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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 30/11/2015

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 08/12/2015	Any day expiry	14.39900	14.39900		14.32310	14.32310		16.89	0.00	0.00	0	276.00
\$ / R	On 10/12/2015	Any day expiry	14.40410	14.40410		14.32840	14.32840		16.96	0.00	0.00	0	133.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.40680	14.40680		14.33110	14.33110		16.98	0.00	625,557,662.80	43,421	565,274.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	3,456.80750	3.45681	3,381.10000	3.38110	3,456.808	39.94	1.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	0.00750	0.00001	0.00000	0.00000	0.008	39.94	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	3,406.80760	3.40681	3,331.10000	3.33110	3,406.808	39.35	1.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	3,206.80810	3.20681	3,131.10020	3.13110	3,206.808	36.96	1.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	3,006.80850	3.00681	2,931.10350	2.93110	3,006.808	34.57	1.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	0.01130	0.00001	0.01540	0.00002	0.011	32.65	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	0.01160	0.00001	0.01590	0.00002	0.012	32.58	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	0.01700	0.00002	0.02490	0.00002	0.017	31.57	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	0.01950	0.00002	0.02930	0.00003	0.020	31.21	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	0.02580	0.00003	0.04050	0.00004	0.026	30.49	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	0.03420	0.00003	0.05600	0.00006	0.034	29.77	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	2,256.85250	2.25685	2,181.19160	2.18119	2,256.853	28.69	1.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	0.05730	0.00006	0.10110	0.00010	0.057	28.47	0.00	0	150.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Future	12.20	Call	2,206.86070	2.20686	2,131.20800	2.13121	2,206.861	28.33	1.00	0.00	0	1,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.50	Call	1,906.94820	1.90695	1,831.39380	1.83139	1,906.948	26.16	1.00	0.00	0	500.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.56	Put	0.17800	0.00018	0.35970	0.00036	0.178	25.73	0.00	0.00	0	2,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.57	Call	1,836.98360	1.83699	1,761.47210	1.76147	1,836.984	25.66	1.00	0.00	0	10,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.58	Call	1,826.98940	1.82699	1,751.48490	1.75148	1,826.989	25.59	1.00	0.00	0	150.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.60	Call	1,807.00140	1.80700	1,731.51190	1.73151	1,807.001	25.44	1.00	0.00	0	20,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.70	Put	0.27530	0.00028	0.57880	0.00058	0.275	24.72	0.00	0.00	0	5,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.76	Put	0.33290	0.00033	0.71070	0.00071	0.333	24.29	0.00	0.00	0	402.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.77	Put	0.34360	0.00034	0.73550	0.00074	0.344	24.22	0.00	0.00	0	12,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.80	Call	1,607.17820	1.60718	1,531.91520	1.53192	1,607.178	24.00	1.00	0.00	0	17,883.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.80	Put	0.37820	0.00038	0.81520	0.00082	0.378	24.00	0.00	0.00	0	50,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.85	Put	0.44430	0.00044	0.96830	0.00097	0.444	23.64	0.00	0.00	0	8,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.90	Call	1,507.32270	1.50732	1,432.25080	1.43225	1,507.323	23.28	1.00	0.00	0	10,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.90	Put	0.52270	0.00052	1.15080	0.00115	0.523	23.28	0.00	0.00	0	100.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.00	Call	1,407.50210	1.40750	1,332.57270	1.33257	1,407.502	22.48	1.00	0.00	0	1,197.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.00	Put	0.70210	0.00070	1.47270	0.00147	0.702	22.48	0.00	0.00	0	54,500.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.05	Put	0.80230	0.00080	1.67090	0.00167	0.802	22.03	0.00	0.00	0	20,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.10	Call	1,307.71900	1.30772	1,233.00030	1.23300	1,307.719	21.59	0.99	15,461,472.57	1,075	12,166.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.20	Call	1,208.01570	1.20802	1,133.57620	1.13358	1,208.016	20.70	0.99	0.00	0	677.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.20	Put	1.21570	0.00122	2.47620	0.00248	1.216	20.70	0.01	0.00	0	60.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.25	Call	1,158.20420	1.15820	1,083.93750	1.08394	1,158.204	20.26	0.99	0.00	0	201.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.28	Call	1,128.33320	1.12833	1,054.18300	1.05418	1,128.333	19.99	0.99	0.00	0	150.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.31	Call	1,098.47580	1.09848	1,024.45320	1.02445	1,098.476	19.73	0.99	0.00	0	5,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.36	Put	1.94850	0.00195	3.86600	0.00387	1.948	19.29	0.01	0.00	0	1,260.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.38	Call	1,028.87150	1.02887	955.19570	0.95520	1,028.871	19.11	0.99	0.00	0	12,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.40	Call	1,009.00340	1.00900	935.44110	0.93544	1,009.003	18.93	0.99	0.00	0	1,300.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.40	Put	2.20340	0.00220	4.34110	0.00434	2.203	18.93	0.01	0.00	0	1,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.44	Call	969.29670	0.96930	895.98380	0.89598	969.297	18.58	0.99	0.00	0	39,222.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.50	Call	909.82400	0.90982	836.94910	0.83695	909.824	18.04	0.98	0.00	0	2,150.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.50	Put	3.02400	0.00302	5.84910	0.00585	3.024	18.04	0.02	0.00	0	200.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.52	Call	890.02690	0.89003	817.31770	0.81732	890.027	17.87	0.98	0.00	0	5,200.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.59	Call	820.86930	0.82087	748.83180	0.74883	820.869	17.25	0.98	0.00	0	12,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.60	Call	811.00880	0.81101	739.08030	0.73908	811.009	17.16	0.97	0.00	0	1,300.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.62	Put	4.50450	0.00450	8.50500	0.00851	4.504	16.98	0.03	0.00	0	4,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.63	Put	4.66090	0.00466	8.78180	0.00878	4.661	16.89	0.03	0.00	0	250.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.64	Put	4.82360	0.00482	9.06890	0.00907	4.824	16.80	0.03	0.00	0	10,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.65	Put	4.99270	0.00499	9.37420	0.00937	4.993	16.72	0.03	0.00	0	15,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.66	Call	751.96860	0.75197	681.06140	0.68106	751.969	16.63	0.97	0.00	0	2,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.72	Call	693.60360	0.69360	625.26160	0.62526	693.604	16.29	0.96	0.00	0	500.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.72	Put	6.80360	0.00680	14.16160	0.01416	6.804	16.29	0.04	0.00	0	500.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.80	Put	11.37410	0.01137	21.90470	0.02190	11.374	16.37	0.06	0.00	0	11,200.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.83	Call	590.43970	0.59044	526.65940	0.52666	590.440	16.40	0.93	0.00	0	660.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.84	Put	14.47230	0.01447	26.87950	0.02688	14.472	16.41	0.08	0.00	0	13,360.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.91	Call	518.32700	0.51833	458.77700	0.45878	518.327	16.48	0.89	0.00	0	200.