0.02403	20.80950	0.02081	24.028	15.75	0.08	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	847.35490	0.84735	948.34400	0.94834	847.355	15.65	0.91	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	792.54260	0.79254	893.03750	0.89304	792.543	15.49	0.90	0.00	0	2,150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Put	32.24260	0.03224	28.23750	0.02824	32.243	15.49	0.10	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.52	Call	774.46050	0.77446	874.77450	0.87477	774.461	15.44	0.89	0.00	0	5,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.59	Call	713.29330	0.71329	811.60610	0.81161	713.293	15.40	0.87	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	704.83790	0.70484	802.68390	0.80268	704.838	15.41	0.86	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.62	Put	47.75420	0.04775	40.12200	0.04012	47.754	15.44	0.14	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.63	Put	49.42630	0.04943	41.28260	0.04128	49.426	15.45	0.15	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.64	Put	51.14230	0.05114	42.47280	0.04247	51.142	15.46	0.15	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.65	Put	52.90370	0.05290	43.69830	0.04370	52.904	15.47	0.16	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	655.00920	0.65501	750.00970	0.75001	655.009	15.48	0.84	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.68	Put	58.45890	0.05846	48.34960	0.04835	58.459	15.50	0.17	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Call	606.82530	0.60683	699.92360	0.69992	606.825	15.55	0.81	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Put	66.52530	0.06653	55.12360	0.05512	66.525	15.55	0.19	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.80	Put	85.05730	0.08506	70.76680	0.07077	85.057	15.63	0.23	0.00	0	11,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.83	Call	523.17570	0.52318	612.19910	0.61220	523.176	15.67	0.76	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.84	Put	95.59180	0.09559	79.70580	0.07971	95.592	15.68	0.25	0.00	0	13,360.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Call	466.47090	0.46647	552.06030	0.55206	466.471	15.76	0.72	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Put	116.17090	0.11617	97.26030	0.09726	116.171	15.76	0.28	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.92	Put	119.33960	0.11934	99.97330	0.09997	119.340	15.77	0.29	0.00	0	1,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	407.11990	0.40712	488.40970	0.48841	407.120	15.86	0.67	0.00	0	51,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Put	146.81990	0.14682	123.60970	0.12361	146.820	15.86	0.33	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.01	Put	150.52410	0.15052	126.80960	0.12681	150.524	15.87	0.34	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.04	Call	382.30300	0.38230	461.54610	0.46155	382.303	15.90	0.64	0.00	0	13,360.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.09	Call	352.66000	0.35266	429.24020	0.42924	352.660	15.95	0.61	0.00	0	1,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.12	Put	195.31330	0.19531	165.74690	0.16575	195.313	15.99	0.41	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.20	Call	292.87270	0.29287	363.25520	0.36326	292.873	16.08	0.55	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.24	Call	272.98160	0.27298	341.01500	0.34102	272.982	16.12	0.52	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.27	Put	268.98760	0.26899	230.15330	0.23015	268.988	16.19	0.50	0.00	0	10,000.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	14.28	Call	254.94120	0.25494	319.71550	0.31972	254.941	16.22	0.50	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	218.46900	0.21847	275.75860	0.27576	218.469	16.48	0.44	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	173.67760	0.17368	223.16180	0.22316	173.678	16.86	0.37	0.00	0	55,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Put	413.37760	0.41338	358.36180	0.35836	413.378	16.86	0.63	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.70	Call	120.56690	0.12057	159.07110	0.15907	120.567	17.44	0.28	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.75	Call	109.85510	0.10986	145.86450	0.14586	109.855	17.58	0.26	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	92.78390	0.09278	124.58390	0.12458	92.784	17.84	0.23	0.00	0	5,752.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	72.65340	0.07265	98.88800	0.09889	72.653	18.23	0.18	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	68.81280	0.06881	93.71340	0.09371	68.813	18.34	0.17	0.00	0	111,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.30	Call	40.15680	0.04016	55.89180	0.05589	40.157	19.39	0.11	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.42	Call	32.49740	0.03250	45.63200	0.04563	32.497	19.81	0.09	0.00	0	11,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.57	Call	25.04880	0.02505	35.52300	0.03552	25.049	20.34	0.07	0.00	0	39,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	16.04190	0.01604	24.39600	0.02440	16.042	20.91	0.05	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			14.28700	14.28700	14.39150	14.39150		16.03	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	0.07120	0.00007	0.06300	0.00006	0.071	24.49	0.00	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	0.17920	0.00018	0.17790	0.00018	0.179	23.39	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	370.89840	0.37090	444.51220	0.44451	370.898	15.84	0.58	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	1.43250	0.00143	2.07080	0.00207	1.433	25.09	0.00	0.00	0	300.00
\$ / R	On 29/12/2015	Any day expiry			14.30890	14.30890	14.41300	14.41300		16.03	0.00	0.00	0	0.00
\$ / R	On 29/12/2015	Any day expiry	13.50	Put	56.78680	0.05679	50.91740	0.05092	56.787	15.15	0.14	0.00	0	100.00
\$ / R	On 29/12/2015	Any day expiry	13.92	Call	549.18630	0.54919	632.94200	0.63294	549.186	15.56	0.70	0.00	0	100.00
\$ / R	On 12/01/2016	Any day expiry			14.34720	14.34720	14.45050	14.45050		16.14	0.00	0.00	0	47.00
\$ / R	On 13/01/2016	Any day expiry			14.35000	14.35000	14.45320	14.45320		16.18	0.00	0.00	0	1,650.00
