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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/09/2015

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 08/09/2015	Any day expiry	13.79040	13.79040		13.96580	13.96580		19.31	0.00	13,790,400.00	1,000	0.00
\$ / R	On 10/09/2015	Any day expiry	13.79410	13.79410		13.96580	13.96580		19.14	0.00	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.80110	13.80110		13.97510	13.97510		17.23	0.00	672,776,022.80	48,748	436,854.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	0.00000	0.00000	0.00360	0.00000	35.88	0.00	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	3,201.10000	3.20110	3,375.10360	3.37510	3,201.100	36.57	1.00	0	2,900.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	0.00270	0.00000	0.00280	0.00000	0.003	43.16	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	2,801.10360	2.80110	2,975.10270	2.97510	2,801.104	43.51	1.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	0.00360	0.00000	0.00270	0.00000	0.004	43.51	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	2,631.10840	2.63111	2,805.10230	2.80510	2,631.108	42.59	1.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	0.00860	0.00001	0.00220	0.00000	0.009	42.15	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	0.00900	0.00001	0.00250	0.00000	0.009	41.55	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	0.00940	0.00001	0.00290	0.00000	0.009	40.82	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	0.01160	0.00001	0.00550	0.00001	0.012	37.71	0.00	0	27,540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	0.01210	0.00001	0.00630	0.00001	0.012	37.12	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	2,201.11290	2.20111	2,375.10760	2.37511	2,201.113	36.23	1.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	0.01290	0.00001	0.00760	0.00001	0.013	36.23	0.00	0	540.00

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 14/09/2015	Foreign Exchange Future	11.62	Put	0.01310	0.00001	0.00810	0.00001	0.013	35.94	0.00	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.75	Put	0.01500	0.00002	0.01230	0.00001	0.015	34.02	0.00	0.00	0	2,310.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	0.01970	0.00002	0.02830	0.00003	0.020	30.32	0.00	0.00	0	39,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	1,801.11970	1.80112	1,975.12830	1.97513	1,801.120	30.32	1.00	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	1,721.12170	1.72112	1,895.13720	1.89514	1,721.122	29.14	1.00	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	1,701.12220	1.70112	1,875.13980	1.87514	1,701.122	28.84	1.00	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Put	0.02220	0.00002	0.03980	0.00004	0.022	28.84	0.00	0.00	0	13,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	1,671.12300	1.67112	1,845.14420	1.84514	1,671.123	28.40	1.00	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Put	0.02500	0.00003	0.05650	0.00006	0.025	27.36	0.00	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	1,601.12500	1.60113	1,775.15650	1.77516	1,601.125	27.36	1.00	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	1,571.12600	1.57113	1,745.16280	1.74516	1,571.126	26.92	1.00	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.44	Call	1,361.14210	1.36114	1,535.23480	1.53523	1,361.142	24.15	1.00	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.48	Put	0.05450	0.00005	0.15660	0.00016	0.055	23.90	0.00	0.00	0	8,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	1,301.16200	1.30116	1,475.26880	1.47527	1,301.162	23.78	1.00	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.51	Call	1,291.16620	1.29117	1,465.27530	1.46528	1,291.166	23.72	1.00	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.55	Call	1,251.18560	1.25119	1,425.30410	1.42530	1,251.186	23.47	1.00	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.60	Call	1,201.21810	1.20122	1,375.34730	1.37535	1,201.218	23.16	1.00	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.67	Call	1,131.28490	1.13128	1,305.42120	1.30542	1,131.285	22.73	1.00	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.75	Call	1,051.40810	1.05141	1,225.53580	1.22554	1,051.408	22.23	1.00	0.00	0	950.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.80	Call	1,001.52320	1.00152	1,175.62930	1.17563	1,001.523	21.92	1.00	0.00	0	200.