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Put	21.52700	0.02153	37.67700	0.03768	21.527	16.48	0.11	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.92	Put	22.72750	0.02273	39.45770	0.03946	22.728	16.49	0.11	0.00	0	1,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.95	Put	26.64960	0.02665	45.18630	0.04519	26.650	16.52	0.13	0.00	0	6,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	441.14530	0.44115	387.19460	0.38719	441.145	16.58	0.84	0.00	0	51,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Put	34.34530	0.03435	56.09460	0.05609	34.345	16.58	0.16	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.01	Put	36.07180	0.03607	58.49140	0.05849	36.072	16.59	0.16	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.04	Call	408.45060	0.40845	357.22960	0.35723	408.451	16.62	0.82	0.00	0	13,360.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.09	Call	369.16510	0.36917	321.51800	0.32152	369.165	16.67	0.78	0.00	0	1,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.12	Put	59.70270	0.05970	89.96530	0.08997	59.703	16.70	0.24	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.20	Call	289.67130	0.28967	250.26840	0.25027	289.671	16.78	0.70	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.24	Call	263.33960	0.26334	226.97170	0.22697	263.340	16.82	0.66	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.27	Put	107.74310	0.10774	149.33690	0.14934	107.743	16.85	0.37	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.28	Call	238.46240	0.23846	205.10360	0.20510	238.462	16.86	0.62	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	119.77960	0.11978	163.60700	0.16361	119.780	16.88	0.39	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	187.95600	0.18796	161.49080	0.16149	187.956	16.95	0.54	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Put	151.15600	0.15116	200.39080	0.20039	151.156	16.95	0.46	0.00	0	8,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	129.79040	0.12979	112.57670	0.11258	129.790	17.22	0.42	0.00	0	55,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Put	222.99040	0.22299	281.47670	0.28148	222.990	17.22	0.58	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.70	Call	68.85980	0.06886	61.37030	0.06137	68.860	17.70	0.26	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.75	Call	58.06830	0.05807	52.27150	0.05227	58.068	17.83	0.23	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.83	Call	43.80000	0.04380	40.17160	0.04017	43.800	18.02	0.18	0.00	0	6,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	42.25040	0.04225	38.85000	0.03885	42.250	18.04	0.18	190,650.26	75	5,752.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	26.06470	0.02606	24.90070	0.02490	26.065	18.36	0.12	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	23.22980	0.02323	22.41630	0.02242	23.230	18.43	0.11	921,182.40	600	130,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.30	Call	7.94290	0.00794	8.15960	0.00816	7.943	19.66	0.04	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.42	Call	5.31370	0.00531	5.46480	0.00546	5.314	20.25	0.03	0.00	0	11,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.57	Call	3.24660	0.00325	3.32060	0.00332	3.247	21.00	0.02	0.00	0	39,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	1.56630	0.00157	1.56580	0.00157	1.566	22.14	0.01	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			14.43380	14.43380	14.35780	14.35780		16.13	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	0.00460	0.00000	0.00630	0.00001	0.005	29.69	0.00	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	0.00760	0.00001	0.01080	0.00001	0.008	27.30	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	389.19340	0.38919	342.85440	0.34285	389.193	15.99	0.70	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	0.18200	0.00018	0.24120	0.00024	0.182	27.64	0.00	0.00	0	300.00
\$ / R	On 22/12/2015	Any day expiry			14.43650	14.43650	14.36050	14.36050		16.18	0.00	0.00	0	0.00
\$ / R	On 22/12/2015	Any day expiry	13.89	Call	593.49000	0.59349	534.03450	0.53403	593.490	15.89	0.84	0.00	0	15,000.00
\$ / R	On 22/12/2015	Any day expiry	13.90	Call	585.22290	0.58522	526.20050	0.52620	585.223	15.90	0.84	0.00	0	10,000.00
\$ / R	On 22/12/2015	Any day expiry	14.43	Call	232.96150	0.23296	203.11990	0.20312	232.962	16.25	0.51	0.00	0	15,000.00
\$ / R	On 29/12/2015	Any day expiry			14.45540	14.45540	14.37920	14.37920		16.15	0.00	0.00	0	0.00
\$ / R	On 29/12/2015	Any day expiry	13.50	Put	18.88140	0.01888	24.40910	0.02441	18.881	16.22	0.06	0.00	0	100.00
\$ / R	On 29/12/2015	Any day expiry	13.92	Call	604.70590	0.60471	546.49930	0.54650	604.706	15.76	0.81	0.00	0	100.00
\$ / R	On 12/01/2016	Any day expiry			14.49210	14.49210	14.41560	14.41560		16.17	0.00	0.00	0	4,390.00
\$ / R	On 13/01/2016	Any day expiry			14.49470	14.49470	14.41810	14.41810		16.19	0.00	0.00	0	1,176.00
\$ / R	On 15/01/2016	Any day expiry			14.49980	14.49980	14.42320	14.42320		16.23	0.00	0.00	0	0.00
\$ / R	On 15/01/2016	Any day expiry	14.00	Put	128.76780	0.12877	149.49390	0.14949	128.768	15.77	0.26	0.00	0	10,000.00

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\$ / R	On 15/01/2016	Any day expiry	15.00	Call	165.35180	0.16535	146.11700	0.14612	165.352	17.32	0.30	0	10,000.00	
\$ / R	On 27/01/2016	Any day expiry			14.53060	14.53060	14.45380	14.45380		16.16	0.00	0	0.00	
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	1.41240	0.00141	1.59990	0.00160	1.412	19.91	0.00	0	250.00	
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	1,572.71440	1.57271	1,496.15930	1.49616	1,572.714	15.78	0.97	0	4,600.00	
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	1,436.59670	1.43660	1,362.33060	1.36233	1,436.597	15.32	0.96	0	3,600.00	
\$ / R	On 27/01/2016	Any day expiry	13.50	Put	47.98600	0.04799	55.21660	0.05522	47.986	15.36	0.11	0	150.00	
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	396.89390	0.39689	356.23190	0.35623	396.894	16.09	0.53	0	250.00	
\$ / R	On 27/01/2016	Any day expiry	15.32	Call	140.20790	0.14021	124.35120	0.12435	140.208	17.82	0.24	0	150.00	
\$ / R	On 29/01/2016	Any day expiry			14.53580	14.53580	14.45880	14.45880		16.19	0.00	0	0.00	
\$ / R	On 29/01/2016	Any day expiry	13.74	Put	88.63280	0.08863	100.91610	0.10092	88.633	15.42	0.18	0	100.00	
\$ / R	On 29/01/2016	Any day expiry	14.26	Call	524.17980	0.52418	475.08460	0.47508	524.180	15.89	0.63	0	100.00	
\$ / R	On 12/02/2016	Any day expiry			14.57150	14.57150	14.49460	14.49460		16.11	0.00	0	74.00	
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	1.70790	0.00171	2.10730	0.00211	1.708	19.53	0.00	0	1,000.00	
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	174.34320	0.17434	159.26510	0.15927	174.343	17.80	0.26	0	1,000.00	
\$ / R	On 19/02/2016	Any day expiry			14.58930	14.58930	14.51240	14.51240		16.02	0.00	0	0.00	
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	821.32710	0.82133	766.06360	0.76606	821.327	15.31	0.75	0	3,600.00	
\$ / R	On 19/02/2016	Any day expiry	14.30	Put	297.07850	0.29708	329.18130	0.32918	297.078	15.70	0.38	0	100.00	
\$ / R	On 19/02/2016	Any day expiry	14.91	Call	319.22820	0.31923	294.18390	0.29418	319.228	16.67	0.41	0	100.00	
\$ / R	On 25/02/2016	Any day expiry			14.60460	14.60460	14.52770	14.52770		15.96	0.00	0	0.00	
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	3.71810	0.00372	4.37570	0.00438	3.718	18.56	0.01	0	250.00	
\$ / R	On 25/02/2016	Any day expiry	13.50	Put	76.20550	0.07621	87.86880	0.08787	76.206	15.13	0.14	0	150.00	
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	363.31920	0.36332	336.74080	0.33674	363.319	16.45	0.44	0	250.00	
