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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/11/2015

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 20/11/2015	Any day expiry	13.90350	13.90350		14.02560	14.02560		7.40	0.00	0.00	0	0.00
\$ / R	On 24/11/2015	Any day expiry	13.90590	13.90590		14.02090	14.02090		10.73	0.00	0.00	0	0.00
\$ / R	On 24/11/2015	Any day expiry	13.68	Call	234.90230	0.23490	354.92640	0.35493	234.902	12.46	0.90	0	9,000.00
\$ / R	On 24/11/2015	Any day expiry	13.99	Call	34.80950	0.03481	109.13080	0.10913	34.809	11.82	0.32	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.90590	13.90590		14.02300	14.02300		12.15	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	0.000	15.88	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	0.00000	0.00000	0.00000	0.00000	0.000	16.22	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	12.63	Put	0.02880	0.00003	0.02330	0.00002	0.029	23.99	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	12.85	Put	0.08530	0.00009	0.09940	0.00010	0.085	21.65	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	12.93	Put	0.12990	0.00013	0.16810	0.00017	0.130	20.80	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Call	876.12450	0.87612	993.32380	0.99332	876.124	19.74	1.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Put	0.22450	0.00022	0.32380	0.00032	0.224	19.74	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.24	Call	666.70570	0.66671	784.26160	0.78426	666.706	17.61	0.99	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Put	0.86590	0.00087	1.34490	0.00134	0.866	17.53	0.01	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Call	656.76590	0.65677	774.34490	0.77434	656.766	17.53	0.99	0	11,500.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Call	577.44340	0.57744	695.22170	0.69522	577.443	16.87	0.98	0	201.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 25/11/2015	Any day expiry	13.33	Put	1.54340	0.00154	2.22170	0.00222	1.543	16.87	0.02	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.43	Call	479.08370	0.47908	597.07640	0.59708	479.084	16.04	0.97	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.65	Call	271.13710	0.27114	387.86250	0.38786	271.137	14.22	0.87	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.73	Call	202.14710	0.20215	316.27570	0.31628	202.147	13.56	0.79	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	112.39960	0.11240	217.18960	0.21719	112.400	12.56	0.61	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	0.07750	0.00008	0.08010	0.00008	0.078	56.46	0.00	0.00	0	300.00
\$ / R	On 26/11/2015	Any day expiry			13.90790	13.90790	14.02500	14.02500		12.63	0.00	0.00	0	67.00
\$ / R	On 08/12/2015	Any day expiry			13.93580	13.93580	14.05350	14.05350		15.21	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			13.94360	13.94360	14.06130	14.06130		15.63	0.00	358,810,658.80	25,733	592,704.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	2,993.60150	2.99360	3,111.31240	3.11131	2,993.602	23.63	1.00	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	0.00150	0.00000	0.01240	0.00001	0.002	23.63	0.00	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	2,943.60270	2.94360	3,061.31340	3.06131	2,943.603	23.87	1.00	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	2,743.61560	2.74362	2,861.31840	2.86132	2,743.616	24.38	1.00	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	2,543.63280	2.54363	2,661.33460	2.66133	2,543.633	23.59	1.00	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	0.06890	0.00007	0.07180	0.00007	0.069	22.80	0.00	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	0.07150	0.00007	0.07440	0.00007	0.072	22.76	0.00	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	0.11970	0.00012	0.12340	0.00012	0.120	22.20	0.00	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	0.14390	0.00014	0.14770	0.00015	0.144	22.00	0.00	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	0.20760	0.00021	0.21140	0.00021	0.208	21.61	0.00	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	0.29910	0.00030	0.30180	0.00030	0.299	21.21	0.00	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	1,794.11590	1.79412	1,911.81310	1.91181	1,794.116	20.62	1.00	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	0.57520	0.00058	0.57020	0.00057	0.575	20.50	0.00	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	1,744.21830	1.74422	1,861.91170	1.86191	1,744.218	20.42	1.00	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	1,445.41430	1.44541	1,563.03370	1.56303	1,445.414	19.23	0.99	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	2.22940	0.00223	2.12900	0.00213	2.229	18.97	0.01	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	1,375.89500	1.37589	1,493.50300	1.49350	1,375.895	18.92	0.99	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	1,365.96240	1.36596	1,483.57940	1.48358	1,365.962	18.86	0.99	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	1,346.10390	1.34610	1,463.74000	1.46374	1,346.104	18.75	0.99	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.70	Put	3.35590	0.00336	3.31420	0.00331	3.356	18.19	0.02	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.76	Put	4.00780	0.00401	3.90620	0.00391	4.008	17.86	0.02	0.00	0	402.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.77	Put	4.12860	0.00413	4.01510	0.00402	4.129	17.81	0.02	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	1,148.11460	1.14811	1,265.66120	1.26566	1,148.115	17.64	0.98	0.00	0	17,883.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Put	4.51460	0.00451	4.36120	0.00436	4.515	17.64	0.02	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.85	Put	5.24360	0.00524	5.00900	0.00501	5.244	17.36	0.02	0.00	0	8,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	1,049.69560	1.04970	1,167.05760	1.16706	1,049.696	17.08	0.97	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	6.09560	0.00610	5.75760	0.00576	6.096	17.08	0.03	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	951.85860	0.95186	1,068.92490	1.06892	951.859	16.53	0.96	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Put	8.25860	0.00826	7.62490	0.00762	8.259	16.53	0.04	0.00	0	54,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	9.62420	0.00962	8.78420	0.00878	9.624	16.25	0.04	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	854.82430	0.85482	971.42750	0.97143	854.824	15.97	0.95	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	758.89700	0.75890	874.78840	0.87479	758.897	15.41	0.93	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Put	15.29700	0.01530	13.48840	0.01349	15.297	15.41	0.07	0.00	0	60.