\$ / R	On 27/01/2016	Any day expiry			14.38550	14.38550	14.48590	14.48590		16.33	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	4.35590	0.00436	4.27670	0.00428	4.356	18.90	0.01	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	1,444.44790	1.44445	1,545.76380	1.54576	1,444.448	15.19	0.94	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	1,316.53960	1.31654	1,415.08140	1.41508	1,316.540	15.21	0.91	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	13.50	Put	96.81260	0.09681	89.97710	0.08998	96.813	15.25	0.17	0.00	0	150.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	390.98680	0.39099	449.54140	0.44954	390.987	16.51	0.48	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	15.32	Call	168.31680	0.16832	199.22690	0.19923	168.317	18.51	0.24	0.00	0	150.00
\$ / R	On 29/01/2016	Any day expiry			14.39050	14.39050	14.49060	14.49060		16.37	0.00	0.00	0	0.00
\$ / R	On 29/01/2016	Any day expiry	13.74	Put	157.08190	0.15708	143.85050	0.14385	157.082	15.38	0.25	0.00	0	100.00
\$ / R	On 29/01/2016	Any day expiry	14.26	Call	497.84130	0.49784	566.06250	0.56606	497.841	16.16	0.56	0.00	0	100.00
\$ / R	On 12/02/2016	Any day expiry			14.42610	14.42610	14.52330	14.52330		16.50	0.00	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	5.38010	0.00538	5.00460	0.00500	5.380	19.23	0.01	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	203.49430	0.20349	234.43840	0.23444	203.494	18.70	0.26	0.00	0	1,000.00
\$ / R	On 19/02/2016	Any day expiry			14.44390	14.44390	14.54070	14.54070		16.51	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	765.17560	0.76518	842.90270	0.84290	765.176	15.66	0.69	0.00	0	3,600.00
\$ / R	On 25/02/2016	Any day expiry			14.45930	14.45930	14.55690	14.55690		16.52	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	8.97990	0.00898	7.84110	0.00784	8.980	18.21	0.02	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	13.50	Put	130.82310	0.13082	123.29990	0.12330	130.823	15.31	0.19	0.00	0	150.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	377.15290	0.37715	425.54540	0.42555	377.153	17.36	0.41	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	15.64	Call	200.49390	0.20049	229.16760	0.22917	200.494	19.18	0.24	0.00	0	150.00
\$ / R	On 29/02/2016	Any day expiry			14.46960	14.46960	14.56760	14.56760		16.50	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 29/02/2016	Any day expiry	13.92	Put	259.23120	0.25923	240.07200	0.24007	259.231	15.62	0.31	0.00	0	100.00
\$ / R	On 29/02/2016	Any day expiry	14.60	Call	472.53340	0.47253	528.54500	0.52855	472.533	16.82	0.48	0.00	0	100.00
\$ / R	On 11/03/2016	Any day expiry			14.49790	14.49790	14.59720	14.59720		16.66	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			14.50560	14.50560	14.60530	14.60530		16.63	0.00	88,614,710.40	6,109	83,681.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	4.03200	0.00403	3.72750	0.00373	4.032	19.53	0.01	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	6.90990	0.00691	6.22030	0.00622	6.910	17.90	0.01	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	7.29630	0.00730	6.55090	0.00655	7.296	17.74	0.01	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	10.17010	0.01017	8.73790	0.00874	10.170	17.38	0.02	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	10.68310	0.01068	9.22980	0.00923	10.683	17.33	0.02	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	12.17030	0.01217	10.66670	0.01067	12.170	17.19	0.02	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	12.98440	0.01298	11.45870	0.01146	12.984	17.12	0.02	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	14.07320	0.01407	12.52350	0.01252	14.073	17.03	0.03	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	16.77360	0.01677	15.18790	0.01519	16.774	16.83	0.03	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	21.23420	0.02123	19.64410	0.01964	21.234	16.57	0.04	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	1,988.71160	1.98871	2,087.00490	2.08700	1,988.712	16.05	0.94	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	43.92770	0.04393	42.81330	0.04281	43.928	15.71	0.07	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	1,753.56120	1.75356	1,852.27040	1.85227	1,753.561	15.61	0.92	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	59.56020	0.05956	58.94890	0.05895	59.560	15.34	0.09	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	75.37570	0.07538	73.50210	0.07350	75.376	15.18	0.12	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	1,395.93690	1.39594	1,491.47440	1.49147	1,395.937	15.21	0.87	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	100.33350	0.10033	95.44320	0.09544	100.334	15.23	0.15	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	1,154.30760	1.15431	1,245.50920	1.24551	1,154.308	15.31	0.80	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	1,116.19980	1.11620	1,206.50320	1.20650	1,116.200	15.33	0.79	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.63	Put	181.01530	0.18102	170.07810	0.17008	181.015	15.35	0.23	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	214.95520	0.21496	0.00000	0.00000	214.955	15.39	0.26	16,428,002.68	4,350	4,350.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	963.56730	0.96357	1,049.55670	1.04956	963.567	15.40	0.74	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	848.72830	0.84873	928.13520	0.92814	848.728	15.66	0.68	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	813.34700	0.81335	891.06580	0.89107	813.347	15.76	0.67	0.00	0	1,650.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	757.01130	0.75701	831.82820	0.83183	757.011	15.93	0.64	0.00	0	9,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	398.32160	0.39832	370.44720	0.37045	398.322	16.11	0.39	0.00	0	800.