\$ / R	On 25/02/2016	Any day expiry	15.64	Call	167.84300	0.16784	156.60660	0.15661	167.843	18.11	0.23	0	150.00	
\$ / R	On 29/02/2016	Any day expiry			14.61480	14.61480	14.53800	14.53800		15.89	0.00	0	133.00	
\$ / R	On 29/02/2016	Any day expiry	13.92	Put	169.77270	0.16977	192.89440	0.19289	169.773	15.17	0.25	0	100.00	
\$ / R	On 29/02/2016	Any day expiry	14.60	Call	469.79540	0.46980	437.47200	0.43747	469.795	15.89	0.52	0	100.00	
\$ / R	On 11/03/2016	Any day expiry			14.64330	14.64330	14.56620	14.56620		16.12	0.00	0	272.00	
\$ / R	On 14/03/2016	Foreign Exchange Future			14.65110	14.65110	14.57390	14.57390		16.08	0.00	380,152,091.70	25,947	98,292.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	1.86220	0.00186	2.06470	0.00206	1.862	20.06	0.00	0	1,500.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	3.92840	0.00393	4.47500	0.00448	3.928	18.74	0.01	0	42,370.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	4.23030	0.00423	4.83070	0.00483	4.230	18.61	0.01	0	30,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	5.78530	0.00579	6.61090	0.00661	5.785	18.12	0.01	0	1,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	6.07790	0.00608	6.93060	0.00693	6.078	18.06	0.01	0	1,204.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	6.92870	0.00693	7.85860	0.00786	6.929	17.88	0.01	0	788.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	7.39570	0.00740	8.36670	0.00837	7.396	17.79	0.01	0	1,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	8.02220	0.00802	9.04640	0.00905	8.022	17.68	0.02	0	30,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	9.58390	0.00958	10.73490	0.01073	9.584	17.44	0.02	0	786.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	12.18800	0.01219	13.53500	0.01353	12.188	17.11	0.02	0	10,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	2,120.36100	2.12036	2,044.97960	2.04498	2,120.361	16.47	0.96	0	12,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	25.86020	0.02586	28.07520	0.02808	25.860	16.05	0.05	0	10,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	1,879.45660	1.87946	1,804.61540	1.80462	1,879.457	15.92	0.95	0	20,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	35.63750	0.03564	38.39960	0.03840	35.638	15.59	0.06	0	38,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	44.66190	0.04466	47.92860	0.04793	44.662	15.26	0.08	0	35,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	1,502.94300	1.50294	1,433.06920	1.43307	1,502.943	15.04	0.91	0	1,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	58.66560	0.05867	66.83900	0.06684	58.666	15.06	0.10	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	1,244.32830	1.24433	1,179.31950	1.17932	1,244.328	15.11	0.85	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	1,203.15490	1.20315	1,139.10870	1.13911	1,203.155	15.12	0.84	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.63	Put	117.46110	0.11746	132.24250	0.13224	117.461	15.14	0.18	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	143.71210	0.14371	161.12530	0.16113	143.712	15.17	0.21	0.00	0	4,350.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	1,037.17600	1.03718	977.61930	0.97762	1,037.176	15.17	0.79	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	905.63370	0.90563	852.51770	0.85252	905.634	15.25	0.74	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	865.12940	0.86513	813.48930	0.81349	865.129	15.32	0.72	0.00	0	1,750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	800.31980	0.80032	751.17000	0.75117	800.320	15.44	0.69	0.00	0	9,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	287.81390	0.28781	318.37280	0.31837	287.814	15.56	0.34	0.00	0	800.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	732.96270	0.73296	686.57310	0.68657	732.963	15.57	0.66	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	675.32070	0.67532	631.43750	0.63144	675.321	15.69	0.63	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	575.15570	0.57516	535.96450	0.53596	575.156	15.91	0.57	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	531.90830	0.53191	495.98690	0.49599	531.908	16.01	0.54	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	483.90130	0.48390	452.29420	0.45229	483.901	16.18	0.50	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	464.04820	0.46405	433.64680	0.43365	464.048	16.28	0.49	0.00	0	29,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.03	Call	366.34430	0.36634	342.14010	0.34214	366.344	16.84	0.41	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.25	Call	303.94020	0.30394	283.89890	0.28390	303.940	17.28	0.35	0.00	0	4,350.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	298.82330	0.29882	279.13040	0.27913	298.823	17.32	0.35	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	226.18380	0.22618	211.87440	0.21187	226.184	17.98	0.27	0.00	0	1,400.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	199.56540	0.19957	187.26100	0.18726	199.565	18.29	0.25	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.11	Call	148.46400	0.14846	139.38860	0.13939	148.464	19.01	0.19	0.00	0	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	107.00220	0.10700	100.88510	0.10089	107.002	19.69	0.14	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	87.14910	0.08715	82.43420	0.08243	87.149	20.12	0.12	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	6.72150	0.00672	6.31150	0.00631	6.721	25.27	0.01	0.00	0	1,500.00
\$ / R	On 16/03/2016	Any day expiry			14.65630	14.65630	14.57900	14.57900		16.12	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	70.95640	0.07096	80.36390	0.08036	70.956	15.11	0.12	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	522.32130	0.52232	487.91550	0.48792	522.321	16.10	0.53	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			14.67440	14.67440	14.59700	14.59700		16.20	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	135.64560	0.13565	151.16350	0.15116	135.646	15.19	0.19	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	417.55050	0.41755	390.86230	0.39086	417.551	16.74	0.43	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			14.69000	14.69000	14.61240	14.61240		16.19	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	6.16990	0.00617	7.12120	0.00712	6.170	17.28	0.01	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	106.07810	0.10608	118.10970	0.11811	106.078	15.09	0.15	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	352.51100	0.35251	330.25320	0.33025	352.511	17.26	0.37	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	205.66110	0.20566	193.75790	0.19376	205.661	18.66	0.24	0.00	0	150.00
\$ / R	On 18/04/2016	Any day expiry			14.74190	14.74190	14.66370	14.66370		16.32	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	241.33430	0.24133	264.60630	0.26461	241.334	15.29	0.27	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	371.07600	0.37108	348.80400	0.34880	371.076	17.59	0.36	0.00	0	17,896.00
\$ / R	On 26/04/2016	Any day expiry			14.76270	14.76270	14.68420	14.68420		16.34	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	7.35420	0.00735	8.49770	0.00850	7.354	16.25	0.01	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	128.71200	0.12871	140.11200	0.14011	128.712	15.09	0.16	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	338.32320	0.33832	318.91730	0.31892	338.323	18.05	0.32	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	227.23590	0.22724	213.93220	0.21393	227.236	19.26	0.23	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 10/05/2016	Any day expiry			14.79900	14.79900		14.72020	14.72020		16.42	0.00	0.00	0	0.00
\$ / R	14.28	Put	On 10/05/2016	Any day expiry	380.84260	0.38084	410.95840	0.41096	380.843	15.67	0.35	0.00	0	8,403.00			