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.86	Call	941.71820	0.94172	1,115.77070	1.11577	941.718	21.55	0.99	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.90	Call	901.89470	0.90189	1,075.88720	1.07589	901.895	21.30	0.99	0.00	0	18,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.92	Call	882.00070	0.88200	1,055.95340	1.05595	882.001	21.18	0.99	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Call	802.58030	0.80258	976.28410	0.97628	802.580	20.68	0.99	0.00	0	53,650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	743.23960	0.74324	916.62140	0.91662	743.240	20.31	0.98	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	733.37410	0.73337	906.68690	0.90669	733.374	20.25	0.98	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	703.82870	0.70383	876.90230	0.87690	703.829	20.06	0.98	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Call	558.33000	0.55833	728.55910	0.72856	558.330	19.45	0.95	0.00	0	402.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Put	7.23000	0.00723	3.45910	0.00346	7.230	19.45	0.05	0.00	0	201.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.28	Call	529.80300	0.52980	699.05300	0.69905	529.803	19.33	0.94	0.00	0	17,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Put	17.66120	0.01766	8.95010	0.00895	17.661	18.84	0.11	0.00	0	25,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.80	Call	122.13820	0.12214	254.61160	0.25461	122.138	17.23	0.51	0.00	0	25,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	58.04310	0.05804	141.96080	0.14196	58.043	18.96	0.28	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	18.25760	0.01826	55.71780	0.05572	18.258	21.56	0.10	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	10.37380	0.01037	34.04000	0.03404	10.374	22.86	0.06	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	6.15130	0.00615	22.10610	0.02211	6.151	23.77	0.04	0.00	0	22,320.00
\$ / R	On 16/09/2015	Any day expiry			13.80570	13.80570	13.97980	13.97980		18.70	0.00	0.00	0	0.00
\$ / R	On 16/09/2015	Any day expiry	13.45	Call	390.37010	0.39037	555.63420	0.55563	390.370	18.64	0.83	0.00	0	3,000.00
\$ / R	On 16/09/2015	Any day expiry	13.52	Call	334.54380	0.33454	496.30610	0.49631	334.544	18.65	0.78	0.00	0	3,000.00
\$ / R	On 17/09/2015	Any day expiry			13.80810	13.80810	13.98230	13.98230		19.60	0.00	0.00	0	0.00
\$ / R	On 17/09/2015	Any day expiry	12.98	Call	831.39480	0.83139	1,008.51990	1.00852	831.395	19.49	0.98	0.00	0	4,000.00
\$ / R	On 17/09/2015	Any day expiry	13.00	Call	811.61320	0.81161	988.89860	0.98890	811.613	19.28	0.98	0.00	0	2,000.00
\$ / R	On 23/09/2015	Any day expiry			13.82270	13.82270	13.99710	13.99710		20.76	0.00	0.00	0	0.00
\$ / R	On 23/09/2015	Any day expiry	13.93	Call	190.65450	0.19065	301.90480	0.30190	190.655	21.43	0.44	0.00	0	3,600.00

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\$ / R	On 23/09/2015	Any day expiry	13.93	Put	297.95450	0.29795	234.80480	0.23480	297.955	21.43	0.56	0.00	0	3,600.00
\$ / R	On 25/09/2015	Any day expiry			13.82760	13.82760	14.00200	14.00200		20.49	0.00	0.00	0	0.00
\$ / R	On 25/09/2015	Any day expiry	13.09	Call	759.19640	0.75920	934.83610	0.93484	759.196	18.65	0.92	0.00	0	2,500.00
\$ / R	On 28/09/2015	Any day expiry			13.83490	13.83490	14.00940	14.00940		20.07	0.00	0.00	0	1,700.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	0.04080	0.00004	0.05970	0.00006	0.041	29.81	0.00	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	0.07600	0.00008	0.12550	0.00013	0.076	27.32	0.00	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	0.16450	0.00016	0.22890	0.00023	0.164	26.16	0.00	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	616.17270	0.61617	780.88190	0.78088	616.173	18.35	0.84	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	196.08530	0.19609	295.63490	0.29563	196.085	20.83	0.41	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	0.99700	0.00100	3.63680	0.00364	0.997	30.26	0.00	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			13.83970	13.83970	14.01440	14.01440		20.02	0.00	0.00	0	0.00
\$ / R	On 02/10/2015	Any day expiry			13.84460	13.84460	14.01930	14.01930		19.95	0.00	0.00	0	0.00
\$ / R	On 02/10/2015	Any day expiry	13.47	Call	491.64880	0.49165	639.46590	0.63947	491.649	18.83	0.72	0.00	0	201.00
\$ / R	On 02/10/2015	Any day expiry	13.47	Put	117.04880	0.11705	90.16590	0.09017	117.049	18.83	0.28	0.00	0	201.00
\$ / R	On 06/10/2015	Any day expiry			13.85440	13.85440	14.02920	14.02920		19.53	0.00	0.00	0	0.00
\$ / R	On 06/10/2015	Any day expiry	13.25	Put	65.67610	0.06568	50.75560	0.05076	65.676	17.72	0.18	0.00	0	5,000.00
\$ / R	On 09/10/2015	Any day expiry			13.86170	13.86170	13.98100	13.98100		19.50	0.00	0.00	0	0.00
\$ / R	On 09/10/2015	Any day expiry	13.98	Call	269.41850	0.26942	0.00000	0.00000	269.418	20.09	0.45	63,459,759.00	10,000	5,000.00