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	698.78910	0.69879	770.31090	0.77031	698.789	16.12	0.60	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	649.19120	0.64919	717.65210	0.71765	649.191	16.30	0.58	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	563.36690	0.56337	625.92620	0.62593	563.367	16.63	0.52	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	527.49450	0.52749	586.15440	0.58615	527.494	16.82	0.50	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	486.67980	0.48668	542.03770	0.54204	486.680	17.05	0.47	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	469.18420	0.46918	523.12800	0.52313	469.184	17.16	0.45	0.00	0	29,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.03	Call	382.38120	0.38238	428.76220	0.42876	382.381	17.74	0.39	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.25	Call	326.04840	0.32605	0.00000	0.00000	326.048	18.21	0.34	62,447,160.54	12,700	4,350.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	321.46420	0.32146	361.85040	0.36185	321.464	18.25	0.33	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	255.38040	0.25538	288.52270	0.28852	255.380	18.99	0.27	0.00	0	1,400.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	230.58660	0.23059	260.97640	0.26098	230.587	19.32	0.25	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	142.23070	0.14223	162.09180	0.16209	142.231	20.99	0.16	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	122.46800	0.12247	139.78060	0.13978	122.468	21.54	0.14	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	24.80550	0.02481	31.82370	0.03182	24.806	28.66	0.03	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 16/03/2016	Any day expiry			14.51070	14.51070				0.00	0	0.00
\$ / R	13.34	Put	On 16/03/2016	Any day expiry	117.18290	0.11718	111.08080	0.11108	117.183	15.28	0.16	0.00	0	17,991.00
\$ / R	14.63	Call	On 16/03/2016	Any day expiry	520.23310	0.52023	577.97910	0.57798	520.233	16.93	0.49	0.00	0	17,991.00
\$ / R			On 23/03/2016	Any day expiry	14.52870	14.52870	14.62960	14.62960		16.73	0.00	0.00	0	0.00
\$ / R	13.67	Put	On 23/03/2016	Any day expiry	200.68400	0.20068	189.22040	0.18922	200.684	15.37	0.24	0.00	0	19,744.00
\$ / R	14.97	Call	On 23/03/2016	Any day expiry	428.73580	0.42874	478.32260	0.47832	428.736	17.60	0.41	0.00	0	19,744.00
\$ / R			On 29/03/2016	Any day expiry	14.54410	14.54410	14.64570	14.64570		16.70	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 29/03/2016	Any day expiry	10.95490	0.01095	9.91260	0.00991	10.955	16.79	0.02	0.00	0	250.00
\$ / R	13.50	Put	On 29/03/2016	Any day expiry	161.04060	0.16104	152.29890	0.15230	161.041	15.26	0.20	0.00	0	150.00
\$ / R	15.25	Call	On 29/03/2016	Any day expiry	370.93250	0.37093	414.63590	0.41464	370.933	18.15	0.36	0.00	0	250.00
\$ / R	15.96	Call	On 29/03/2016	Any day expiry	236.06280	0.23606	265.80510	0.26581	236.063	19.67	0.24	0.00	0	150.00
\$ / R			On 18/04/2016	Any day expiry	14.59550	14.59550	14.69960	14.69960		16.79	0.00	0.00	0	0.00
\$ / R	13.97	Put	On 18/04/2016	Any day expiry	326.88010	0.32688	303.72980	0.30373	326.880	15.63	0.32	0.00	0	17,896.00
\$ / R	15.42	Call	On 18/04/2016	Any day expiry	389.33290	0.38933	432.87680	0.43288	389.333	18.45	0.35	0.00	0	17,896.00
\$ / R			On 26/04/2016	Any day expiry	14.61600	14.61600	14.72110	14.72110		16.80	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 26/04/2016	Any day expiry	12.57390	0.01257	14.19250	0.01419	12.574	15.95	0.02	0.00	0	250.00
\$ / R	13.50	Put	On 26/04/2016	Any day expiry	183.20370	0.18320	172.97530	0.17298	183.204	15.24	0.21	0.00	0	150.00
\$ / R	15.66	Call	On 26/04/2016	Any day expiry	360.23970	0.36024	400.29970	0.40030	360.240	18.93	0.32	0.00	0	250.00
\$ / R	16.29	Call	On 26/04/2016	Any day expiry	256.47750	0.25648	286.46790	0.28647	256.478	20.22	0.23	0.00	0	150.00
\$ / R			On 10/05/2016	Any day expiry	14.65200	14.65200	14.75880	14.75880		16.86	0.00	0.00	0	0.00
\$ / R	14.28	Put	On 10/05/2016	Any day expiry	486.48500	0.48648	454.92820	0.45493	486.485	16.15	0.39	0.00	0	8,403.00
\$ / R	15.51	Call	On 10/05/2016	Any day expiry	430.41240	0.43041	475.78660	0.47579	430.412	18.57	0.36	0.00	0	8,403.00
\$ / R			On 27/05/2016	Any day expiry	14.69630	14.69630	14.80330	14.80330		17.05	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 27/05/2016	Any day expiry	20.27480	0.02027	21.85950	0.02186	20.275	16.20	0.03	0.00	0	250.00
\$ / R	13.50	Put	On 27/05/2016	Any day expiry	206.05160	0.20605	194.16940	0.19417	206.052	15.28	0.21	0.00	0	150.00
\$ / R	16.13	Call	On 27/05/2016	Any day expiry	356.43920	0.35644	390.51650	0.39052	356.439	19.83	0.29	0.00	0	250.00
\$ / R	16.70	Call	On 27/05/2016	Any day expiry	274.03460	0.27403	301.29420	0.30129	274.035	20.89	0.23	0.00	0	150.00
\$ / R			On 06/06/2016	Any day expiry	14.72240	14.72240	14.82930	14.82930		17.05	0.00	0.00	0	0.00
\$ / R	12.20	Put	On 06/06/2016	Any day expiry	40.22600	0.04023	40.21570	0.04022	40.226	15.88	0.05	0.00	0	1,000.00
\$ / R	15.45	Call	On 06/06/2016	Any day expiry	524.49290	0.52449	570.20290	0.57020	524.493	18.48	0.39	0.00	0	1,000.00
\$ / R			On 09/06/2016	Any day expiry	14.73020	14.73020	14.83710	14.83710		17.16	0.00	0.00	0	264.00
\$ / R			On 13/06/2016	Foreign Exchange Future	14.74070	14.74070	14.84750	14.84750		17.16	0.00	7,414,572.10	503	33,536.00
\$ / R	12.16	Put	On 13/06/2016	Foreign Exchange Future	40.32200	0.04032	40.04240	0.04004	40.322	15.93	0.05	0.00	0	330.00
\$ / R	12.91	Put	On 13/06/2016	Foreign Exchange Future	106.76310	0.10676	102.59490	0.10259	106.763	15.39	0.12	0.00	0	6,600.00
\$ / R	13.00	Put	On 13/06/2016	Foreign Exchange Future	118.77210	0.11877	113.80240	0.11380	118.772	15.33	0.13	0.00	0	750.00
\$ / R	13.20	Put	On 13/06/2016	Foreign Exchange Future	149.39050	0.14939	142.32190	0.14232	149.390	15.18	0.16	0.00	0	700.00
\$ / R	13.50	Call	On 13/06/2016	Foreign Exchange Future	1,457.36750	1.45737	1,550.45850	1.55046	1,457.368	15.27	0.79	0.00	0	53,633.00
\$ / R	13.50	Put	On 13/06/2016	Foreign Exchange Future	216.66750	0.21667	202.95850	0.20296	216.668	15.27	0.21	0.00	0	545.00
\$ / R	13.53	Put	On 13/06/2016	Foreign Exchange Future	224.90320	0.22490	210.66510	0.21067	224.903	15.30	0.22	0.00	0	36,230.00
\$ / R	14.93	Call	On 13/06/2016	Foreign Exchange Future	703.36210	0.70336	759.47000	0.75947	703.362	17.50	0.49	0.00	0	330.00
\$ / R	15.00	Call	On 13/06/2016	Foreign Exchange Future	679.31800	0.67932	733.87020	0.73387	679.318	17.64	0.48	0.00	0	53,633.00