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Call	711.48180	0.71148	826.88020	0.82688	711.482	15.14	0.92	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	684.22070	0.68422	798.29260	0.79829	684.221	15.16	0.91	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	13.31	Call	657.28830	0.65729	769.83620	0.76984	657.288	15.18	0.90	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.36	Put	29.60430	0.02960	21.76120	0.02176	29.604	15.21	0.12	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.38	Call	595.87380	0.59587	705.06840	0.70507	595.874	15.23	0.87	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	578.72860	0.57873	687.22220	0.68722	578.729	15.24	0.87	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Put	35.12860	0.03513	25.92220	0.02592	35.129	15.24	0.13	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	545.02620	0.54503	651.99480	0.65199	545.026	15.27	0.85	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	496.05710	0.49606	600.42330	0.60042	496.057	15.31	0.82	0.00	0	2,150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Put	52.45710	0.05246	39.12330	0.03912	52.457	15.31	0.18	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.52	Call	480.18590	0.48019	583.60010	0.58360	480.186	15.33	0.80	0.00	0	5,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.59	Call	426.55990	0.42656	526.29840	0.52630	426.560	15.38	0.76	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	419.15370	0.41915	518.32470	0.51832	419.154	15.38	0.76	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.62	Put	80.94040	0.08094	61.24440	0.06124	80.940	15.40	0.26	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.63	Put	83.73570	0.08374	63.43840	0.06344	83.736	15.40	0.26	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.64	Put	86.59820	0.08660	65.69120	0.06569	86.598	15.41	0.27	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.65	Put	89.52960	0.08953	68.00250	0.06800	89.530	15.42	0.28	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	376.13050	0.37613	471.67320	0.47167	376.131	15.42	0.72	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Call	335.63130	0.33563	427.18000	0.42718	335.631	15.47	0.68	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Put	112.03130	0.11203	85.88000	0.08588	112.031	15.47	0.32	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.80	Put	142.15000	0.14215	110.16340	0.11016	142.150	15.52	0.38	0.00	0	11,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.83	Call	268.29110	0.26829	351.68320	0.35168	268.291	15.54	0.59	9,946,303.38	1,200	660.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.84	Put	159.02460	0.15902	123.92900	0.12393	159.025	15.55	0.41	0.00	0	13,360.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Call	225.11590	0.22512	302.02590	0.30203	225.116	15.60	0.53	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Put	191.51590	0.19152	150.72590	0.15073	191.516	15.60	0.47	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.92	Put	196.46520	0.19647	154.84040	0.15484	196.465	15.61	0.47	0.00	0	1,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.95	Put	211.77410	0.21177	167.61660	0.16762	211.774	15.63	0.50	0.00	0	6,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	183.63300	0.18363	251.66380	0.25166	183.633	15.76	0.47	0.00	0	51,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Put	240.03300	0.24003	190.36380	0.19036	240.033	15.76	0.54	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.01	Put	245.90880	0.24591	195.13190	0.19513	245.909	15.78	0.54	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.04	Call	167.57120	0.16757	231.17130	0.23117	167.571	15.86	0.44	0.00	0	13,360.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.09	Call	149.08990	0.14909	208.15390	0.20815	149.090	15.98	0.40	0.00	0	1,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.12	Put	315.21970	0.31522	254.04330	0.25404	315.220	16.06	0.62	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.20	Call	114.25680	0.11426	164.19890	0.16420	114.257	16.26	0.33	1,704,240.18	372	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.24	Call	103.41840	0.10342	150.20320	0.15020	103.418	16.37	0.30	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.27	Put	422.27910	0.42228	349.06210	0.34906	422.279	16.44	0.71	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.28	Call	93.47400	0.09347	137.20300	0.13720	93.474	16.47	0.28	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	445.21940	0.44522	369.76250	0.36976	445.219	16.52	0.73	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	74.08680	0.07409	111.36120	0.11136	74.087	16.70	0.23	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Put	500.48680	0.50049	420.06120	0.42006	500.487	16.70	0.77	0.00	0	8,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	52.38200	0.05238	81.46150	0.08146	52.382	17.03	0.17	0.00	0	55,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Put	608.78200	0.60878	520.16150	0.52016	608.782	17.03	0.83	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.70	Call	29.93680	0.02994	49.25880	0.04926	29.937	17.51	0.11	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.75	Call	25.82730	0.02583	43.28210	0.04328	25.827	17.61	0.10	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.83	Call	20.32270	0.02032	34.63440	0.03463	20.323	17.78	0.08	0.00	0	6,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	19.71740	0.01972	33.67030	0.03367	19.717	17.80	0.08	0.00	0	5,752.00

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	14.97	Call	13.24050	0.01324	23.16780	0.02317	13.240	18.06	0.05	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	12.06320	0.01206	21.21590	0.02122	12.063	18.12	0.05	0.00	0	130,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.30	Call	4.65650	0.00466	8.52480	0.00852	4.656	18.73	0.02	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.42	Call	3.35980	0.00336	5.83770	0.00584	3.360	19.14	0.02	0.00	0	11,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.57	Call	2.38990	0.00239	4.04680	0.00405	2.390	19.80	0.01	0.00	0	39,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	1.46200	0.00146	2.46700	0.00247	1.462	20.80	0.01	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			13.96970	13.96970	14.08740	14.08740		15.67	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	0.01820	0.00002	0.00100	0.00000	0.018	23.59	0.00	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	0.02660	0.00003	0.01680	0.00002	0.027	21.30	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	183.90750	0.18391	239.47090	0.23947	183.908	16.17	0.40	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	0.70850	0.00071	0.89660	0.00090	0.708	29.07	0.00	0.00	0	300.00
\$ / R	On 29/12/2015	Any day expiry			13.99040	13.99040	14.10830	14.10830		15.52	0.00	0.00	0	0.00
\$ / R	On 29/12/2015	Any day expiry	13.50	Put	92.70030	0.09270	72.08920	0.07209	92.700	15.06	0.23	0.00	0	100.00
\$ / R	On 29/12/2015	Any day expiry	13.92	Call	317.63580	0.31764	391.32200	0.39132	317.636	15.44	0.55	0.00	0	100.00
\$ / R	On 12/01/2016	Any day expiry			14.02680	14.02680	14.14500	14.14500		15.14	0.00	0.00	0	4,390.00
\$ / R	On 13/01/2016	Any day expiry			14.02940	14.02940	14.14760	14.14760		15.14	0.00	0.00	0	1,650.00
\$ / R	On 27/01/2016	Any day expiry			14.06550	14.06550	14.18400	14.18400		15.08	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	2.95650	0.00296	3.03660	0.00304	2.956	17.25	0.01	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	1,131.79310	1.13179	1,242.69320	1.24269	1,131.793	14.24	0.91	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	1,008.28480	1.00828	1,116.38280	1.11638	1,008.285	14.27	0.88	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	13.50	Put	132.44000	0.13244	108.25890	0.10826	132.440	14.49	0.25	0.00	0	150.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	221.73850	0.22174	267.38640	0.26739	221.738	16.07	0.35	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	15.32	Call	77.41780	0.07742	97.24820	0.09725	77.418	17.94	0.14	0.00	0	150.00
\$ / R	On 29/01/2016	Any day expiry			14.07040	14.07040	14.18900	14.18900		15.22	0.00	0.00	0	0.00
\$ / R	On 29/01/2016	Any day expiry	13.74	Put	217.88420	0.21788	183.54860	0.18355	217.884	14.79	0.34	0.00	0	100.00