\$ / R	On 13/10/2015	Any day expiry			13.87140	13.87140	14.04660	14.04660		19.42	0.00	0.00	0	2,726.00
\$ / R	On 28/10/2015	Any day expiry			13.90820	13.90820	14.08410	14.08410		19.21	0.00	13,902.50	1	351.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	0.62230	0.00062	0.70820	0.00071	0.622	23.72	0.00	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	1.30110	0.00130	1.42180	0.00142	1.301	22.55	0.00	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	568.96200	0.56896	706.84490	0.70684	568.962	18.20	0.66	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	32.00280	0.03200	39.65010	0.03965	32.003	31.54	0.05	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry			13.92780	13.92780	14.10410	14.10410		19.12	0.00	0.00	0	0.00
\$ / R	On 05/11/2015	Any day expiry	12.72	Call	1,243.81090	1.24381	1,415.36590	1.41537	1,243.811	16.79	0.92	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.00	Call	1,000.92040	1.00092	1,168.03900	1.16804	1,000.920	16.97	0.85	0.00	0	300.00
\$ / R	On 17/11/2015	Any day expiry			13.95760	13.95760	14.13440	14.13440		19.28	0.00	0.00	0	0.00
\$ / R	On 17/11/2015	Any day expiry	13.15	Call	930.86390	0.93086	1,091.81350	1.09181	930.864	17.13	0.80	0.00	0	12,500.00
\$ / R	On 18/11/2015	Any day expiry			13.96010	13.96010	14.13700	14.13700		19.31	0.00	0.00	0	0.00
\$ / R	On 18/11/2015	Any day expiry	13.17	Call	920.52430	0.92052	1,080.65930	1.08066	920.524	17.18	0.79	0.00	0	6,000.00
\$ / R	On 20/11/2015	Any day expiry			13.96510	13.96510	14.14200	14.14200		19.36	0.00	0.00	0	0.00
\$ / R	On 20/11/2015	Any day expiry	13.14	Put	127.21380	0.12721	110.89820	0.11090	127.214	17.21	0.20	0.00	0	8,000.00
\$ / R	On 24/11/2015	Any day expiry			13.97510	13.97510	14.15220	14.15220		19.47	0.00	0.00	0	0.00
\$ / R	On 24/11/2015	Any day expiry	13.68	Call	630.96380	0.63096	759.40310	0.75940	630.964	18.51	0.62	0.00	0	9,000.00
\$ / R	On 25/11/2015	Any day expiry			13.97760	13.97760	14.15470	14.15470		19.50	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	2.15310	0.00215	2.15730	0.00216	2.153	21.91	0.00	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	3.49440	0.00349	3.36320	0.00336	3.494	20.60	0.01	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	12.63	Put	44.35490	0.04435	43.10100	0.04310	44.355	16.60	0.09	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	12.85	Put	74.65150	0.07465	65.45360	0.06545	74.651	16.86	0.13	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	12.93	Put	88.77090	0.08877	77.64980	0.07765	88.771	16.96	0.15	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Call	1,056.61720	1.05662	1,219.85200	1.21985	1,056.617	17.07	0.82	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Put	109.01720	0.10902	95.15200	0.09515	109.017	17.07	0.18	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.24	Call	899.33270	0.89933	1,055.55310	1.05555	899.333	17.32	0.76	0.00	0	5,000.00

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\$ / R	On 25/11/2015	Any day expiry	13.25	Call	892.20770	0.89221	1,048.05150	1.04805	892.208	17.33	0.76	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Put	164.60770	0.16461	143.35150	0.14335	164.608	17.33	0.24	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Put	189.99700	0.19000	164.44190	0.16444	189.997	17.48	0.27	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Call	837.59700	0.83760	989.14190	0.98914	837.597	17.48	0.73	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.43	Call	775.19940	0.77520	918.33350	0.91833	775.199	17.79	0.70	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.65	Call	651.69540	0.65170	781.70080	0.78170	651.695	18.45	0.63	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.73	Call	611.34150	0.61134	736.61600	0.73662	611.342	18.69	0.60	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	555.15850	0.55516	673.24330	0.67324	555.158	19.05	0.56	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	70.75020	0.07075	81.25780	0.08126	70.750	32.34	0.08	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			14.01020	14.01020	14.18760	14.18760		19.48	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			14.01770	14.01770	14.19540	14.19540		19.52	0.00	380,103,953.20	27,116	332,977.