\$ / R	16.23	Call	On 13/06/2016	Foreign Exchange Future	381.83210	0.38183	414.39890	0.41440	381.832	19.98	0.29	0.00	0	750.00
\$ / R	16.53	Call	On 13/06/2016	Foreign Exchange Future	334.84770	0.33485	363.99820	0.36400	334.848	20.53	0.26	0.00	0	36,230.00
\$ / R	16.81	Call	On 13/06/2016	Foreign Exchange Future	297.52240	0.29752	323.50930	0.32351	297.522	21.03	0.23	0.00	0	2,310.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	283.22220	0.28322	307.97130	0.30797	283.222	21.25	0.22	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	268.76320	0.26876	292.24080	0.29224	268.763	21.48	0.21	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	198.15230	0.19815	210.08890	0.21009	198.152	24.23	0.15	0.00	0	6,600.00
\$ / R	On 28/06/2016	Any day expiry			14.77980	14.77980	14.88660	14.88660		17.29	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	27.93390	0.02793	28.54010	0.02854	27.934	16.26	0.04	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	226.97030	0.22697	210.78150	0.21078	226.970	15.32	0.21	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	356.96860	0.35697	384.92760	0.38493	356.969	20.66	0.26	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	302.54860	0.30255	326.19660	0.32620	302.549	21.40	0.23	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry			14.85560	14.85560	14.96200	14.96200		17.40	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	34.25510	0.03426	34.13100	0.03413	34.255	16.22	0.04	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	242.29100	0.24229	224.40140	0.22440	242.291	15.30	0.21	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	353.12880	0.35313	376.28790	0.37629	353.129	21.46	0.24	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	316.78500	0.31678	337.30780	0.33731	316.785	22.01	0.22	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			14.89470	14.89470	15.00100	15.00100		17.50	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	107.82110	0.10782	102.82060	0.10282	107.821	15.57	0.11	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	695.95600	0.69596	738.30470	0.73830	695.956	18.61	0.43	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			14.93560	14.93560	15.04320	15.04320		17.60	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	40.45170	0.04045	39.44010	0.03944	40.452	16.17	0.04	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	255.41370	0.25541	239.62080	0.23962	255.414	15.27	0.21	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	350.77630	0.35078	371.92980	0.37193	350.776	22.32	0.22	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	328.09870	0.32810	347.72610	0.34773	328.099	22.70	0.21	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			14.96600	14.96600	15.07500	15.07500		17.59	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	13.50	Put	259.42830	0.25943	245.51960	0.24552	259.428	15.25	0.21	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	368.57510	0.36858	391.12040	0.39112	368.575	22.34	0.23	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.80	Call	362.32760	0.36233	384.43040	0.38443	362.328	22.44	0.23	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry			14.97150	14.97150	15.08070	15.08070		17.60	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	351.25110	0.35125	327.09950	0.32710	351.251	15.58	0.26	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	424.13360	0.42413	450.65370	0.45065	424.134	21.61	0.26	0.00	0	48,990.00
\$ / R	On 15/09/2016	Any day expiry			14.99080	14.99080	15.10100	15.10100		17.68	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			15.00190	15.00190	15.11250	15.11250		17.67	0.00	0.00	0	13,149.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	207.53010	0.20753	197.79000	0.19779	207.530	15.31	0.17	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	422.46940	0.42247	449.15740	0.44916	422.469	21.89	0.26	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	399.14900	0.39915	424.21390	0.42421	399.149	22.22	0.24	0.00	0	10,000.00
\$ / R	On 28/09/2016	Any day expiry			15.02670	15.02670	15.13850	15.13850		17.76	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	45.75150	0.04575	44.30560	0.04431	45.751	16.02	0.05	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	268.73370	0.26873	256.33150	0.25633	268.734	15.27	0.21	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	373.22720	0.37323	387.23630	0.38724	373.227	23.36	0.22	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	367.91350	0.36791	381.25710	0.38126	367.913	23.84	0.21	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			15.10410	15.10410	15.21940	15.21940		17.82	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	49.87150	0.04987	49.62700	0.04963	49.871	15.90	0.05	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	279.58930	0.27959	267.39520	0.26740	279.589	15.28	0.20	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	408.09370	0.40809	423.54810	0.42355	408.094	24.69	0.22	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	406.06180	0.40606	421.20900	0.42121	406.062	24.93	0.22	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			15.19620	15.19620	15.31330	15.31330		18.02	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	55.01090	0.05501	55.11200	0.05511	55.011	15.81	0.05	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	296.10550	0.29611	281.14170	0.28114	296.105	15.41	0.20	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	444.46750	0.44447	463.12900	0.46313	444.468	26.04	0.22	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			15.24150	15.24150	15.35790	15.35790		18.14	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			15.25560	15.25560	15.37180	15.37180		18.16	0.00	0.00	0	1,010.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	59.29010	0.05929	57.59220	0.05759	59.290	15.83	0.05	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	298.43820	0.29844	285.93300	0.28593	298.438	15.32	0.20	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	459.89360	0.45989	497.50840	0.49751	459.894	26.49	0.22	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	451.37250	0.45137	488.51550	0.48852	451.373	26.49	0.21	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future			15.49330	15.49330	15.60580	15.60580		18.64	0.00	0.00	0	0.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			14.26030	14.26030	14.36480	14.36480		16.13	0.00	855,618.00	60	821.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			14.50560	14.50560	14.60530	14.60530		16.63	0.00	638,246.40	44	175.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			14.74070	14.74070	14.84750	14.84750		17.16	0.00	147,407.00	10	199.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			15.00190	15.00190	15.11250	15.11250		17.67	0.00	0.00	0	55.00