\$ / R	15.51	Call	On 10/05/2016	Any day expiry	413.70880	0.41371	390.43950	0.39044	413.709	17.73	0.37	0.00	0	8,403.00			
\$ / R			On 27/05/2016	Any day expiry	14.84310	14.84310	14.76380	14.76380		16.52	0.00	0.00	0	0.00			
\$ / R	11.80	Put	On 27/05/2016	Any day expiry	8.66800	0.00867	9.60180	0.00960	8.668	15.43	0.01	0.00	0	250.00			
\$ / R	13.50	Put	On 27/05/2016	Any day expiry	149.46820	0.14947	159.73740	0.15974	149.468	15.04	0.17	0.00	0	150.00			
\$ / R	16.13	Call	On 27/05/2016	Any day expiry	330.10240	0.33010	312.88130	0.31288	330.102	18.92	0.29	0.00	0	250.00			
\$ / R	16.70	Call	On 27/05/2016	Any day expiry	241.45530	0.24146	227.96270	0.22796	241.455	19.86	0.22	0.00	0	150.00			
\$ / R			On 06/06/2016	Any day expiry	14.86940	14.86940	14.78990	14.78990		16.52	0.00	0.00	0	0.00			
\$ / R	12.20	Put	On 06/06/2016	Any day expiry	18.33800	0.01834	20.59520	0.02060	18.338	14.90	0.03	0.00	0	1,000.00			
\$ / R	15.45	Call	On 06/06/2016	Any day expiry	509.79190	0.50979	482.74860	0.48275	509.792	17.60	0.41	0.00	0	1,000.00			
\$ / R			On 09/06/2016	Any day expiry	14.87740	14.87740	14.79790	14.79790		16.55	0.00	0.00	0	264.00			
\$ / R			On 13/06/2016	Foreign Exchange Future	14.88810	14.88810	14.80860	14.80860		16.55	0.00	67,145,331.00	4,510	31,126.00			
\$ / R	12.16	Put	On 13/06/2016	Foreign Exchange Future	17.48010	0.01748	19.75600	0.01976	17.480	14.79	0.03	0.00	0	330.00			
\$ / R	12.91	Put	On 13/06/2016	Foreign Exchange Future	67.74960	0.06775	72.65650	0.07266	67.750	14.88	0.09	0.00	0	6,600.00			
\$ / R	13.00	Put	On 13/06/2016	Foreign Exchange Future	77.97460	0.07797	83.26590	0.08327	77.975	14.90	0.10	0.00	0	750.00			
\$ / R	13.20	Put	On 13/06/2016	Foreign Exchange Future	104.96820	0.10497	111.16790	0.11117	104.968	14.92	0.12	0.00	0	700.00			
\$ / R	13.50	Call	On 13/06/2016	Foreign Exchange Future	1,548.31800	1.54832	1,479.24920	1.47925	1,548.318	15.04	0.83	0.00	0	53,633.00			
\$ / R	13.50	Put	On 13/06/2016	Foreign Exchange Future	160.21800	0.16022	170.64920	0.17065	160.218	15.04	0.17	0.00	0	545.00			
\$ / R	13.53	Put	On 13/06/2016	Foreign Exchange Future	166.93110	0.16693	177.87490	0.17787	166.931	15.06	0.18	0.00	0	36,230.00			
\$ / R	14.85	Put	On 13/06/2016	Foreign Exchange Future	700.20580	0.70021	741.67410	0.74167	700.206	16.55	0.47	0.00	0	8,000.00			
\$ / R	14.93	Call	On 13/06/2016	Foreign Exchange Future	706.46230	0.70646	669.90150	0.66990	706.462	16.70	0.52	0.00	0	330.00			
\$ / R	15.00	Call	On 13/06/2016	Foreign Exchange Future	679.75420	0.67975	644.45330	0.64445	679.754	16.82	0.50	0.00	0	53,633.00			
\$ / R	16.23	Call	On 13/06/2016	Foreign Exchange Future	356.35900	0.35636	337.82530	0.33783	356.359	19.09	0.29	0.00	0	750.00			
\$ / R	16.53	Call	On 13/06/2016	Foreign Exchange Future	305.68760	0.30569	289.09270	0.28909	305.688	19.58	0.26	0.00	0	36,230.00			
\$ / R	16.81	Call	On 13/06/2016	Foreign Exchange Future	264.32340	0.26432	249.98170	0.24998	264.323	19.99	0.23	0.00	0	2,310.00			
\$ / R	16.93	Call	On 13/06/2016	Foreign Exchange Future	248.60090	0.24860	235.13020	0.23513	248.601	20.17	0.21	0.00	0	700.00			
\$ / R	17.06	Call	On 13/06/2016	Foreign Exchange Future	232.79190	0.23279	220.20050	0.22020	232.792	20.36	0.20	0.00	0	545.00			
\$ / R	18.17	Call	On 13/06/2016	Foreign Exchange Future	144.21810	0.14422	137.49280	0.13749	144.218	22.28	0.13	0.00	0	6,600.00			
\$ / R			On 28/06/2016	Any day expiry	14.92810	14.92810	14.84850	14.84850		16.69	0.00	0.00	0	0.00			
\$ / R	11.80	Put	On 28/06/2016	Any day expiry	9.65100	0.00965	10.08610	0.01009	9.651	14.74	0.02	0.00	0	250.00			
\$ / R	13.50	Put	On 28/06/2016	Any day expiry	170.63340	0.17063	181.26870	0.18127	170.633	15.09	0.18	0.00	0	150.00			
\$ / R	16.62	Call	On 28/06/2016	Any day expiry	327.51250	0.32751	310.81960	0.31082	327.513	19.71	0.26	0.00	0	250.00			
\$ / R	17.04	Call	On 28/06/2016	Any day expiry	267.26740	0.26727	253.64720	0.25365	267.267	20.32	0.22	0.00	0	150.00			
\$ / R			On 27/07/2016	Any day expiry	15.00560	15.00560	14.92570	14.92570		16.92	0.00	0.00	0	0.00			
\$ / R	11.80	Put	On 27/07/2016	Any day expiry	9.94570	0.00995	10.47650	0.01048	9.946	14.14	0.02	0.00	0	250.00			
\$ / R	13.50	Put	On 27/07/2016	Any day expiry	188.75560	0.18876	199.49880	0.19950	188.756	15.16	0.18	0.00	0	150.00			
\$ / R	17.13	Call	On 27/07/2016	Any day expiry	319.18880	0.31919	303.56200	0.30356	319.189	20.43	0.24	0.00	0	250.00			
\$ / R	17.45	Call	On 27/07/2016	Any day expiry	279.18290	0.27918	265.42480	0.26542	279.183	20.89	0.21	0.00	0	150.00			
\$ / R			On 11/08/2016	Any day expiry	15.04570	15.04570	14.96560	14.96560		17.01	0.00	0.00	0	0.00			
\$ / R	12.70	Put	On 11/08/2016	Any day expiry	54.19530	0.05420	61.83620	0.06184	54.195	14.06	0.07	0.00	0	2,000.00			
\$ / R	15.52	Call	On 11/08/2016	Any day expiry	688.90330	0.68890	658.37140	0.65837	688.903	17.80	0.45	0.00	0	2,000.00			
\$ / R			On 26/08/2016	Any day expiry	15.08580	15.08580	15.00550	15.00550		17.11	0.00	0.00	0	0.00			
\$ / R	11.80	Put	On 26/08/2016	Any day expiry	10.31630	0.01032	10.86180	0.01086	10.316	13.65	0.02	0.00	0	250.00			

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	201.76980	0.20177	215.44560	0.21545	201.770	15.10	0.18	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	311.87310	0.31187	297.56870	0.29757	311.873	21.21	0.22	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	287.19390	0.28719	274.11380	0.27411	287.194	21.53	0.20	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			15.11550	15.11550	15.03510	15.03510		17.11	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	13.50	Put	206.03410	0.20603	218.77210	0.21877	206.034	15.08	0.18	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	329.61090	0.32961	314.96080	0.31496	329.611	21.25	0.22	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.80	Call	322.82020	0.32282	308.46250	0.30846	322.820	21.33	0.22	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry			15.12100	15.12100	15.04060	15.04060		17.12	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	286.81810	0.28682	302.08760	0.30209	286.818	15.41	0.23	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	390.15830	0.39016	373.05340	0.37305	390.158	20.62	0.26	0.00	0	48,990.00
\$ / R	On 15/09/2016	Any day expiry			15.14020	15.14020	15.05970	15.05970		17.19	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			15.15120	15.15120	15.07060	15.07060		17.19	0.00	0.00	0	13,149.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	144.67630	0.14468	155.26030	0.15526	144.676	14.55	0.14	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	386.24610	0.38625	370.25380	0.37025	386.246	20.88	0.25	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	360.70200	0.36070	345.98810	0.34599	360.702	21.16	0.23	0.00	0	10,000.00