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	3,071.11330	3.07111	3,248.79170	3.24879	3,071.113	20.24	0.99	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	3.41330	0.00341	3.39170	0.00339	3.413	20.24	0.01	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	3,021.31630	3.02132	3,198.97180	3.19897	3,021.316	20.05	0.99	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	2,822.26410	2.82226	2,999.79890	2.99980	2,822.264	19.28	0.99	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	2,624.40890	2.62441	2,801.12690	2.80113	2,624.409	18.90	0.99	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	9.76360	0.00976	8.65960	0.00866	9.764	18.51	0.02	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	9.94620	0.00995	8.83670	0.00884	9.946	18.50	0.02	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	12.85340	0.01285	11.68200	0.01168	12.853	18.23	0.03	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	14.06940	0.01407	12.88210	0.01288	14.069	18.13	0.03	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	16.82630	0.01683	15.61790	0.01562	16.826	17.94	0.03	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	20.07330	0.02007	18.85960	0.01886	20.073	17.75	0.04	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	1,893.73250	1.89373	2,070.24250	2.07024	1,893.733	17.47	0.95	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	27.40320	0.02740	26.22240	0.02622	27.403	17.41	0.05	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	1,846.05350	1.84605	2,022.57890	2.02258	1,846.054	17.37	0.95	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	1,564.39380	1.56439	1,741.07090	1.74107	1,564.394	16.80	0.92	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	51.44850	0.05145	50.45680	0.05046	51.449	16.68	0.09	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	1,499.98150	1.49998	1,676.69480	1.67669	1,499.981	16.66	0.91	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	1,490.82660	1.49083	1,667.54470	1.66754	1,490.827	16.65	0.91	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	1,472.55480	1.47255	1,649.28210	1.64928	1,472.555	16.61	0.90	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.76	Put	77.75930	0.07776	69.64650	0.06965	77.759	16.80	0.13	0.00	0	402.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	1,302.14350	1.30214	1,469.55240	1.46955	1,302.144	16.85	0.87	0.00	0	17,883.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	1,220.66710	1.22067	1,385.70700	1.38571	1,220.667	16.96	0.84	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	102.96710	0.10297	90.30700	0.09031	102.967	16.96	0.16	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	1,141.91850	1.14192	1,304.27370	1.30427	1,141.919	17.08	0.82	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	1,066.05950	1.06606	1,225.40970	1.22541	1,066.059	17.20	0.79	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	993.22400	0.99322	1,149.25530	1.14926	993.224	17.32	0.77	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Put	175.52400	0.17552	153.85530	0.15386	175.524	17.32	0.23	0.00	0	60.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.22	Put	181.33080	0.18133	158.96140	0.15896	181.331	17.35	0.24	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Call	957.97670	0.95798	1,112.23170	1.11223	957.977	17.38	0.75	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	937.20660	0.93721	1,090.36380	1.09036	937.207	17.42	0.74	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	861.38060	0.86138	1,005.53850	1.00554	861.381	17.74	0.71	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	837.55470	0.83755	978.21970	0.97822	837.555	17.86	0.69	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	802.90690	0.80291	938.15700	0.93816	802.907	18.04	0.68	0.00	0	14,950.00

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	13.50	Put	285.20690	0.28521	242.75700	0.24276	285.207	18.04	0.32	874,594.78	200	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.59	Put	325.65920	0.32566	278.46780	0.27847	325.659	18.30	0.35	0.00	0	1,732.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	748.03090	0.74803	878.00790	0.87801	748.031	18.33	0.64	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.62	Put	339.78200	0.33978	290.98790	0.29099	339.782	18.39	0.36	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.63	Put	344.55850	0.34456	295.23020	0.29523	344.558	18.42	0.36	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.64	Put	349.36990	0.34937	299.50660	0.29951	349.370	18.45	0.37	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	716.79630	0.71680	843.56090	0.84356	716.796	18.51	0.63	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Call	686.80000	0.68680	810.32650	0.81033	686.800	18.69	0.61	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Put	389.10000	0.38910	334.92650	0.33493	389.100	18.69	0.39	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Call	