£ / R	On 11/12/2015	Foreign Exchange Future			21.65090	21.65090	21.69910	21.69910		16.03	0.00	78,895,879.60	3,644	41,079.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	0.51470	0.00051	0.52200	0.00052	0.515	22.45	0.00	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	2,261.24200	2.26124	2,309.03330	2.30903	2,261.242	19.39	0.98	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.00	Call	1,672.26460	1.67226	1,722.00280	1.72200	1,672.265	16.88	0.95	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.12	Put	24.58160	0.02458	26.79320	0.02679	24.582	16.33	0.06	0.00	0	12,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.23	Put	28.06360	0.02806	31.01440	0.03101	28.064	15.82	0.06	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	1,352.66390	1.35266	1,404.59990	1.40460	1,352.664	15.36	0.93	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.75	Put	72.56790	0.07257	75.30090	0.07530	72.568	14.66	0.15	0.00	0	6,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	957.19900	0.95720	1,008.06710	1.00807	957.199	14.69	0.84	0.00	0	18,900.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.81	Put	84.17450	0.08417	86.68700	0.08669	84.175	14.75	0.17	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.20	Put	192.75710	0.19276	191.77880	0.19178	192.757	15.34	0.31	0.00	0	3,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.35	Call	552.06010	0.55206	596.99180	0.59699	552.060	15.57	0.63	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	470.04460	0.47004	512.23070	0.51223	470.045	15.80	0.57	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Put	319.14460	0.31914	313.13070	0.31313	319.145	15.80	0.43	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.82	Call	327.82680	0.32783	362.90730	0.36291	327.827	16.37	0.44	0.00	0	10,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	23.20	Call	52.10300	0.05210	64.02670	0.06403	52.103	18.35	0.10	0.00	0	10,000.00
£ / R	On 12/01/2016	Any day expiry			22.72660	22.72660	22.77620	22.77620		16.09	0.00	0.00	0	2.00
£ / R	On 14/03/2016	Foreign Exchange Future			22.02830	22.02830	22.06790	22.06790		15.60	0.00	12,005,423.50	545	9,762.00
£ / R	On 13/06/2016	Foreign Exchange Future			22.39330	22.39330	22.44150	22.44150		16.05	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry			22.75430	22.75430	22.80380	22.80380		16.49	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	607.89480	0.60789	593.74750	0.59375	607.895	15.47	0.28	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	597.95380	0.59795	610.19390	0.61019	597.954	19.56	0.27	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			22.80230	22.80230	22.85310	22.85310		16.53	0.00	0.00	0	200.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.11594	0.11594	0.11643	0.11643		20.07	0.00	1,391.29	12	8,140.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.11823	0.11823	0.11869	0.11869		14.97	0.00	0.00	0	1,231.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.12053	0.12053	0.12104	0.12104		15.51	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 11/12/2015	Foreign Exchange Future			15.32820		15.32820		15.35000	15.35000		16.37	0.00	97,027,506.00	6,330	94,544.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	1.04310		0.00104		1.29490	0.00129	1.043	21.12	0.00	0.00	0	6,877.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.85	Put	7.15600		0.00716		7.40070	0.00740	7.156	18.06	0.02	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	8.20640		0.00821		8.60690	0.00861	8.206	17.92	0.03	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.03	Put	11.66720		0.01167		12.62760	0.01263	11.667	17.55	0.04	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	23.70740		0.02371		26.79700	0.02680	23.707	16.78	0.07	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.04	Put	160.16050		0.16016		170.86970	0.17087	160.160	16.19	0.33	0.00	0	50,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.78	Call	131.94320		0.13194		155.99000	0.15599	131.943	17.22	0.29	0.00	0	6,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	33.59050		0.03359		44.82770	0.04483	33.591	18.77	0.09	0.00	0	6,877.00
€ / R	On 29/12/2015	Any day expiry			15.39020		15.39020		15.41140	15.41140		15.72	0.00	0.00	0	0.00
€ / R	On 29/12/2015	Any day expiry	15.30	Put	304.16680		0.30417		317.46020	0.31746	304.167	15.65	0.45	0.00	0	100.00
€ / R	On 29/12/2015	Any day expiry	15.70	Call	230.89190		0.23089		261.07010	0.26107	230.892	16.24	0.38	0.00	0	100.00
€ / R	On 25/01/2016	Any day expiry			15.47940		15.47940		15.49600	15.49600		15.74	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	804.26110		0.80426		835.98880	0.83599	804.261	15.17	0.74	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	756.46250		0.75646		788.66660	0.78867	756.463	15.24	0.71	0.00	0	1,000.00
€ / R	On 29/01/2016	Any day expiry			15.48640		15.48640		15.50240	15.50240		15.84	0.00	0.00	0	0.00
€ / R	On 29/01/2016	Any day expiry	15.15	Put	293.46050		0.29346		309.93390	0.30993	293.460	15.53	0.37	0.00	0	100.00
€ / R	On 29/01/2016	Any day expiry	15.52	Call	439.91290		0.43991		471.82600	0.47183	439.913	15.87	0.50	0.00	0	100.00