\$ / R	On 29/01/2016	Any day expiry	14.26	Call	298.34510	0.29835	354.62450	0.35462	298.345	15.59	0.44	0.00	0	100.00
\$ / R	On 12/02/2016	Any day expiry			14.10530	14.10530	14.22400	14.22400		15.27	0.00	0.00	0	38.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	3.62370	0.00362	3.52880	0.00353	3.624	17.51	0.01	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	105.26440	0.10526	128.32530	0.12833	105.264	18.16	0.17	0.00	0	1,000.00
\$ / R	On 19/02/2016	Any day expiry			14.12270	14.12270	14.24150	14.24150		15.26	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	523.43690	0.52344	599.48440	0.59948	523.437	15.04	0.59	0.00	0	3,600.00
\$ / R	On 19/02/2016	Any day expiry	14.30	Put	538.79230	0.53879	477.40630	0.47741	538.792	15.71	0.55	0.00	0	100.00
\$ / R	On 19/02/2016	Any day expiry	14.91	Call	196.41950	0.19642	233.00700	0.23301	196.420	17.07	0.28	0.00	0	100.00
\$ / R	On 25/02/2016	Any day expiry			14.13760	14.13760	14.25660	14.25660		15.30	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	6.99570	0.00700	6.73760	0.00674	6.996	16.63	0.02	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	13.50	Put	169.50930	0.16951	144.23330	0.14423	169.509	14.51	0.26	0.00	0	150.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	229.11060	0.22911	269.17100	0.26917	229.111	16.94	0.30	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	15.64	Call	108.05560	0.10806	130.34090	0.13034	108.056	18.65	0.16	0.00	0	150.00
\$ / R	On 29/02/2016	Any day expiry			14.14770	14.14770	14.26680	14.26680		15.41	0.00	0.00	0	125.00
\$ / R	On 29/02/2016	Any day expiry	13.92	Put	339.58710	0.33959	297.47700	0.29748	339.587	15.09	0.40	0.00	0	100.00
\$ / R	On 29/02/2016	Any day expiry	14.60	Call	301.29370	0.30129	349.55380	0.34955	301.294	16.41	0.37	0.00	0	100.00
\$ / R	On 11/03/2016	Any day expiry			14.17520	14.17520	14.29470	14.29470		15.69	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			14.18280	14.18280	14.30230	14.30230		15.67	0.00	209,281,396.80	14,756	87,643.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	2.77000	0.00277	2.56850	0.00257	2.770	18.00	0.01	0.00	0	1,500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	6.55010	0.00655	6.02020	0.00602	6.550	16.90	0.01	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	7.12600	0.00713	6.52620	0.00653	7.126	16.79	0.01	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	9.95390	0.00995	8.99320	0.00899	9.954	16.35	0.02	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	10.46160	0.01046	9.43370	0.00943	10.462	16.28	0.02	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	11.94030	0.01194	10.71260	0.01071	11.940	16.11	0.02	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	12.75300	0.01275	11.41330	0.01141	12.753	16.02	0.03	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	13.84330	0.01384	12.35180	0.01235	13.843	15.91	0.03	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	16.56580	0.01657	14.68680	0.01469	16.566	15.66	0.03	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	21.11530	0.02112	18.56790	0.01857	21.115	15.33	0.04	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	1,666.30730	1.66631	1,781.36160	1.78136	1,666.307	14.69	0.94	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	45.09400	0.04509	38.81960	0.03882	45.094	14.28	0.08	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	1,432.28370	1.43228	1,544.80620	1.54481	1,432.284	14.14	0.91	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	68.89480	0.06889	57.46350	0.05746	68.895	14.24	0.12	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	93.57700	0.09358	78.97240	0.07897	93.577	14.33	0.15	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	1,096.10620	1.09611	1,198.62320	1.19862	1,096.106	14.40	0.82	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	126.49640	0.12650	107.98750	0.10799	126.496	14.43	0.19	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	872.98570	0.87299	967.18720	0.96719	872.986	14.59	0.74	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	839.79410	0.83979	931.23490	0.93123	839.794	14.66	0.72	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.63	Put	235.75090	0.23575	203.75090	0.20375	235.751	14.79	0.30	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	283.22190	0.28322	246.77130	0.24677	283.222	14.97	0.34	0.00	0	4,350.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	710.21180	0.71021	792.88500	0.79288	710.212	14.99	0.66	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	611.74450	0.61174	687.56940	0.68757	611.744	15.27	0.60	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	581.45920	0.58146	654.98600	0.65499	581.459	15.36	0.58	0.00	0	1,750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	533.72510	0.53373	603.43560	0.60344	533.725	15.52	0.54	0.00	0	9,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	506.52610	0.50653	452.95900	0.45296	506.526	15.67	0.49	0.00	0	800.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	485.25810	0.48526	550.62260	0.55062	485.258	15.69	0.51	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	446.31710	0.44632	506.23150	0.50623	446.317	15.91	0.48	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	380.53150	0.38053	433.61720	0.43362	380.532	16.32	0.42	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	352.83580	0.35284	402.87290	0.40287	352.836	16.52	0.40	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	321.75020	0.32175	368.23330	0.36823	321.750	16.75	0.37	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	308.56740	0.30857	353.50210	0.35350	308.567	16.86	0.36	0.00	0	29,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.03	Call	244.37180	0.24437	281.54060	0.28154	244.372	17.46	0.29	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.25	Call	203.88230	0.20388	235.92860	0.23593	203.882	17.93	0.25	0.00	0	4,350.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	200.58210	0.20058	232.19650	0.23220	200.582	17.97	0.25	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	153.87450	0.15387	179.17840	0.17918	153.875	18.67	0.20	0.00	0	1,400.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	135.67860	0.13568	159.69710	0.15970	135.679	18.93	0.18	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.11	Call	100.83630	0.10084	119.51930	0.11952	100.836	19.56	0.13	0.00	0	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	73.86520	0.07387	88.13010	0.08813	73.865	20.24	0.10	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	60.89950	0.06090	72.93020	0.07293	60.899	20.68	0.08	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	3.49260	0.00349	5.08940	0.00509	3.493	24.42	0.01	0.00	0	1,500.00
\$ / R	On 16/03/2016	Any day expiry			14.18780	14.18780	14.30740	14.30740		15.72	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	148.54170	0.14854	127.60910	0.12761	148.542	14.53	0.21	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	348.74460	0.34874	397.65620	0.39766	348.745	16.64	0.39	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			14.20530	14.20530	14.32510	14.32510		15.74	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	262.04320	0.26204	227.97100	0.22797	262.043	14.92	0.31	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	283.57410	0.28357	323.25230	0.32325	283.574	17.36	0.32	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			14.22040	14.22040	14.34030	14.34030		15.75	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	12.04000	0.01204	10.55720	0.01056	12.040	16.04	0.02	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	205.73300	0.20573	179.17260	0.17917	205.733	14.64	0.26	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	244.03910	0.24404	277.87540	0.27788	244.039	17.96	0.27	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	144.05330	0.14405	167.16050	0.16716	144.053	19.31	0.17	0.00	0	150.00