\$ / R	On 28/09/2016	Any day expiry			15.17590	15.17590	15.09520	15.09520		17.20	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	10.86570	0.01087	10.86970	0.01087	10.866	13.24	0.02	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	213.42080	0.21342	224.70390	0.22470	213.421	15.03	0.18	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	320.32470	0.32032	310.69600	0.31070	320.325	21.96	0.21	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	309.06800	0.30907	300.01010	0.30001	309.068	22.29	0.20	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			15.25280	15.25280	15.17170	15.17170		17.34	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	11.35190	0.01135	11.22940	0.01123	11.352	12.97	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	216.09790	0.21610	230.91290	0.23091	216.098	14.81	0.17	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	335.26400	0.33526	328.57850	0.32858	335.264	22.89	0.20	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	330.29510	0.33030	323.94550	0.32395	330.295	23.05	0.20	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			15.34340	15.34340	15.26190	15.26190		17.46	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	12.01660	0.01202	11.64610	0.01165	12.017	12.71	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	217.41120	0.21741	230.74430	0.23074	217.411	14.56	0.17	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	357.29350	0.35729	354.44940	0.35445	357.293	24.01	0.20	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			15.38800	15.38800	15.30680	15.30680		17.57	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			15.40190	15.40190	15.32090	15.32090		17.59	0.00	385,047.50	25	1,085.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	13.08820	0.01309	12.93570	0.01294	13.088	12.67	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	239.93540	0.23994	249.57730	0.24958	239.935	14.96	0.18	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	386.82450	0.38682	374.60040	0.37460	386.824	24.84	0.20	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	378.79230	0.37879	366.79560	0.36680	378.792	24.84	0.20	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future			15.63670	15.63670	15.55840	15.55840		18.01	0.00	0.00	0	0.00
\$ / R	On 19/06/2017	Foreign Exchange Future			15.91050	15.91050	15.83550	15.83550		18.41	0.00	0.00	0	0.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			14.40680	14.40680	14.33110	14.33110		16.98	0.00	1,440,680.00	100	1,207.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			14.65110	14.65110	14.57390	14.57390		16.08	0.00	1,025,577.00	70	457.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			14.88810	14.88810	14.80860	14.80860		16.55	0.00	625,300.20	42	139.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			15.15120	15.15120	15.07060	15.07060		17.19	0.00	0.00	0	55.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			15.40190	15.40190	15.32090	15.32090		17.59	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			21.67680	21.67680		21.58430	21.58430		14.50	0.00	22,001,952.00	1,015	38,701.00
£ / R	17.87	Put	On 11/12/2015	Foreign Exchange Future	0.00000	0.00000		0.06110	0.00006	0.000	19.27	0.00	0.00	0	830.00		
£ / R	19.40	Call	On 11/12/2015	Foreign Exchange Future	2,277.08900	2.27709		2,185.61860	2.18562	2,277.089	21.30	1.00	0.00	0	700.00		
£ / R	20.00	Call	On 11/12/2015	Foreign Exchange Future	1,678.76130	1.67876		1,588.67220	1.58867	1,678.761	19.40	0.99	0.00	0	500.00		
£ / R	20.12	Put	On 11/12/2015	Foreign Exchange Future	2.73690	0.00274		5.63110	0.00563	2.737	18.91	0.01	0.00	0	12,000.00		
£ / R	20.23	Put	On 11/12/2015	Foreign Exchange Future	3.72090	0.00372		7.13670	0.00714	3.721	18.46	0.02	0.00	0	20,000.00		
£ / R	20.33	Call	On 11/12/2015	Foreign Exchange Future	1,351.72510	1.35173		1,263.18930	1.26319	1,351.725	18.05	0.98	0.00	0	8,250.00		
£ / R	20.75	Put	On 11/12/2015	Foreign Exchange Future	17.60340	0.01760		28.57330	0.02857	17.603	16.67	0.06	0.00	0	6,000.00		
£ / R	20.77	Call	On 11/12/2015	Foreign Exchange Future	925.55910	0.92556		844.63910	0.84464	925.559	16.63	0.93	0.00	0	18,900.00		
£ / R	20.81	Put	On 11/12/2015	Foreign Exchange Future	21.27980	0.02128		34.16170	0.03416	21.280	16.53	0.08	0.00	0	4,500.00		
£ / R	21.20	Put	On 11/12/2015	Foreign Exchange Future	67.09070	0.06709		98.77090	0.09877	67.091	15.59	0.20	0.00	0	3,000.00		
£ / R	21.35	Call	On 11/12/2015	Foreign Exchange Future	426.73300	0.42673		375.94360	0.37594	426.733	15.23	0.72	0.00	0	4,500.00		
£ / R	21.50	Call	On 11/12/2015	Foreign Exchange Future	321.75520	0.32176		281.91980	0.28192	321.755	14.87	0.63	0.00	0	500.00		
£ / R	21.50	Put	On 11/12/2015	Foreign Exchange Future	144.95520	0.14496		197.61980	0.19762	144.955	14.87	0.37	0.00	0	500.00		
£ / R	21.82	Call	On 11/12/2015	Foreign Exchange Future	158.37930	0.15838		140.21220	0.14021	158.379	14.79	0.40	0.00	0	10,000.00		
£ / R	23.20	Call	On 11/12/2015	Foreign Exchange Future	4.77690	0.00478		4.91850	0.00492	4.777	18.68	0.02	0.00	0	10,000.00		
£ / R			On 12/01/2016	Any day expiry	22.74820	22.74820		22.64970	22.64970		15.13	0.00	0.00	0	15.00		
£ / R			On 29/02/2016	Any day expiry	22.75630	22.75630		22.65790	22.65790		15.10	0.00	0.00	0	47.00		
£ / R			On 14/03/2016	Foreign Exchange Future	22.04970	22.04970		21.95520	21.95520		14.55	0.00	7,893,792.60	358	9,079.00		
£ / R			On 13/06/2016	Foreign Exchange Future	22.41030	22.41030		22.31250	22.31250		15.24	0.00	336,154.50	15	425.00		
£ / R			On 08/09/2016	Any day expiry	22.77060	22.77060		22.67140	22.67140		15.92	0.00	0.00	0	0.00		
£ / R	21.20	Put	On 08/09/2016	Any day expiry	549.11890	0.54912		573.32050	0.57332	549.119	15.18	0.27	0.00	0	12,264.00		
£ / R	25.85	Call	On 08/09/2016	Any day expiry	512.04480	0.51204		489.46380	0.48946	512.045	18.81	0.25	0.00	0	12,264.00		
£ / R			On 19/09/2016	Foreign Exchange Future	22.81770	22.81770		22.71810	22.71810		16.87	0.00	0.00	0	200.00		
£ / R			On 19/12/2016	Foreign Exchange Future	23.21120	23.21120		23.11060	23.11060		16.38	0.00	0.00	0	0.00		
¥ / R			On 11/12/2015	Foreign Exchange Future	0.11709	0.11709		0.11681	0.11681		23.58	0.00	0.00	0	7,990.00		
¥ / R			On 14/03/2016	Foreign Exchange Future	0.11941	0.11941		0.11912	0.11912		16.01	0.00	23,762.99	199	1,651.00		
¥ / R			On 13/06/2016	Foreign Exchange Future	0.12170	0.12170		0.12139	0.12139		14.88	0.00	0.00	0	0.00		
¥ / R			On 19/09/2016	Foreign Exchange Future	0.12431	0.12431		0.12399	0.12399		16.31	0.00	0.00	0	0.00		
€ / R			On 11/12/2015	Foreign Exchange Future	15.24140	15.24140		15.16720	15.16720		17.62	0.00	80,566,040.40	5,286	76,722.00		
€ / R	13.05	Put	On 11/12/2015	Foreign Exchange Future	0.15220	0.00015		0.28950	0.00029	0.152	28.35	0.00	0.00	0	6,877.00		
€ / R	13.85	Put	On 11/12/2015	Foreign Exchange Future	1.65000	0.00165		2.80590	0.00281	1.650	23.11	0.01	0.00	0	12,000.00		
€ / R	13.90	Put	On 11/12/2015	Foreign Exchange Future	1.83320	0.00183		3.10360	0.00310	1.833	22.63	0.01	0.00	0	6,076.00		
€ / R	14.03	Put	On 11/12/2015	Foreign Exchange Future	2.43730	0.00244		4.07830	0.00408	2.437	21.39	0.01	0.00	0	12,000.00		
€ / R	14.30	Put	On 11/12/2015	Foreign Exchange Future	4.67350	0.00467		7.61860	0.00762	4.674	18.83	0.02	0.00	0	100.00		
€ / R	14.80	Put	On 11/12/2015	Foreign Exchange Future	38.53300	0.03853		62.38750	0.06239	38.533	17.21	0.16	0.00	0	65,000.00		
€ / R	15.78	Call	On 11/12/2015	Foreign Exchange Future	34.35460	0.03435		33.78810	0.03379	34.355	18.32	0.14	0.00	0	6,000.00		
€ / R	16.31	Call	On 11/12/2015	Foreign Exchange Future	5.95220	0.00595		6.98170	0.00698	5.952	20.40	0.03	0.00	0	25,000.00		
€ / R	16.50	Call	On 11/12/2015	Foreign Exchange Future	3.55660	0.00356		4.16600	0.00417	3.557	21.49	0.02	58,331.04	202	6,675.00		
€ / R			On 29/12/2015	Any day expiry	15.29710	15.29710		15.22230	15.22230		15.57	0.00	0.00	0	0.00		
€ / R	15.30	Put	On 29/12/2015	Any day expiry	269.36580	0.26937		314.68070	0.31468	269.366	15.57	0.49	0.00	0	100.00		
€ / R	15.70	Call	On 29/12/2015	Any day expiry	126.32700	0.12633		111.49230	0.11149	126.327	16.26	0.29	0.00	0	100.00		

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 25/01/2016	Any day expiry		15.39110	15.39110		15.31550	15.31550		15.57	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	693.15840	0.69316	643.87050	0.64387	693.158	15.23	0.74	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	644.89860	0.64490	597.74050	0.59774	644.899	15.27	0.71	0.00	0	1,000.00