€ / R	On 14/03/2016	Foreign Exchange Future			15.63310		15.63310		15.64860	15.64860		16.07	0.00	21,448,613.20	1,372	29,052.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	22.11910		0.02212		23.80140	0.02380	22.119	17.46	0.03	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	26.61900		0.02662		28.92150	0.02892	26.619	17.14	0.04	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	58.51210		0.05851		65.36310	0.06536	58.512	15.72	0.09	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	72.45140		0.07245		81.22300	0.08122	72.451	15.32	0.10	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	168.40330		0.16840		182.27690	0.18228	168.403	15.18	0.21	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	984.40750		0.98441		1,015.75890	1.01576	984.408	15.24	0.72	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	272.46300		0.27246		288.56060	0.28856	272.463	15.30	0.30	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	445.87390		0.44587		462.47920	0.46248	445.874	15.76	0.41	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	461.90470		0.46190		491.10090	0.49110	461.905	16.54	0.44	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	445.11950		0.44512		473.89500	0.47389	445.119	16.62	0.42	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	398.18930		0.39819		425.63710	0.42564	398.189	16.86	0.39	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	356.09170		0.35609		382.11960	0.38212	356.092	17.10	0.36	0.00	0	36,640.00
€ / R	On 13/06/2016	Foreign Exchange Future			15.93250		15.93250		15.95370	15.95370		16.42	0.00	0.00	0	39.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	144.68360		0.14468		153.89480	0.15389	144.684	15.02	0.15	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	788.15480		0.78815		821.21280	0.82121	788.155	16.43	0.52	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.27540		16.27540		16.29770	16.29770		16.84	0.00	0.00	0	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.60310		16.60310		16.63100	16.63100		17.24	0.00	0.00	0	3,000.00
10Y STND	On 17/12/2025	Interest Rate Swap			101.65416		101.65416		102.00002	102.00002			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			99.87955		99.87955		99.90827	99.90827			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.05459		100.05459		100.09218	100.09218			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			99.72824		99.72824		99.95517	99.95517			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
AL37	On 04/02/2016	Index Future			472.27900		472.27900		471.45100	471.45100			0.00	0.00	0	2.00
AL37	On 05/05/2016	Index Future			480.37500		480.37500		479.54000	479.54000			0.00	0.00	0	0.00
AL7T	On 04/02/2016	Index Future			551.70800		551.70800		549.30500	549.30500			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			561.16600		561.16600		558.73000	558.73000			0.00	0.00	0	0.00
ALBI	On 04/02/2016	Index Future			502.49100		502.49100		500.21300	500.21300			0.00	0.00	0	611.00
ALBI	On 05/05/2016	Index Future			511.10500		511.10500		508.79500	508.79500			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future			520.22800		520.22800		517.87000	517.87000			0.00	0.00	0	0.00
AU\$ / R	On 23/11/2015	Any day expiry			10.12330		10.12330		10.14970	10.14970		11.29	0.00	0.00	0	0.00
AU\$ / R	On 23/11/2015	Any day expiry	10.06	Put	56.04670	0.05605		56.50330	0.05650		56.047	11.50	0.38	0.00	0	10,000.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			10.05320		10.05320		10.08110	10.08110		13.06	0.00	120,638.40	12	15,133.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	5.32350	0.00532		4.32150	0.00432		5.324	14.79	0.03	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	473.50680	0.47351		497.52410	0.49752		473.507	13.25	0.89	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	93.74960	0.09375		100.22510	0.10023		93.750	13.50	0.36	0.00	0	201.00
AU\$ / R	On 15/01/2016	Any day expiry			10.09850		10.09850		10.12450	10.12450		11.93	0.00	0.00	0	3.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			10.17540		10.17540		10.19830	10.19830		12.33	0.00	0.00	0	8,812.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			10.29960		10.29960		10.32640	10.32640		13.46	0.00	0.00	0	250.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			10.44410		10.44410		10.47270	10.47270		14.39	0.00	0.00	0	500.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			10.76650		10.76650		10.82660	10.82660		11.14	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			10.94850		10.94850		11.00440	11.00440		13.36	0.00	0.00	0	0.00
CHF / R	On 11/12/2015	Foreign Exchange Future			14.20700		14.20700		14.26280	14.26280		17.22	0.00	0.00	0	6,549.00
CHF / R	On 14/03/2016	Foreign Exchange Future			14.52090		14.52090		14.57300	14.57300		16.61	0.00	0.00	0	1,160.00
CNH / R	On 11/12/2015	Foreign Exchange Future			2.22640		2.22640		2.24250	2.24250		17.17	0.00	0.00	0	25,268.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.24720		2.24720		2.26210	2.26210		16.20	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future			2.05760		2.05760		2.06060	2.06060		17.94	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.10040		2.10040		2.10240	2.10240		19.42	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
EL28	On 05/05/2016	Bond Future			128.84864		128.84864		128.89731	128.89731			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

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
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	10.12913		81.62014		10.20472	81.10937			0.00	0.00	0	6,569.00
ES33	On 05/05/2016	Bond Future	10.21984		79.23058		10.29764	78.71288			0.00	0.00	0	0.00
ES33	On 04/08/2016	Bond Future	10.30572		80.66057		10.38621	80.13284			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	500.06600		500.06600		497.99400	497.99400			0.00	0.00	0	445.00
GOVI	On 05/05/2016	GOVI	508.63800		508.63800		506.53900	506.53900			0.00	0.00	0	145.00
GOVI	On 04/08/2016	GOVI	517.71700		517.71700		515.57300	515.57300			0.00	0.00	0	0.00
I2025	On 04/02/2016	Bond Future	123.95090		123.95090		123.99982	123.99982			0.00	0.00	0	950.00
I2025	On 05/05/2016	Bond Future	126.08614		126.08614		126.13891	126.13891			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	104.97837		104.97837		105.01857	105.01857			0.00	0.00	0	185.00
I2033	On 05/05/2016	Bond Future	105.81253		105.81253		105.85578	105.85578			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	128.89818		128.89818		128.94751	128.94751			0.00	322,245,450.00	2,500	10,389.00