599.66240	0.59966	712.90290	0.71290	599.662	19.25	0.55	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	562.34480	0.56234	670.74990	0.67075	562.345	19.52	0.52	0.00	0	16,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.01	Put	550.71260	0.55071	480.81990	0.48082	550.713	19.55	0.48	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.12	Put	619.37270	0.61937	542.94480	0.54294	619.373	19.91	0.51	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.20	Call	489.11090	0.48911	585.71300	0.58571	489.111	20.16	0.47	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.24	Call	475.75980	0.47576	570.27550	0.57028	475.760	20.29	0.46	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.28	Call	462.81840	0.46282	555.26900	0.55527	462.818	20.42	0.45	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.30	Call	456.49690	0.45650	547.92320	0.54792	456.497	20.48	0.44	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	435.13030	0.43513	523.03310	0.52303	435.130	20.71	0.43	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.40	Call	426.32430	0.42632	512.74500	0.51275	426.324	20.80	0.42	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	398.42690	0.39843	480.02280	0.48002	398.427	21.12	0.40	0.00	0	55,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Put	880.72690	0.88073	784.62280	0.78462	880.727	21.12	0.60	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.75	Call	337.64360	0.33764	0.00000	0.00000	337.644	21.93	0.34	3,042,836.28	600	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	318.60060	0.31860	385.17810	0.38518	318.601	22.22	0.33	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	293.39010	0.29339	354.90050	0.35490	293.390	22.64	0.30	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	287.93180	0.28793	348.34320	0.34834	287.932	22.74	0.30	0.00	0	61,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.30	Call	239.90140	0.23990	290.28590	0.29029	239.901	23.71	0.25	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	180.17430	0.18017	217.92860	0.21793	180.174	25.28	0.19	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			14.04340	14.04340	14.22180	14.22180		19.58	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	3.26020	0.00326	3.50510	0.00351	3.260	20.21	0.01	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	4.66290	0.00466	4.92530	0.00493	4.663	18.83	0.01	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	544.89190	0.54489	645.24390	0.64524	544.892	19.89	0.49	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	112.66500	0.11267	124.85960	0.12486	112.665	33.24	0.10	0.00	0	300.00
\$ / R	On 13/01/2016	Any day expiry			14.10260	14.10260	14.28260	14.28260		19.70	0.00	0.00	0	1,150.00
\$ / R	On 27/01/2016	Any day expiry			14.13860	14.13860	14.31950	14.31950		19.64	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	28.24840	0.02825	29.32440	0.02932	28.248	17.52	0.04	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	1,334.77700	1.33478	1,497.24740	1.49725	1,334.777	16.97	0.81	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	1,232.99560	1.23300	1,390.92760	1.39093	1,232.996	17.16	0.78	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	575.62440	0.57562	664.21240	0.66421	575.624	20.69	0.45	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			14.17970	14.17970	14.36170	14.36170		19.73	0.00	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	25.85740	0.02586	27.09050	0.02709	25.857	17.78	0.04	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	410.88990	0.41089	471.60890	0.47161	410.890	23.07	0.32	0.00	0	1,000.00
\$ / R	On 19/02/2016	Any day expiry			14.19770	14.19770	14.38020	14.38020		19.82	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	856.14720	0.85615	968.47690	0.96848	856.147	19.01	0.58	0.00	0	3,600.00
\$ / R	On 25/02/2016	Any day expiry			14.21310	14.21310	14.39610	14.39610		19.78	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 25/02/2016	Any day expiry	11.80	Put	40.22050	0.04022	41.43660	0.04144	40.221	17.56	0.05	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	571.23970	0.57124	650.58480	0.65058	571.240	21.47	0.41	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			14.25180	14.25180	14.43580	14.43580		19.88	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			14.25970	14.25970	14.44390	14.44390		19.86	0.00	45,987,532.50	3,225	26,376.