€ / R	On 29/01/2016	Any day expiry		15.39810	15.39810		15.32260	15.32260		15.64	0.00	0.00	0	0.00
€ / R	On 29/01/2016	Any day expiry	15.15	Put	271.36200	0.27136	307.05610	0.30706	271.362	15.49	0.39	0.00	0	100.00
€ / R	On 29/01/2016	Any day expiry	15.52	Call	337.91720	0.33792	310.18320	0.31018	337.917	15.84	0.46	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry		15.41290	15.41290		15.33670	15.33670		15.41	0.00	0.00	0	0.00
€ / R	On 19/02/2016	Any day expiry	15.40	Put	439.70820	0.43971	483.85180	0.48385	439.708	15.41	0.48	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry	16.06	Call	228.62680	0.22863	210.14170	0.21014	228.627	16.41	0.31	0.00	0	100.00
€ / R	On 14/03/2016	Foreign Exchange Future		15.54630	15.54630		15.46930	15.46930		15.53	0.00	43,576,278.90	2,803	37,909.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	15.56990	0.01557	16.98970	0.01699	15.570	17.39	0.03	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	18.82190	0.01882	20.44160	0.02044	18.822	16.99	0.03	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	42.87530	0.04288	45.84130	0.04584	42.875	15.26	0.07	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	55.01630	0.05502	63.06830	0.06307	55.016	14.86	0.09	0.00	0	17,534.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	148.36110	0.14836	167.23200	0.16723	148.361	14.90	0.20	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	878.86900	0.87887	828.79040	0.82879	878.869	15.03	0.71	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	253.25310	0.25325	281.63090	0.28163	253.253	15.07	0.30	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Call	601.95350	0.60195	563.34910	0.56335	601.953	15.39	0.57	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	425.65350	0.42565	464.04910	0.46405	425.653	15.39	0.43	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	365.49420	0.36549	340.44680	0.34045	365.494	16.14	0.40	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	349.90500	0.34990	325.64070	0.32564	349.905	16.22	0.39	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	306.77810	0.30678	284.72670	0.28473	306.778	16.44	0.35	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	268.72080	0.26872	248.93750	0.24894	268.721	16.67	0.31	0.00	0	36,640.00
€ / R	On 13/06/2016	Foreign Exchange Future		15.84490	15.84490		15.76420	15.76420		15.88	0.00	649,640.90	41	4,430.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	128.71910	0.12872	139.84000	0.13984	128.719	14.65	0.14	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	688.91700	0.68892	652.95220	0.65295	688.917	16.04	0.50	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future		16.18660	16.18660		16.10420	16.10420		16.33	0.00	0.00	0	700.00
€ / R	On 19/12/2016	Foreign Exchange Future		16.51420	16.51420		16.43140	16.43140		16.65	0.00	2,989,070.20	181	4,500.00
10Y STND	On 17/12/2025	Interest Rate Swap		101.55931	101.55931		101.25612	101.25612			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap		99.90589	99.90589		99.88886	99.88886			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		100.03903	100.03903		99.96938	99.96938			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		99.73619	99.73619		99.53360	99.53360			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		471.33600	471.33600		471.67900	471.67900			0.00	0.00	0	2.00
AL37	On 05/05/2016	Index Future		479.51500	479.51500		479.88300	479.88300			0.00	0.00	0	0.00
AL7T	On 04/02/2016	Index Future		550.33800	550.33800		551.64900	551.64900			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future		559.88700	559.88700		561.24300	561.24300			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
ALBI	On 04/02/2016	Index Future			501.03800		501.03800		502.64900	502.64900			0.00	0.00	0	611.00
ALBI	On 05/05/2016	Index Future			509.73200		509.73200		511.39100	511.39100			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future			519.09300		519.09300		520.79000	520.79000			0.00	0.00	0	0.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			10.40380		10.40380		10.30420	10.30420		12.37	0.00	30,899,286.00	2,970	11,614.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	0.06320		0.00006		0.66950	0.00067	0.063	20.18	0.00	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	804.30530		0.80431		706.33590	0.70634	804.305	18.03	1.00	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	231.31450		0.23131		169.30200	0.16930	231.315	13.64	0.80	0.00	0	201.00
AU\$ / R	On 15/01/2016	Any day expiry			10.45230		10.45230		10.35170	10.35170		12.51	0.00	0.00	0	3.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			10.53080		10.53080		10.42970	10.42970		11.69	0.00	5,265,400.00	500	8,136.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	44.75050		0.04475		60.92400	0.06092	44.751	12.12	0.13	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	333.24790		0.33325		282.79810	0.28280	333.248	11.73	0.59	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	57.65980		0.05766		51.23170	0.05123	57.660	13.71	0.15	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			10.65760		10.65760		10.55490	10.55490		12.97	0.00	0.00	0	250.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			10.80330		10.80330		10.69940	10.69940		13.85	0.00	0.00	0	500.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			10.94700		10.94700		10.84300	10.84300		14.35	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			10.78550		10.78550		10.72870	10.72870		15.01	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			10.96850		10.96850		10.91040	10.91040		12.39	0.00	0.00	0	2.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.14780		11.14780		11.08800	11.08800		13.85	0.00	0.00	0	0.00
CF CANDO CAGJ	On 22/12/2015	Can-Do Future			269.99570		269.99570		237.94540	237.94540			0.00	0.00	0	10,000.00
CHF / R	On 11/12/2015	Foreign Exchange Future			13.99680		13.99680		13.91640	13.91640		17.66	0.00	0.00	0	6,549.00
CHF / R	On 14/03/2016	Foreign Exchange Future			14.31890		14.31890		14.23280	14.23280		16.09	0.00	18,156,365.20	1,268	40.00
CHF / R	On 13/06/2016	Foreign Exchange Future			14.63190		14.63190		14.53940	14.53940		16.42	0.00	0.00	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future			2.23910		2.23910		2.21960	2.21960		16.58	0.00	0.00	0	25,268.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.25440		2.25440		2.23480	2.23480		15.70	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future			2.27490		2.27490		2.25430	2.25430		16.08	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future			2.04740		2.04740		2.03730	2.03730		19.25	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.08980		2.08980		2.07890	2.07890		18.82	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future			2.13170		2.13170		2.12040	2.12040		18.61	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
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

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
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	10.16388	81.38471		10.10859	81.75981				0.00	0.00	0	8,569.00
ES33	On 05/05/2016	Bond Future	10.25320	79.00796		10.19570	79.39228				0.00	0.00	0	0.00
ES33	On 04/08/2016	Bond Future	10.33378	80.47598		10.27431	80.86799				0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 04/02/2016	Bond Future	10.23839	86.72011		10.18818	87.11475				0.00	0.00	0	2,750.00