I2038	On 05/05/2016	Bond Future	131.11881		131.11881		131.17212	131.17212			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 04/02/2016	Bond Future	130.10666		130.10666		130.15530	130.15530			0.00	0.00	0	8,112.00
I2046	On 05/05/2016	Bond Future	130.91929		130.91929		130.97217	130.97217			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 04/02/2016	Bond Future	135.92233		135.92233		135.64548	135.64548			0.00	0.00	0	6,246.00
I2050	On 05/05/2016	Bond Future	138.26378		138.26378		137.98541	137.98541			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	237.51100		237.51100		237.65800	237.65800			0.00	0.00	0	1,035.00
IGOV	On 05/05/2016	Index Future	241.60200		241.60200		241.75500	241.75500			0.00	0.00	0	19.00

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
IGOV	On 04/08/2016	Index Future			245.93300		245.93300		246.08500	246.08500			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future			643.17300		643.17300		643.78200	643.78200			0.00	0.00	0	157.00
ILBI	On 05/05/2016	Index Future			654.21400		654.21400		654.83600	654.83600			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future			6.37000		93.63000		6.37000	93.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			6.45000		93.55000		6.45000	93.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future			6.54000		93.46000		6.54000	93.46000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future			6.65000		93.35000		6.65000	93.35000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			6.71000		93.29000		6.71000	93.29000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future			6.82000		93.18000		6.82000	93.18000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			6.98000		93.02000		6.98000	93.02000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.22000		92.78000		7.22000	92.78000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.40000		92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.57000		92.43000		7.57000	92.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.72000		92.28000		7.72000	92.28000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.90000		92.10000		7.90000	92.10000			0.00	0.00	0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future			0.13880		0.13880		0.13970	0.13970			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future			0.13800		0.13800		0.13920	0.13920			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future			0.13720		0.13720		0.13930	0.13930			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future			0.13800		0.13800		0.13900	0.13900			0.00	0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.07080		0.07080		0.07120	0.07120			0.00	0.00	0	28,268.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.06680		0.06680		0.06700	0.06700			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.06370		0.06370		0.06380	0.06380			0.00	0.00	0	0.00
NZ\$ / R	On 20/11/2015	Any day expiry			9.31370		9.31370		9.32710	9.32710		13.95	0.00	0.00	0	8,000.00
NZ\$ / R	On 20/11/2015	Any day expiry	9.34	Put	96.61820		0.09662		93.90960	0.09391	96.618	14.17	0.55	0.00	0	8,000.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			9.33700		9.33700		9.35100	9.35100		11.28	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			9.43460		9.43460		9.44540	9.44540		12.20	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			9.53700		9.53700		9.55010	9.55010		13.61	0.00	0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.07490		1.07490		1.06860	1.06860			0.00	21,498.00	20	2,159.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.07770		1.07770		1.07140	1.07140			0.00	53,885.00	50	50.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.08080		1.08080		1.07450	1.07450			0.00	0.00	0	0.00
R186	On 04/02/2016	Bond Future			8.59744		114.67393		8.67250	114.10606		9.51	0.00	0.00	0	52,545.00
R186	On 04/02/2016	Bond Future	7.90	Call	398.12000		0.39812		300.58000	0.30058	398.120	9.22	0.15	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.02	Call	563.36000		0.56336		0.00000	0.00000	563.360	9.27	0.20	73,753,852.85	3,200	2,500.00
R186	On 04/02/2016	Bond Future	8.40	Call	1,416.45000		1.41645		1,172.13000	1.17213	1,416.450	9.39	0.39	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.45	Call	1,570.92000		1.57092		0.00000	0.00000	1,570.920	9.40	0.42	43,759,211.37	900	900.00
R186	On 04/02/2016	Bond Future	8.70	Put	1,723.63000		1.72363		1,950.61000	1.95061	1,723.630	9.49	0.43	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.75	Put	1,563.91000		1.56391		1,775.94000	1.77594	1,563.910	9.51	0.40	0.00	0	11,695.00

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	8.80	Put	1,416.13000		1.41613		1,612.80000	1.61280	1,416.130	9.53	0.38	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	9.20	Put	584.32000		0.58432		0.00000	0.00000	584.320	9.71	0.19	70,741,992.33	3,200	2,500.00
R186	On 05/05/2016	Bond Future			8.65901		116.64044		8.73663	116.06558		9.25	0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future	8.75	Put	2,655.11000		2.65511		0.00000	0.00000	2,655.110	9.25	0.45	200,785,432.44	3,800	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	2,333.43000		2.33343		2,565.39000	2.56539	2,333.430	9.29	0.41	0.00	0	5,350.00
R186	On 04/08/2016	Bond Future			8.71344		113.44429		8.79429	112.85805		9.40	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 04/02/2016	Bond Future			292.90252		292.90252		293.91363	293.91363			0.00	0.00	0	724.00
R197	On 05/05/2016	Bond Future			297.94793		297.94793		298.98382	298.98382			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			242.25454		242.25454		242.34863	242.34863			0.00	605,636,350.00	2,500	51,066.00
R202	On 05/05/2016	Bond Future			246.42714		246.42714		246.52885	246.52885			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			8.38473		100.13220		8.45557	99.76929		7.17	0.00	0.00	0	9,691.00
R2023	On 05/05/2016	Bond Future			8.44989		97.92221		8.52367	97.55533		7.20	0.00	0.00	0	0.00