\$ / R	On 18/04/2016	Any day expiry			14.27060	14.27060	14.39110	14.39110		16.04	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	420.46660	0.42047	374.22220	0.37422	420.467	15.46	0.40	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	267.18620	0.26719	300.03340	0.30003	267.186	18.35	0.27	0.00	0	17,896.00
\$ / R	On 26/04/2016	Any day expiry			14.29060	14.29060	14.41130	14.41130		16.07	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	14.58980	0.01459	13.74440	0.01374	14.590	15.34	0.03	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	231.99900	0.23200	203.42350	0.20342	231.999	14.74	0.26	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	249.01200	0.24901	278.44670	0.27845	249.012	18.88	0.25	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	166.96900	0.16697	188.75300	0.18875	166.969	19.93	0.18	0.00	0	150.00
\$ / R	On 10/05/2016	Any day expiry			14.32580	14.32580	14.44690	14.44690		16.19	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	605.97140	0.60597	549.15680	0.54916	605.971	16.06	0.47	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	308.31510	0.30832	341.45200	0.34145	308.315	18.57	0.29	0.00	0	8,403.00
\$ / R	On 27/05/2016	Any day expiry			14.36860	14.36860	14.49020	14.49020		16.36	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	17.30770	0.01731	15.57760	0.01558	17.308	14.78	0.03	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	256.28970	0.25629	226.92110	0.22692	256.290	14.81	0.26	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	253.05430	0.25305	280.54540	0.28055	253.054	19.74	0.23	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	186.30310	0.18630	207.21470	0.20721	186.303	20.62	0.17	0.00	0	150.00
\$ / R	On 06/06/2016	Any day expiry			14.39450	14.39450	14.51610	14.51610		16.37	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	37.09650	0.03710	33.22610	0.03323	37.097	14.47	0.05	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	390.03820	0.39004	427.24860	0.42725	390.038	18.47	0.33	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			14.40230	14.40230	14.52390	14.52390		16.49	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			14.41270	14.41270	14.53420	14.53420		16.40	0.00	7,206,350.00	500	33,076.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	35.86820	0.03587	32.18360	0.03218	35.868	14.42	0.05	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	115.19270	0.11519	103.00260	0.10300	115.193	14.25	0.14	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	131.96480	0.13196	116.50930	0.11651	131.965	14.30	0.16	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	178.92520	0.17893	157.34230	0.15734	178.925	14.52	0.19	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	1,180.92840	1.18093	1,273.44210	1.27344	1,180.928	14.85	0.74	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	268.22840	0.26823	239.24210	0.23924	268.228	14.85	0.26	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	278.44760	0.27845	248.68130	0.24868	278.448	14.89	0.27	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	995.77290	0.99577	925.81160	0.92581	995.773	17.28	0.57	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	534.99550	0.53500	584.62070	0.58462	534.996	17.44	0.42	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	515.38130	0.51538	563.37900	0.56338	515.381	17.57	0.41	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	275.98040	0.27598	304.07080	0.30407	275.980	19.86	0.24	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	237.33010	0.23733	261.98630	0.26199	237.330	20.33	0.21	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.81	Call	207.01040	0.20701	228.89090	0.22889	207.010	20.76	0.18	0.00	0	2,310.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	195.48230	0.19548	216.28770	0.21629	195.482	20.94	0.17	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	183.88110	0.18388	203.59230	0.20359	183.881	21.14	0.16	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	127.39900	0.12740	139.33690	0.13934	127.399	23.55	0.11	0.00	0	6,600.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 28/06/2016	Any day expiry			14.45150	14.45150		14.57310	14.57310		16.63	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 28/06/2016	Any day expiry	17.16470	0.01716		16.62410	0.01662	17.165	13.97	0.03	0.00	0	250.00		
\$ / R	13.50	Put	On 28/06/2016	Any day expiry	280.01230	0.28001		250.30130	0.25030	280.012	14.94	0.26	0.00	0	150.00		
\$ / R	16.62	Call	On 28/06/2016	Any day expiry	257.58310	0.25758		282.95000	0.28295	257.583	20.47	0.21	0.00	0	250.00		
\$ / R	17.04	Call	On 28/06/2016	Any day expiry	212.66600	0.21267		234.43320	0.23443	212.666	21.10	0.18	0.00	0	150.00		
\$ / R			On 27/07/2016	Any day expiry	14.52660	14.52660		14.64820	14.64820		16.79	0.00	0.00	0	0.00		
\$ / R	11.80	Put	On 27/07/2016	Any day expiry	16.79270	0.01679		16.63750	0.01664	16.793	13.36	0.03	0.00	0	250.00		
\$ / R	13.50	Put	On 27/07/2016	Any day expiry	298.03150	0.29803		269.75530	0.26976	298.032	15.01	0.26	0.00	0	150.00		
\$ / R	17.13	Call	On 27/07/2016	Any day expiry	258.05430	0.25805		282.12990	0.28213	258.054	21.21	0.20	0.00	0	250.00		
\$ / R	17.45	Call	On 27/07/2016	Any day expiry	227.93100	0.22793		249.42780	0.24943	227.931	21.69	0.18	0.00	0	150.00		
\$ / R			On 11/08/2016	Any day expiry	14.56550	14.56550		14.68710	14.68710		16.89	0.00	0.00	0	0.00		
\$ / R	12.70	Put	On 11/08/2016	Any day expiry	102.87730	0.10288		93.75050	0.09375	102.877	14.08	0.11	0.00	0	2,000.00		
\$ / R	15.52	Call	On 11/08/2016	Any day expiry	547.38180	0.54738		591.85030	0.59185	547.382	18.59	0.37	0.00	0	2,000.00		
\$ / R			On 26/08/2016	Any day expiry	14.60450	14.60450		14.72630	14.72630		16.91	0.00	0.00	0	0.00		
\$ / R	11.80	Put	On 26/08/2016	Any day expiry	15.85350	0.01585		16.08360	0.01608	15.853	12.76	0.02	0.00	0	250.00		
\$ / R	13.50	Put	On 26/08/2016	Any day expiry	314.16620	0.31417		286.47040	0.28647	314.166	15.06	0.25	0.00	0	150.00		
\$ / R	17.70	Call	On 26/08/2016	Any day expiry	265.08470	0.26508		283.99950	0.28400	265.085	22.19	0.19	0.00	0	250.00		
\$ / R	17.93	Call	On 26/08/2016	Any day expiry	251.56530	0.25157		269.37720	0.26938	251.565	22.71	0.18	0.00	0	150.00		
\$ / R			On 06/09/2016	Any day expiry	14.63390	14.63390		14.75620	14.75620		17.00	0.00	0.00	0	0.00		
\$ / R	13.50	Put	On 06/09/2016	Any day expiry	318.88130	0.31888		291.57330	0.29157	318.881	15.07	0.25	0.00	0	10,000.00		
\$ / R	17.74	Call	On 06/09/2016	Any day expiry	279.25080	0.27925		300.46790	0.30047	279.251	22.17	0.19	0.00	0	10,000.00		
\$ / R	17.80	Call	On 06/09/2016	Any day expiry	275.49650	0.27550		296.37110	0.29637	275.497	22.30	0.19	0.00	0	10,000.00		
\$ / R			On 08/09/2016	Any day expiry	14.63920	14.63920		14.76160	14.76160		17.00	0.00	0.00	0	0.00		
\$ / R	13.78	Put	On 08/09/2016	Any day expiry	425.35330	0.42535		391.88370	0.39188	425.353	15.39	0.31	0.00	0	48,990.00		
\$ / R	17.30	Call	On 08/09/2016	Any day expiry	322.82660	0.32283		350.14100	0.35014	322.827	21.42	0.22	0.00	0	48,990.00		