ES42	On 05/05/2016	Bond Future	10.32458	83.96345		10.27234	84.36789				0.00	0.00	0	4,500.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 04/02/2016	GOVI	498.59700	498.59700		499.95700	499.95700				0.00	4,985,970.00	1	452.00
GOVI	On 05/05/2016	GOVI	507.24900	507.24900		508.65200	508.65200				0.00	0.00	0	146.00
GOVI	On 04/08/2016	GOVI	516.56400	516.56400		518.00100	518.00100				0.00	0.00	0	0.00
I2025	On 04/02/2016	Bond Future	123.69842	123.69842		123.71496	123.71496				0.00	0.00	0	950.00
I2025	On 05/05/2016	Bond Future	125.83314	125.83314		125.85376	125.85376				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	106.08329	106.08329		106.09726	106.09726				0.00	0.00	0	185.00
I2033	On 05/05/2016	Bond Future	106.93969	106.93969		106.95719	106.95719				0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 04/02/2016	Bond Future	130.70518	130.70518		130.72258	130.72258				0.00	0.00	0	16,637.00
I2038	On 05/05/2016	Bond Future	132.96086	132.96086		132.98244	132.98244				0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 04/02/2016	Bond Future	131.85188	131.85188		131.86875	131.86875				0.00	0.00	0	11,948.00
I2046	On 05/05/2016	Bond Future	132.69867	132.69867		132.71994	132.71994				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	138.64225	138.64225		138.99616	138.99616				0.00	0.00	0	11,023.00
I2050	On 05/05/2016	Bond Future	141.03453	141.03453		141.39927	141.39927				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	238.50000	238.50000		238.64500	238.64500				0.00	0.00	0	1,038.00
IGOV	On 05/05/2016	Index Future	242.61400	242.61400		242.77100	242.77100				0.00	0.00	0	21.00

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			247.11400		247.11400		247.27800	247.27800			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future			645.34000		645.34000		645.53900	645.53900			0.00	0.00	0	157.00
ILBI	On 05/05/2016	Index Future			656.39000		656.39000		656.59700	656.59700			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			6.51000		93.49000		6.51000	93.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future			6.53000		93.47000		6.53000	93.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future			6.62000		93.38000		6.62000	93.38000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			6.77000		93.23000		6.77000	93.23000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future			6.82000		93.18000		6.82000	93.18000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future			6.94000		93.06000		6.94000	93.06000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			6.97000		93.03000		6.97000	93.03000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.22000		92.78000		7.22000	92.78000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.42000		92.58000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.52000		92.48000		7.52000	92.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.70000		92.30000		7.70000	92.30000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.79000		92.21000		7.79000	92.21000			0.00	0.00	0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future			0.14080		0.14080		0.14000	0.14000			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future			0.14030		0.14030		0.13980	0.13980			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future			0.13940		0.13940		0.13920	0.13920			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future			0.13890		0.13890		0.13900	0.13900			0.00	0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.07240		0.07240		0.07200	0.07200			0.00	0.00	0	28,268.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.06980		0.06980		0.06950	0.06950			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.06720		0.06720		0.06670	0.06670			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.06500		0.06500		0.06460	0.06460			0.00	0.00	0	0.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			9.46700		9.46700		9.35650	9.35650		14.45	0.00	0.00	0	0.00
NZ\$ / R	On 17/12/2015	Any day expiry			9.47520		9.47520		9.36410	9.36410		12.77	0.00	0.00	0	0.00
NZ\$ / R	On 17/12/2015	Any day expiry	9.34	Put	51.70030		0.05170		94.12670	0.09413	51.700	13.07	0.30	0.00	0	10,000.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			9.56830		9.56830		9.45680	9.45680		11.27	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			9.67140		9.67140		9.55930	9.55930		13.13	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			9.79090		9.79090		9.67770	9.67770		13.82	0.00	0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.05790		1.05790		1.05830	1.05830			0.00	0.00	0	90.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.06110		1.06110		1.06140	1.06140			0.00	0.00	0	50.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.06430		1.06430		1.06450	1.06450			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.06830		1.06830		1.06860	1.06860			0.00	0.00	0	0.00
R186	On 04/02/2016	Bond Future			8.63664		114.37688		8.59114	114.72178		9.44	0.00	583,665,218.64	5,103	59,594.00
R186	On 04/02/2016	Bond Future	7.90	Call	224.50000		0.22450		283.85000	0.28385	224.500	9.15	0.11	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.02	Call	344.79000		0.34479		424.74000	0.42474	344.790	9.20	0.15	0.00	0	700.00
R186	On 04/02/2016	Bond Future	8.40	Call	1,058.53000		1.05853		1,224.31000	1.22431	1,058.530	9.32	0.35	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	8.45	Call	1,198.09000	1.19809		1,375.89000	1.37589	1,198.090	9.33	0.39	0.00	0	350.00	
R186	On 04/02/2016	Bond Future	8.65	Put	1,773.70000	1.77370		1,656.62000	1.65662	1,773.700	9.40	0.48	0.00	0	340.00	
R186	On 04/02/2016	Bond Future	8.70	Put	1,595.23000	1.59523		1,490.08000	1.49008	1,595.230	9.42	0.45	0.00	0	5,000.00	
R186	On 04/02/2016	Bond Future	8.75	Put	1,429.80000	1.42980		1,336.07000	1.33607	1,429.800	9.44	0.42	0.00	0	11,695.00	
R186	On 04/02/2016	Bond Future	8.80	Put	1,277.84000	1.27784		1,193.80000	1.19380	1,277.840	9.46	0.39	0.00	0	5,000.00	
R186	On 04/02/2016	Bond Future	8.83	Put	1,192.56000	1.19256		1,114.05000	1.11405	1,192.560	9.48	0.37	0.00	0	33.00	
R186	On 04/02/2016	Bond Future	9.20	Put	459.85000	0.45985		431.34000	0.43134	459.850	9.64	0.18	0.00	0	700.00	
R186	On 05/05/2016	Bond Future			8.69645	116.36266		8.64864	116.71754		9.18	0.00	0.00	0	0.00	
R186	On 05/05/2016	Bond Future	8.75	Put	2,596.37000	2.59637		2,467.26000	2.46726	2,596.370	9.18	0.47	0.00	0	1,900.00	
R186	On 05/05/2016	Bond Future	8.85	Put	2,265.72000	2.26572		2,150.73000	2.15073	2,265.720	9.22	0.42	0.00	0	5,350.00	
R186	On 04/08/2016	Bond Future			8.74407	113.22170		8.69427	113.58390		9.32	0.00	0.00	0	0.00	
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R197	On 04/02/2016	Bond Future			293.97584	293.97584		294.01514	294.01514			0.00	8,819,275.20	30	714.00	
R197	On 05/05/2016	Bond Future			299.04870	299.04870		299.09774	299.09774			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			242.61472	242.61472		242.64658	242.64658			0.00	727,844.16	3	42,265.00	
R202	On 05/05/2016	Bond Future			246.80143	246.80143		246.84097	246.84097			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			8.44200	99.83868		8.41702	99.96657		7.14	0.00	142,968,989.76	1,432	15,449.00	
R2023	On 05/05/2016	Bond Future			8.50575	97.64428		8.47890	97.77775		7.17	0.00	0.00	0	0.00	
R2023	On 04/08/2016	Bond Future			8.55336	99.45804		8.52503	99.59466		6.88	0.00	0.00	0	0.00	
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R203	On 04/02/2016	Bond Future			7.45387	104.49749		7.42704	104.53754		1.68	0.00	26,124,372.50	250	16,632.00	
R203	On 05/05/2016	Bond Future			7.53238	102.14301		7.49754	102.18724		1.47	0.00	0.00	0	0.00	
R203	On 04/08/2016	Bond Future			7.54012	104.04062		7.49623	104.08638		1.19	0.00	0.00	0	0.00	