R2023	On 04/08/2016	Bond Future			8.50546		99.68918		8.58312	99.31478		6.92	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 04/02/2016	Bond Future			7.38034		104.60730		7.44258	104.51434		1.68	0.00	0.00	0	15,947.00
R203	On 05/05/2016	Bond Future			7.46164		102.23286		7.53418	102.14072		1.48	0.00	0.00	0	0.00
R203	On 04/08/2016	Bond Future			7.50443		104.07783		7.59534	103.98309		1.21	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 04/02/2016	Bond Future			8.98660		92.42889		9.05603	91.91460			0.00	0.00	0	9,973.00
R2030	On 05/05/2016	Bond Future			9.05029		94.01454		9.12171	93.49358			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			9.09625		95.86740		9.16558	95.31916			0.00	0.00	0	2,957.00
R2032	On 05/05/2016	Bond Future			9.15868		93.35531		9.22993	92.79985			0.00	0.00	0	0.00
R2032	On 04/08/2016	Bond Future			9.21547		95.04035		9.28911	94.47401			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			9.27488		93.09856		9.34409	92.50250			0.00	103,339,401.60	1,110	49,449.00
R2037	On 05/05/2016	Bond Future			9.33741		94.69580		9.40844	94.09171			0.00	0.00	0	0.00
R2037	On 04/08/2016	Bond Future			9.39590		92.14625		9.46922	91.53042			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2037	On 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	7.73224	101.75403		7.78501	101.62022		3.13	0.00	4,070,161.20	40	29,346.00
R204	On 05/05/2016		Bond Future	7.81476	103.49891		7.87213	103.36522		2.85	0.00	0.00	0	0.00
R204	On 04/08/2016		Bond Future	7.88201	101.32756		7.94658	101.19054		2.66	0.00	0.00	0	0.00
R204	On 21/12/2018		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 31/01/2040		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 04/02/2016		Bond Future	9.35260	94.26809		9.41655	93.67265			0.00	0.00	0	17,852.00
R2044	On 05/05/2016		Bond Future	9.41299	95.88540		9.47857	95.28197			0.00	0.00	0	0.00
R2044	On 04/08/2016		Bond Future	9.46957	93.23203		9.53720	92.61692			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	9.32855	98.03808		9.39770	97.37720			0.00	0.00	0	55,392.00
R2048	On 05/05/2016		Bond Future	9.38429	95.28555		9.45518	94.61553			0.00	0.00	0	0.00
R2048	On 04/08/2016		Bond Future	9.43486	97.00508		9.50787	96.32222			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	7.99039	98.03319		8.04712	97.84797		4.37	0.00	0.00	0	47,160.00
R207	On 04/02/2016	7.27	Call	114.04000	0.11404		57.76000	0.05776	114.040	4.18	0.12	0.00	0	43.00
R207	On 04/02/2016	7.50	Call	241.46000	0.24146		145.21000	0.14521	241.460	4.23	0.21	0.00	0	19.00
R207	On 05/05/2016		Bond Future	8.07385	99.71459		8.13428	99.52850		4.10	0.00	0.00	0	0.00
R207	On 05/05/2016	7.56	Call	484.71000	0.48471		418.44000	0.41844	484.710	3.97	0.29	0.00	0	43.00
R207	On 04/08/2016		Bond Future	8.14547	97.87040		8.21132	97.68007		3.94	0.00	0.00	0	0.00
R207	On 15/01/2020		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R208	On 04/02/2016		Bond Future	8.15665	96.61031		8.21237	96.38860		5.57	0.00	0.00	0	37,966.00
R208	On 05/05/2016		Bond Future	8.22951	94.86653		8.28805	94.64328		5.48	0.00	0.00	0	0.00
R208	On 04/08/2016		Bond Future	8.29258	96.57856		8.35514	96.35038		5.19	0.00	0.00	0	0.00
R208	On 31/03/2021		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R209	On 04/02/2016		Bond Future	9.16933	75.63557		9.24335	75.10402		14.58	0.00	1,210,169.12	16	41,102.00
R209	On 04/02/2016	9.52	Put	1,083.75000	1.08375		1,279.56000	1.27956	1,083.750	14.59	0.31	0.00	0	2,200.00
R209	On 05/05/2016		Bond Future	9.22518	73.78409		9.30105	73.24514		14.93	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
R209	On 05/05/2016	Bond Future	8.25	Call	689.96000		0.68996		585.68000	0.58568	689.960	14.44	0.18	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	2,310.67000		2.31067		2,063.94000	2.06394	2,310.670	14.81	0.44	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.27590		75.11579		9.35401	74.56647		14.65	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 04/02/2016	Bond Future			184.56591		184.56591		184.63840	184.63840			0.00	0.00	0	3,297.00
R210	On 05/05/2016	Bond Future			185.57964		185.57964		185.65796	185.65796			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			135.77563		135.77563		135.92739	135.92739			0.00	0.00	0	1,010.00
R211	On 05/05/2016	Bond Future			138.11469		138.11469		138.27238	138.27238			0.00	0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 04/02/2016	Bond Future			142.20326		142.20326		142.25964	142.25964			0.00	0.00	0	1,569.00
R212	On 05/05/2016	Bond Future			144.65310		144.65310		144.71391	144.71391			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			9.04771		86.46672		9.12226	85.93571		12.49	0.00	0.00	0	31,687.00
R213	On 05/05/2016	Bond Future			9.10626		84.40238		9.18281	83.86432		12.76	0.00	0.00	0	0.00
R213	On 04/08/2016	Bond Future			9.15869		85.92548		9.23776	85.37688		12.48	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
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			9.24619		76.28665		9.31517	75.76868		15.23	0.00	0.00	0	32,977.00
R214	On 05/05/2016	Bond Future			9.29953		74.30120		9.37017	73.77607		15.63	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future			9.34761		75.64202		9.42029	75.10679		15.33	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 11/12/2015	Foreign Exchange Future			24,638.12000		24,638.12000		24,745.49000	24,745.49000			0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future			10.02790		10.02790		10.08740	10.08740		11.77	0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future			10.16710		10.16710		10.21830	10.21830		13.07	0.00	0.00	0	3,243.00
TRY / R	On 11/12/2015	Foreign Exchange Future			4.89920		4.89920		4.88940	4.88940		10.74	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future			4.85240		4.85240		4.83920	4.83920		13.72	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
ZMW / R	On 11/12/2015		Foreign Exchange Future	1.02020	1.02020	0.97910	0.97910			0.00	0.00	0	7,688.00
ZMW / R	On 14/03/2016		Foreign Exchange Future	0.98100	0.98100	0.95020	0.95020			0.00	0.00	0	1.00
Total for Derivatives :											2,485,176,488.82	100,271	4218074.00
Grand Total:											2,485,176,488.82	100,271	4218074.00