\$ / R			On 15/09/2016	Any day expiry	14.65790	14.65790		14.78060	14.78060		17.09	0.00	0.00	0	259.00		
\$ / R			On 19/09/2016	Foreign Exchange Future	14.66860	14.66860		14.79150	14.79150		17.00	0.00	11,001,450.00	750	13,149.00		
\$ / R	13.24	Put	On 19/09/2016	Foreign Exchange Future	241.33250	0.24133		218.85770	0.21886	241.333	14.76	0.20	0.00	0	405.00		
\$ / R	17.50	Call	On 19/09/2016	Foreign Exchange Future	323.26480	0.32326		349.41830	0.34942	323.265	21.71	0.21	0.00	0	405.00		
\$ / R	17.70	Call	On 19/09/2016	Foreign Exchange Future	306.34610	0.30635		328.18380	0.32818	306.346	22.08	0.20	0.00	0	10,000.00		
\$ / R			On 28/09/2016	Any day expiry	14.69270	14.69270		14.81590	14.81590		17.18	0.00	0.00	0	0.00		
\$ / R	11.80	Put	On 28/09/2016	Any day expiry	12.30080	0.01230		14.60810	0.01461	12.301	11.85	0.02	0.00	0	250.00		
\$ / R	13.50	Put	On 28/09/2016	Any day expiry	328.38950	0.32839		300.98280	0.30098	328.389	15.09	0.25	0.00	0	150.00		
\$ / R	18.25	Call	On 28/09/2016	Any day expiry	286.39520	0.28640		308.35990	0.30836	286.395	23.18	0.18	0.00	0	250.00		
\$ / R	18.41	Call	On 28/09/2016	Any day expiry	278.11050	0.27811		299.42060	0.29942	278.110	23.53	0.18	0.00	0	150.00		
\$ / R			On 26/10/2016	Any day expiry	14.76750	14.76750		14.89190	14.89190		17.34	0.00	0.00	0	0.00		
\$ / R	11.80	Put	On 26/10/2016	Any day expiry	12.11180	0.01211		15.04490	0.01504	12.112	11.54	0.02	0.00	0	250.00		
\$ / R	13.50	Put	On 26/10/2016	Any day expiry	337.93500	0.33794		311.88470	0.31188	337.935	15.08	0.25	0.00	0	150.00		
\$ / R	18.77	Call	On 26/10/2016	Any day expiry	307.64490	0.30764		326.59140	0.32659	307.645	24.20	0.18	0.00	0	250.00		
\$ / R	18.85	Call	On 26/10/2016	Any day expiry	304.04800	0.30405		322.67870	0.32268	304.048	24.37	0.18	0.00	0	150.00		
\$ / R			On 28/11/2016	Any day expiry	14.85640	14.85640		14.98230	14.98230		17.40	0.00	0.00	0	0.00		
\$ / R	11.80	Put	On 28/11/2016	Any day expiry	12.53210	0.01253		15.98490	0.01598	12.532	11.32	0.02	0.00	0	250.00		
\$ / R	13.50	Put	On 28/11/2016	Any day expiry	347.43310	0.34743		323.58960	0.32359	347.433	15.06	0.24	0.00	0	150.00		
\$ / R	19.40	Call	On 28/11/2016	Any day expiry	333.71440	0.33371		354.40260	0.35440	333.714	25.33	0.18	0.00	0	400.00		

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2016	Any day expiry		14.90260	14.90260		15.02820	15.02820		17.45	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future		14.91710	14.91710		15.04250	15.04250		17.47	0.00	4,475,130.00	300	1,060.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	18.08360	0.01808	17.07360	0.01707	18.084	11.86	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	353.44420	0.35344	330.63530	0.33064	353.444	15.08	0.24	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	319.59480	0.31959	349.76810	0.34977	319.595	25.05	0.17	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	312.83960	0.31284	342.55190	0.34255	312.840	25.05	0.17	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future		15.15980	15.15980		15.28340	15.28340		18.00	0.00	0.00	0	0.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future		13.94360	13.94360		14.06130	14.06130		15.63	0.00	1,631,401.20	117	1,065.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future		14.18280	14.18280		14.30230	14.30230		15.67	0.00	907,699.20	64	309.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future		14.41270	14.41270		14.53420	14.53420		16.40	0.00	144,127.00	10	189.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future		14.66860	14.66860		14.79150	14.79150		17.00	0.00	0.00	0	55.00
£ / R	On 11/12/2015	Foreign Exchange Future		21.25760	21.25760		21.48910	21.48910		13.88	0.00	19,323,158.40	909	39,957.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	0.00310	0.00000	0.19200	0.00019	0.003	17.49	0.00	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	1,863.27310	1.86327	2,094.49060	2.09449	1,863.273	18.13	0.98	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.00	Call	1,270.73330	1.27073	1,500.32040	1.50032	1,270.733	14.87	0.96	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.12	Put	15.90420	0.01590	13.24390	0.01324	15.904	14.22	0.05	0.00	0	12,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.23	Put	20.15680	0.02016	15.52160	0.01552	20.157	13.78	0.06	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	955.81300	0.95581	1,177.13780	1.17714	955.813	13.79	0.91	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.75	Put	94.82080	0.09482	56.02190	0.05602	94.821	13.83	0.23	0.00	0	6,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	587.30320	0.58730	778.39970	0.77840	587.303	13.83	0.76	0.00	0	18,900.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.81	Put	110.02820	0.11003	66.29890	0.06630	110.028	13.84	0.26	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.20	Put	253.89060	0.25389	170.71410	0.17071	253.891	13.87	0.46	0.00	0	3,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.35	Call	241.11300	0.24111	370.03560	0.37004	241.113	13.98	0.46	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	183.90650	0.18391	292.32390	0.29232	183.907	14.13	0.38	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Put	426.30650	0.42631	303.22390	0.30322	426.307	14.13	0.62	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.82	Call	97.48340	0.09748	169.83960	0.16984	97.483	14.46	0.23	0.00	0	10,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	23.20	Call	8.34370	0.00834	13.99870	0.01400	8.344	18.26	0.02	0.00	0	10,000.00
£ / R	On 12/01/2016	Any day expiry		22.31210	22.31210		22.55350	22.55350		14.84	0.00	0.00	0	2.00
£ / R	On 29/02/2016	Any day expiry		22.32290	22.32290		22.56500	22.56500		14.93	0.00	304,907.40	14	47.00
£ / R	On 14/03/2016	Foreign Exchange Future		21.62720	21.62720		21.86310	21.86310		14.39	0.00	23,249,240.00	1,075	9,412.00
£ / R	On 13/06/2016	Foreign Exchange Future		21.98330	21.98330		22.22520	22.22520		15.24	0.00	1,318,998.00	60	25.00
£ / R	On 08/09/2016	Any day expiry		22.34030	22.34030		22.58450	22.58450		15.89	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	686.00120	0.68600	625.47200	0.62547	686.001	15.03	0.32	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	457.97210	0.45797	521.35570	0.52136	457.972	19.25	0.22	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future		22.38670	22.38670		22.63150	22.63150		15.95	0.00	111,933.50	5	200.00
¥ / R	On 11/12/2015	Foreign Exchange Future		0.11356	0.11356		0.11435	0.11435		20.27	0.00	0.00	0	7,990.00
¥ / R	On 14/03/2016	Foreign Exchange Future		0.11581	0.11581		0.11661	0.11661		14.45	0.00	0.00	0	1,373.00
¥ / R	On 13/06/2016	Foreign Exchange Future		0.11803	0.11803		0.11885	0.11885		15.36	0.00	17,705.25	150	0.00
€ / R	On 11/12/2015	Foreign Exchange Future		14.90150	14.90150		15.05540	15.05540		14.64	0.00	18,611,973.50	1,249	84,038.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	0.73290	0.00073	0.57700	0.00058	0.733	20.51	0.00	0.00	0	6,877.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 11/12/2015	Foreign Exchange Future	13.85	Put	6.29190		0.00629		5.64360	0.00564	6.292	16.13	0.03	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	7.11210		0.00711		6.34210	0.00634	7.112	15.80	0.03	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.03	Put	9.88220		0.00988		8.65600	0.00866	9.882	14.93	0.04	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	27.54420		0.02754		17.13320	0.01713	27.544	14.23	0.11	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.80	Put	160.22710		0.16023		111.36030	0.11136	160.227	14.57	0.42	0.00	0	65,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.78	Call	18.54170		0.01854		34.91300	0.03491	18.542	16.21	0.07	0.00	0	6,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.31	Call	4.64180		0.00464		8.72630	0.00873	4.642	18.11	0.02	0.00	0	25,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	2.91760		0.00292		5.36440	0.00536	2.918	18.81	0.01	0.00	0	6,877.00