R203	On 15/09/2017	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2030	On 04/02/2016	Bond Future			9.06765	91.82892		9.02231	92.16387			0.00	337,654,938.84	3,677	15,526.00	
R2030	On 05/05/2016	Bond Future			9.13132	93.42380		9.08405	93.76776			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			9.17234	95.26596		9.12193	95.66378		12.53	0.00	0.00	0	8,417.00	
R2032	On 04/02/2016	Bond Future	9.20	Put	1,912.15000	1.91215		1,759.16000	1.75916	1,912.150	12.51	0.47	0.00	0	22.00	
R2032	On 04/02/2016	Bond Future	9.30	Put	1,559.49000	1.55949		1,429.70000	1.42970	1,559.490	12.56	0.41	0.00	0	22.00	
R2032	On 05/05/2016	Bond Future			9.23460	92.76362		9.18218	93.17157		12.81	0.00	0.00	0	0.00	
R2032	On 04/08/2016	Bond Future			9.28737	94.48734		9.23320	94.90353		12.52	0.00	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 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			9.29510		92.92379		9.23447	93.44940		14.28	0.00	106,862,358.50	1,150	52,037.00
R2037	On 04/02/2016	Bond Future	9.30	Put	2,214.04000		2.21404		2,024.81000	2.02481	2,214.040	14.18	0.49	0.00	0	16.00
R2037	On 04/02/2016	Bond Future	9.43	Put	1,702.24000		1.70224		1,554.09000	1.55409	1,702.240	14.25	0.41	0.00	0	16.00
R2037	On 05/05/2016	Bond Future			9.35592		94.53777		9.29312	95.07565		14.00	0.00	0.00	0	0.00
R2037	On 04/08/2016	Bond Future			9.40906		92.03523		9.34427	92.58383		14.34	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 04/02/2016	Bond Future			7.82106		101.52894		7.80077	101.58030		3.14	0.00	87,314,888.40	860	38,324.00
R204	On 05/05/2016	Bond Future			7.90375		103.29163		7.87981	103.34734		2.85	0.00	0.00	0	0.00
R204	On 04/08/2016	Bond Future			7.95619		101.17017		7.92910	101.22761		2.66	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 04/02/2016	Bond Future			9.37032		96.70553		9.30971	97.26645		14.77	0.00	0.00	0	1,820.00
R2040	On 05/05/2016	Bond Future			9.43155		98.38512		9.36877	98.95924		14.49	0.00	0.00	0	0.00
R2040	On 04/08/2016	Bond Future			9.48534		95.70364		9.42060	96.28909		14.85	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 04/02/2016	Bond Future			9.36320		94.16894		9.30258	94.73836		15.38	0.00	18,833,788.00	200	19,202.00
R2044	On 05/05/2016	Bond Future			9.42173		95.80460		9.35901	96.38715		15.10	0.00	0.00	0	0.00
R2044	On 04/08/2016	Bond Future			9.47303		93.20039		9.40840	93.79444		15.48	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 04/02/2016	Bond Future			9.34415		97.88827		9.28352	98.47291		15.17	0.00	0.00	0	56,523.00
R2048	On 04/02/2016	Bond Future	9.45	Put	2,030.80000		2.03080		1,866.67000	1.86667	2,030.800	15.14	0.42	0.00	0	75.00
R2048	On 04/02/2016	Bond Future	9.55	Put	1,648.62000		1.64862		1,515.58000	1.51558	1,648.620	15.20	0.37	0.00	0	75.00
R2048	On 05/05/2016	Bond Future			9.39821		95.15331		9.33554	95.75129		15.58	0.00	0.00	0	0.00
R2048	On 04/08/2016	Bond Future			9.44380		96.92098		9.37930	97.53073		15.27	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future			8.06039		97.80471		8.03505	97.88734		4.37	0.00	0.00	0	48,100.00
R207	On 04/02/2016	Bond Future	7.27	Call	52.93000		0.05293		64.66000	0.06466	52.930	4.17	0.07	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	135.93000		0.13593		158.62000	0.15862	135.930	4.22	0.15	0.00	0	19.00
R207	On 05/05/2016	Bond Future			8.14256		99.50303		8.11413	99.59050		4.09	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	384.59000		0.38459		404.30000	0.40430	384.590	4.00	0.25	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.20192		97.70721		8.17085	97.79699		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

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/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			8.19739		96.44815		8.17222	96.54830		5.55	0.00	74,072,179.20	768	40,743.00
R208	On 05/05/2016	Bond Future			8.26739		94.72199		8.23983	94.82712		5.46	0.00	0.00	0	0.00
R208	On 04/08/2016	Bond Future			8.31909		96.48179		8.28959	96.58948		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			9.21632		75.29745		9.15572	75.73395		14.52	0.00	0.00	0	40,791.00
R209	On 04/02/2016	Bond Future	9.52	Put	977.06000		0.97706		872.70000	0.87270	977.060	14.69	0.31	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			9.27126		73.45603		9.20861	73.90260		14.86	0.00	0.00	0	0.00
R209	On 05/05/2016	Bond Future	8.25	Call	523.81000		0.52381		613.02000	0.61302	523.810	14.36	0.15	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	1,991.99000		1.99199		2,211.63000	2.21163	1,991.990	14.73	0.41	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.31771		74.82097		9.25324	75.27633		14.57	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 04/02/2016	Bond Future			184.38626		184.38626		184.41084	184.41084			0.00	0.00	0	3,296.00
R210	On 05/05/2016	Bond Future			185.40268		185.40268		185.43340	185.43340			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			135.54439		135.54439		135.56269	135.56269			0.00	0.00	0	1,010.00
R211	On 05/05/2016	Bond Future			137.88358		137.88358		137.90641	137.90641			0.00	0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 04/02/2016	Bond Future			141.79116		141.79116		141.81010	141.81010			0.00	0.00	0	1,569.00
R212	On 05/05/2016	Bond Future			144.23814		144.23814		144.26187	144.26187			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			9.12352		85.92678		9.07312	86.28519		12.45	0.00	277,285,719.06	3,227	41,590.00
R213	On 05/05/2016	Bond Future			9.18186		83.87096		9.12950	84.23851		12.71	0.00	0.00	0	0.00
R213	On 04/08/2016	Bond Future			9.23022		85.42897		9.17615	85.80390		12.42	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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
R214	On 04/02/2016	Bond Future	9.27758		76.05020		9.21698	76.50781		15.17	0.00	0.00	0	30,289.00
R214	On 04/02/2016	Bond Future	9.35	Put	1,700.05000	1.70005	1,540.49000	1.54049	1,700.050	15.24	0.44	0.00	0	25.00
R214	On 04/02/2016	Bond Future	9.45	Put	1,385.23000	1.38523	1,250.21000	1.25021	1,385.230	15.31	0.38	0.00	0	25.00
R214	On 05/05/2016	Bond Future	9.32967		74.07639		9.26710	74.54438		15.56	0.00	0.00	0	4,680.00
R214	On 04/08/2016	Bond Future	9.37325		75.45246		9.30890	75.92974		15.27	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 11/12/2015	Foreign Exchange Future	24,693.64000		24,693.64000		24,553.04000	24,553.04000			0.00	0.00	0	0.00
RAIN	On 13/06/2016	Foreign Exchange Future	25,473.02000		25,473.02000		25,322.99000	25,322.99000			0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future	10.20540		10.20540		10.14630	10.14630		12.67	0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future	10.34470		10.34470		10.28600	10.28600		12.27	0.00	0.00	0	3,191.00
SGD / R	On 13/06/2016	Foreign Exchange Future	10.49210		10.49210		10.43010	10.43010		13.35	0.00	0.00	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.95090		4.95090		4.89810	4.89810		12.50	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future	4.90400		4.90400		4.84950	4.84950		12.93	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future	4.86070		4.86070		4.80560	4.80560		15.04	0.00	0.00	0	0.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.38170		1.38170		1.38690	1.38690			0.00	0.00	0	7,688.00
ZMW / R	On 14/03/2016	Foreign Exchange Future	1.30500		1.30500		1.32830	1.32830			0.00	0.00	0	1.00
ZMW / R	On 13/06/2016	Foreign Exchange Future	1.24420		1.24420		1.28650	1.28650			0.00	0.00	0	0.00
Total for Derivatives :												2,974,636,612.41	107,404	4 273 078.00
Grand Total:												2,974,636,612.41	107,404	4 273 078.00