€ / R	On 29/12/2015	Any day expiry			14.95920		14.95920		15.11340	15.11340		14.72	0.00	0.00	0	0.00
€ / R	On 29/12/2015	Any day expiry	15.30	Put	502.12360		0.50212		407.47860	0.40748	502.124	15.29	0.66	0.00	0	100.00
€ / R	On 29/12/2015	Any day expiry	15.70	Call	76.19770		0.07620		111.19710	0.11120	76.198	15.94	0.18	0.00	0	100.00
€ / R	On 25/01/2016	Any day expiry			15.04890		15.04890		15.20340	15.20340		14.74	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	478.83040		0.47883		579.66310	0.57966	478.830	14.63	0.60	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	440.78380		0.44078		537.45460	0.53745	440.784	14.67	0.57	0.00	0	1,000.00
€ / R	On 29/01/2016	Any day expiry			15.05580		15.05580		15.21030	15.21030		14.83	0.00	0.00	0	0.00
€ / R	On 29/01/2016	Any day expiry	15.15	Put	444.15600		0.44416		370.39270	0.37039	444.156	14.98	0.52	0.00	0	100.00
€ / R	On 29/01/2016	Any day expiry	15.52	Call	223.82000		0.22382		282.72270	0.28272	223.820	15.55	0.34	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry			15.06910		15.06910		15.22350	15.22350		14.83	0.00	0.00	0	0.00
€ / R	On 19/02/2016	Any day expiry	15.40	Put	650.15930		0.65016		563.80520	0.56381	650.159	15.36	0.60	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry	16.06	Call	159.09530		0.15910		200.73070	0.20073	159.095	16.40	0.23	0.00	0	100.00
€ / R	On 14/03/2016	Foreign Exchange Future			15.19910		15.19910		15.35440	15.35440		15.16	0.00	16,734,209.10	1,101	31,831.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	24.49660		0.02450		20.70750	0.02071	24.497	16.16	0.04	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	29.56840		0.02957		24.88120	0.02488	29.568	15.77	0.05	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	73.81780		0.07382		57.56090	0.05756	73.818	14.46	0.12	21,572,587.44	12,000	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	101.74930		0.10175		80.96920	0.08097	101.749	14.48	0.15	137,446,575.53	59,068	17,534.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	246.42030		0.24642		203.76750	0.20377	246.420	14.65	0.30	68,168,394.00	15,000	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	665.78010		0.66578		765.68680	0.76569	665.780	14.90	0.61	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	394.26040		0.39426		336.26320	0.33626	394.260	14.95	0.41	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Call	446.52330		0.44652		522.51660	0.52252	446.523	15.42	0.47	177,633,994.50	25,000	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	617.42330		0.61742		538.11660	0.53812	617.423	15.42	0.53	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	270.37020		0.27037		323.62580	0.32363	270.370	16.32	0.32	125,050,060.98	26,000	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	258.85550		0.25886		310.35060	0.31035	258.855	16.39	0.30	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	227.14700		0.22715		273.73370	0.27373	227.147	16.63	0.27	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	199.34240		0.19934		241.60380	0.24160	199.342	16.87	0.24	67,652,568.07	18,117	36,640.00
€ / R	On 13/06/2016	Foreign Exchange Future			15.48950		15.48950		15.64650	15.64650		14.62	0.00	31,366,237.50	2,025	4,389.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	194.78920		0.19479		164.09500	0.16410	194.789	14.50	0.20	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	559.75660		0.55976		626.05590	0.62606	559.757	16.40	0.43	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			15.82310		15.82310		15.98170	15.98170		16.15	0.00	0.00	0	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.14710		16.14710		16.30800	16.30800		16.59	0.00	0.00	0	4,500.00
10Y STND	On 17/12/2025	Interest Rate Swap			100.57083		100.57083		100.94884	100.94884			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			99.88000		99.88000		99.87135	99.87135			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
2Y STND	On 18/12/2017	Interest Rate Swap			99.92433		99.92433		100.00773	100.00773			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			99.29058		99.29058		99.52727	99.52727			0.00	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
AL37	On 04/02/2016	Index Future			474.00200		474.00200		473.50600	473.50600			0.00	0.00	0	2.00
AL37	On 05/05/2016	Index Future			482.29300		482.29300		481.58700	481.58700			0.00	0.00	0	0.00
AL7T	On 04/02/2016	Index Future			556.30700		556.30700		555.56300	555.56300			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			566.03800		566.03800		565.04400	565.04400			0.00	0.00	0	0.00
ALBI	On 04/02/2016	Index Future			507.56300		507.56300		507.08400	507.08400			0.00	0.00	0	611.00
ALBI	On 05/05/2016	Index Future			516.44100		516.44100		515.73800	515.73800			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future			525.95300		525.95300		524.93000	524.93000			0.00	0.00	0	0.00
AU\$ / R	On 23/11/2015	Any day expiry			10.16790		10.16790		10.15050	10.15050		14.60	0.00	100,794,000.00	10,000	10,000.00
AU\$ / R	On 23/11/2015	Any day expiry	10.06	Put	19.34650		0.01935		28.03240	0.02803	19.347	15.86	0.23	0.00	0	10,000.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			10.09840		10.09840		10.08200	10.08200		15.36	0.00	30,436,577.60	3,014	14,347.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	4.44860		0.00445		5.90230	0.00590	4.449	17.94	0.03	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	513.14090		0.51314		500.56010	0.50056	513.141	15.54	0.92	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	106.04270		0.10604		105.25990	0.10526	106.043	15.60	0.40	0.00	0	201.00
AU\$ / R	On 15/01/2016	Any day expiry			10.14420		10.14420		10.12760	10.12760		12.77	0.00	0.00	0	3.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			10.22120		10.22120		10.20420	10.20420		11.84	0.00	3,577,420.00	350	7,433.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	105.46780		0.10547		114.41800	0.11442	105.468	11.80	0.25	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	203.88140		0.20388		203.11990	0.20312	203.881	12.32	0.41	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	38.57470		0.03857		40.10080	0.04010	38.575	14.70	0.10	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			10.34450		10.34450		10.32690	10.32690		12.96	0.00	0.00	0	250.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			10.48590		10.48590		10.46740	10.46740		13.89	0.00	0.00	0	500.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			10.50190		10.50190		10.59210	10.59210		11.88	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			10.68090		10.68090		10.77220	10.77220		12.32	0.00	0.00	0	2.00
CHF / R	On 11/12/2015	Foreign Exchange Future			13.73780		13.73780		13.83640	13.83640		14.87	0.00	0.00	0	6,549.00
CHF / R	On 14/03/2016	Foreign Exchange Future			14.04740		14.04740		14.14600	14.14600		15.68	0.00	0.00	0	1,197.00
CNH / R	On 11/12/2015	Foreign Exchange Future			2.16990		2.16990		2.19030	2.19030		16.42	0.00	0.00	0	25,268.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.18620		2.18620		2.20620	2.20620		15.28	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future			2.00100		2.00100		2.02130	2.02130		18.31	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.04250		2.04250		2.06330	2.06330		19.00	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
EL28	On 05/05/2016	Bond Future		128.76173	128.76173		128.71484	128.71484			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 04/02/2016	Bond Future	9.96697	82.73313		9.97652	82.66692				0.00	0.00	0	6,569.00
ES33	On 05/05/2016	Bond Future	10.04830	80.39070		10.06319	80.28897				0.00	0.00	0	0.00
ES33	On 04/08/2016	Bond Future	10.12167	81.88798		10.14422	81.73603				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	504.43200	504.43200		503.94200	503.94200				0.00	0.00	0	449.00
GOVI	On 05/05/2016	GOVI	513.25500	513.25500		512.54200	512.54200				0.00	0.00	0	146.00
GOVI	On 04/08/2016	GOVI	522.70800	522.70800		521.67700	521.67700				0.00	0.00	0	0.00
I2025	On 04/02/2016	Bond Future	123.93667	123.93667		123.81799	123.81799				0.00	0.00	0	950.00
I2025	On 05/05/2016	Bond Future	126.09115	126.09115		125.94148	125.94148				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	106.19665	106.19665		105.48593	105.48593				0.00	0.00	0	185.00
I2033	On 05/05/2016	Bond Future	107.06814	107.06814		106.32063	106.32063				0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2038	On 04/02/2016	Bond Future	129.92258	129.92258		129.67738	129.67738				0.00	0.00	0	16,637.00
I2038	On 05/05/2016	Bond Future	132.18118	132.18118		131.90156	131.90156				0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2046	On 04/02/2016	Bond Future	132.27860	132.27860		131.39870	131.39870				0.00	0.00	0	11,598.00
I2046	On 05/05/2016	Bond Future	133.14926	133.14926		132.22362	132.22362				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		138.45123	138.45123		137.43315	137.43315			0.00	0.00	0	9,655.00
I2050	On 05/05/2016	Bond Future		140.85764	140.85764		139.78992	139.78992			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		238.35600	238.35600		237.99300	237.99300			0.00	0.00	0	1,035.00
IGOV	On 05/05/2016	Index Future		242.49900	242.49900		242.07400	242.07400			0.00	0.00	0	21.00
IGOV	On 04/08/2016	Index Future		247.01200	247.01200		246.40800	246.40800			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future		644.81000	644.81000		644.16700	644.16700			0.00	0.00	0	157.00
ILBI	On 05/05/2016	Index Future		655.86600	655.86600		655.21300	655.21300			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.51000	93.49000		6.45000	93.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future		6.53000	93.47000		6.54000	93.46000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future		6.62000	93.38000		6.65000	93.35000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		6.77000	93.23000		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 18/05/2016	Jibar Tradeable Future		6.94000	93.06000		6.90000	93.10000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		6.97000	93.03000		6.98000	93.02000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.18000	92.82000		7.22000	92.78000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.35000	92.65000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.52000	92.48000		7.57000	92.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.66000	92.34000		7.72000	92.28000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.79000	92.21000		7.90000	92.10000			0.00	0.00	0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future		0.13610	0.13610		0.13720	0.13720			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future		0.13580	0.13580		0.13660	0.13660			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future		0.13560	0.13560		0.13620	0.13620			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future		0.13470	0.13470		0.13410	0.13410			0.00	0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future		0.07000	0.07000		0.07050	0.07050			0.00	0.00	0	28,268.00
NGN / R	On 14/03/2016	Foreign Exchange Future		0.06620	0.06620		0.06650	0.06650			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future		0.06330	0.06330		0.06390	0.06390			0.00	0.00	0	0.00
NZ\$ / R	On 20/11/2015	Any day expiry		9.15340	9.15340		9.17490	9.17490		11.81	0.00	0.00	0	0.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future		9.17060	9.17060		9.19270	9.19270		11.90	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future		9.26910	9.26910		9.29060	9.29060		11.21	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future		9.36950	9.36950		9.39050	9.39050		12.88	0.00	0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future		1.06870	1.06870		1.07070	1.07070			0.00	1,502,592.20	1,406	90.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future		1.07170	1.07170		1.07360	1.07360			0.00	0.00	0	50.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future		1.07470	1.07470		1.07650	1.07650			0.00	0.00	0	0.00
R186	On 04/02/2016	Bond Future		8.45189	115.78628		8.47245	115.62825		9.44	0.00	476,576,328.48	4,116	51,304.00
R186	On 04/02/2016	Bond Future	7.90	509.99000	0.50999		488.51000	0.48851	509.990	9.16	0.19	0.00	0	680.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 04/02/2016	Bond Future	8.02	Call	719.31000		0.71931		690.17000	0.69017	719.310	9.20	0.25	0.00	0	700.00
R186	On 04/02/2016	Bond Future	8.40	Call	1,775.78000		1.77578		1,714.36000	1.71436	1,775.780	9.33	0.48	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.45	Call	1,962.24000		1.96224		1,895.97000	1.89597	1,962.240	9.34	0.51	0.00	0	350.00
R186	On 04/02/2016	Bond Future	8.65	Put	1,306.14000		1.30614		1,378.27000	1.37827	1,306.140	9.41	0.37	0.00	0	340.00
R186	On 04/02/2016	Bond Future	8.70	Put	1,168.50000		1.16850		1,235.81000	1.23581	1,168.500	9.42	0.34	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.75	Put	1,042.08000		1.04208		1,104.67000	1.10467	1,042.080	9.44	0.32	0.00	0	11,695.00
R186	On 04/02/2016	Bond Future	8.80	Put	927.84000		0.92784		985.85000	0.98585	927.840	9.46	0.29	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.83	Put	864.10000		0.86410		919.43000	0.91943	864.100	9.48	0.27	0.00	0	33.00
R186	On 04/02/2016	Bond Future	9.20	Put	328.94000		0.32894		356.75000	0.35675	328.940	9.65	0.13	0.00	0	700.00
R186	On 05/05/2016	Bond Future			8.50246		117.81210		8.53036	117.60208		9.19	0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future	8.75	Put	2,068.65000		2.06865		2,159.69000	2.15969	2,068.650	9.19	0.39	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	1,793.86000		1.79386		1,876.68000	1.87668	1,793.860	9.23	0.35	0.00	0	5,350.00
R186	On 04/08/2016	Bond Future			8.54172		114.70336		8.58011	114.42022		9.34	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 04/02/2016	Bond Future			294.30469		294.30469		294.17183	294.17183			0.00	0.00	0	714.00
R197	On 05/05/2016	Bond Future			299.42035		299.42035		299.21643	299.21643			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			241.52009		241.52009		241.49141	241.49141			0.00	0.00	0	42,265.00
R202	On 05/05/2016	Bond Future			245.71829		245.71829		245.63265	245.63265			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			8.27751		100.68474		8.30470	100.54425		7.10	0.00	34,635,550.56	344	9,637.00
R2023	On 05/05/2016	Bond Future			8.33076		98.51828		8.36756	98.33366		7.13	0.00	0.00	0	0.00
R2023	On 04/08/2016	Bond Future			8.36874		100.35274		8.41955	100.10548		6.85	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 04/02/2016	Bond Future			7.25832		104.78989		7.30211	104.72431		1.67	0.00	0.00	0	15,947.00
R203	On 05/05/2016	Bond Future			7.28769		102.45427		7.37434	102.34389		1.47	0.00	0.00	0	0.00
R203	On 04/08/2016	Bond Future			7.23220		104.36229		7.39863	104.18824		1.20	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 04/02/2016	Bond Future			8.86311		93.35368		8.86748	93.32073			0.00	2,333,842.00	25	9,973.00
R2030	On 05/05/2016	Bond Future			8.91838		94.98772		8.92826	94.91433			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			8.96802		96.89400		8.97728	96.81931		12.51	0.00	0.00	0	8,417.00
R2032	On 04/02/2016	Bond Future	9.20	Put	1,382.14000		1.38214		1,422.58000	1.42258	1,382.140	12.49	0.36	0.00	0	22.00
R2032	On 04/02/2016	Bond Future	9.30	Put	1,115.54000		1.11554		1,151.36000	1.15136	1,115.540	12.54	0.31	0.00	0	22.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 05/05/2016	Bond Future		9.02224	94.43271		9.03689	94.31615		12.80	0.00	0.00	0	0.00
R2032	On 04/08/2016	Bond Future		9.06777	96.19171		9.09012	96.01615		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		9.09590	94.66843		9.10486	94.58885		14.30	0.00	0.00	0	50,887.00
R2037	On 04/02/2016	Bond Future	9.30	Put	1,636.17000	1.63617	1,681.26000	1.68126	1,636.170	14.21	0.37	0.00	0	16.00
R2037	On 04/02/2016	Bond Future	9.43	Put	1,242.93000	1.24293	1,281.64000	1.28164	1,242.930	14.27	0.31	0.00	0	16.00
R2037	On 05/05/2016	Bond Future		9.14937	96.32556		9.16320	96.20417		14.03	0.00	0.00	0	0.00
R2037	On 04/08/2016	Bond Future		9.19579	93.86061		9.21668	93.67932		14.37	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 04/02/2016	Bond Future		7.65146	101.95929		7.68026	101.88605		3.12	0.00	0.00	0	35,420.00
R204	On 05/05/2016	Bond Future		7.71018	103.74318		7.76066	103.62518		2.84	0.00	0.00	0	0.00
R204	On 04/08/2016	Bond Future		7.73765	101.63475		7.82277	101.45348		2.65	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 04/02/2016	Bond Future		9.16093	98.66626		9.15956	98.67930		14.78	0.00	0.00	0	1,820.00
R2040	On 05/05/2016	Bond Future		9.21459	100.39334		9.21766	100.36445		14.50	0.00	0.00	0	0.00
R2040	On 04/08/2016	Bond Future		9.26144	97.75360		9.27105	97.66414		14.87	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 04/02/2016	Bond Future		9.16904	96.01375		9.17776	95.92958		15.41	0.00	0.00	0	18,852.00
R2044	On 04/02/2016	Bond Future	9.58	Put	1,160.88000	1.16088	1,198.58000	1.19858	1,160.880	15.46	0.27	0.00	0	25.00
R2044	On 05/05/2016	Bond Future		9.22064	97.69451		9.23391	97.56779		15.12	0.00	0.00	0	0.00
R2044	On 04/08/2016	Bond Future		9.26564	95.12981		9.28547	94.94239		15.51	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 04/02/2016	Bond Future		9.14493	99.83374		9.15357	99.74789		15.18	0.00	0.00	0	56,273.00
R2048	On 04/02/2016	Bond Future	9.45	Put	1,489.01000	1.48901	1,532.92000	1.53292	1,489.010	15.16	0.32	0.00	0	75.00
R2048	On 04/02/2016	Bond Future	9.55	Put	1,199.71000	1.19971	1,238.46000	1.23846	1,199.710	15.21	0.27	0.00	0	75.00
R2048	On 05/05/2016	Bond Future		9.19211	97.14560		9.20518	97.01704		15.60	0.00	0.00	0	0.00
R2048	On 04/08/2016	Bond Future		9.23152	98.95469		9.25095	98.76530		15.29	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future		7.88252	98.38657		7.91872	98.26780		4.35	0.00	0.00	0	48,120.00
R207	On 04/02/2016	Bond Future	7.27	Call	135.28000	0.13528	121.76000	0.12176	135.280	4.16	0.14	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	288.06000	0.28806	262.66000	0.26266	288.060	4.21	0.26	0.00	0	19.00
R207	On 05/05/2016	Bond Future		7.94645	100.10834		7.99907	99.94548		4.08	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	586.72000	0.58672	537.02000	0.53702	586.720	3.99	0.33	0.00	0	43.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R207	On 04/08/2016	Bond Future			7.98770		98.32826		8.06524	98.10290		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			8.02621		97.13182		8.05491	97.01677		5.53	0.00	44,194,978.10	455	38,640.00
R208	On 05/05/2016	Bond Future			8.08240		95.43039		8.12348	95.27252		5.44	0.00	0.00	0	0.00
R208	On 04/08/2016	Bond Future			8.12106		97.20761		8.18040	96.98941		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			9.01189		76.78600		9.02059	76.72172		14.53	0.00	0.00	0	41,102.00
R209	On 04/02/2016	Bond Future	9.52	Put	695.16000		0.69516		720.05000	0.72005	695.160	14.70	0.23	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			9.05975		74.98053		9.07308	74.88303		14.87	0.00	0.00	0	0.00
R209	On 05/05/2016	Bond Future	8.25	Call	864.88000		0.86488		850.23000	0.85023	864.880	14.38	0.22	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	2,777.35000		2.77735		2,738.10000	2.73810	2,777.350	14.75	0.50	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.09987		76.37716		9.11981	76.23262		14.59	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 04/02/2016	Bond Future			184.39029		184.39029		184.36878	184.36878			0.00	0.00	0	3,296.00
R210	On 05/05/2016	Bond Future			185.42959		185.42959		185.36510	185.36510			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			135.64546		135.64546		135.62941	135.62941			0.00	0.00	0	1,010.00
R211	On 05/05/2016	Bond Future			138.00344		138.00344		137.95557	137.95557			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			142.02636		142.02636		141.92833	141.92833			0.00	0.00	0	1,569.00
R212	On 05/05/2016	Bond Future			144.49530		144.49530		144.36251	144.36251			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 04/02/2016	Bond Future			8.91930		87.39271		8.92858	87.32531		12.44	0.00	0.00	0	31,687.00
R213	On 05/05/2016	Bond Future			8.96981		85.37382		8.98442	85.26904		12.70	0.00	0.00	0	0.00
R213	On 04/08/2016	Bond Future			9.01107		86.96354		9.03337	86.80556		12.42	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 04/02/2016	Bond Future			9.07324		77.61221		9.08185	77.54530		15.19	0.00	0.00	0	30,365.00
R214	On 04/02/2016	Bond Future	9.35	Put	1,219.96000		1.21996		1,255.18000	1.25518	1,219.960	15.12	0.33	0.00	0	25.00
R214	On 04/02/2016	Bond Future	9.45	Put	981.31000		0.98131		1,012.42000	1.01242	981.310	15.17	0.28	0.00	0	25.00
R214	On 05/05/2016	Bond Future			9.11852		75.67560		9.13151	75.57557		15.58	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future			9.15596		77.08486		9.17527	76.93738		15.29	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 11/12/2015	Foreign Exchange Future			24,030.64000		24,030.64000		24,258.40000	24,258.40000			0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future			9.87710		9.87710		9.93490	9.93490		11.77	0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future			10.01630		10.01630		10.07430	10.07430		12.15	0.00	0.00	0	3,191.00
TRY / R	On 11/12/2015	Foreign Exchange Future			4.91980		4.91980		4.92290	4.92290		13.27	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future			4.87130		4.87130		4.87290	4.87290		13.02	0.00	0.00	0	0.00
ZMW / R	On 11/12/2015	Foreign Exchange Future			1.16390		1.16390		1.21560	1.21560			0.00	0.00	0	7,688.00
ZMW / R	On 14/03/2016	Foreign Exchange Future			1.11260		1.11260		1.16740	1.16740			0.00	0.00	0	1.00

Total for Derivatives :														2,007,722,588.67	225,285	4 283 750.00
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Grand Total:														2,007,722,588.67	225,285	4 283 750.00
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