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	18.39740	0.01840	19.97870	0.01998	18.397	18.67	0.02	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	33.16360	0.03316	34.97330	0.03497	33.164	17.73	0.04	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	35.61220	0.03561	37.34720	0.03735	35.612	17.69	0.05	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	47.01770	0.04702	48.28100	0.04828	47.018	17.51	0.06	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	48.97060	0.04897	50.13710	0.05014	48.971	17.49	0.06	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	54.51960	0.05452	55.38710	0.05539	54.520	17.42	0.07	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	57.48770	0.05749	58.18230	0.05818	57.488	17.38	0.07	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	61.38750	0.06139	61.84480	0.06184	61.388	17.34	0.07	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	70.75650	0.07076	70.59450	0.07059	70.756	17.24	0.08	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	85.43210	0.08543	84.19260	0.08419	85.432	17.11	0.10	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	1,830.67290	1.83067	2,010.63360	2.01063	1,830.673	16.86	0.87	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	150.19720	0.15020	143.22150	0.14322	150.197	16.69	0.16	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	1,620.21950	1.62022	1,796.43820	1.79644	1,620.220	16.64	0.83	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	195.93040	0.19593	178.00160	0.17800	195.930	16.76	0.19	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	293.87760	0.29388	261.45800	0.26146	293.878	17.28	0.26	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	1,117.48240	1.11748	1,257.22410	1.25722	1,117.482	17.77	0.68	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.63	Put	446.87190	0.44687	394.98580	0.39499	446.872	18.00	0.34	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	1,013.81100	1.01381	1,134.09260	1.13409	1,013.811	18.39	0.63	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	934.08840	0.93409	1,046.27350	1.04627	934.088	18.93	0.59	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	828.85230	0.82885	929.34790	0.92935	828.852	19.74	0.54	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	792.78170	0.79278	890.22140	0.89022	792.782	20.01	0.52	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	699.99950	0.70000	789.36390	0.78936	699.999	20.72	0.47	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	653.15850	0.65316	737.06660	0.73707	653.158	21.13	0.44	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.03	Call	580.49920	0.58050	655.75080	0.65575	580.499	21.84	0.40	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	526.29960	0.52630	595.08930	0.59509	526.300	22.43	0.37	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	437.05380	0.43705	494.74890	0.49475	437.054	23.62	0.31	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	332.75330	0.33275	377.52180	0.37752	332.753	25.33	0.24	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	118.62530	0.11863	143.65550	0.14366	118.625	32.69	0.08	0.00	0	1,500.00
\$ / R	On 29/03/2016	Any day expiry			14.29940	14.29940	14.48430	14.48430		19.95	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	51.91830	0.05192	53.06730	0.05307	51.918	17.43	0.06	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	574.93470	0.57493	645.30650	0.64531	574.935	22.27	0.38	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry			14.37350	14.37350	14.55980	14.55980		20.06	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	61.67400	0.06167	62.77380	0.06277	61.674	17.35	0.07	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	571.94350	0.57194	633.65070	0.63365	571.943	23.07	0.35	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry			14.45560	14.45560	14.64330	14.64330		20.25	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	71.83130	0.07183	73.00820	0.07301	71.831	17.26	0.07	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	569.63260	0.56963	624.80960	0.62481	569.633	23.86	0.33	0.00	0	250.00
\$ / R	On 06/06/2016	Any day expiry			14.48200	14.48200	14.67030	14.67030		20.32	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	118.53190	0.11853	116.89420	0.11689	118.532	17.09	0.11	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	730.93550	0.73094	799.12510	0.79913	730.936	22.37	0.41	0.00	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 09/06/2016	Any day expiry		14.49000	14.49000		14.67840	14.67840		20.33	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future		14.50090	14.50090		14.68970	14.68970		20.31	0.00	4,901,304.20	338	16,038.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	116.00180	0.11600	114.08230	0.11408	116.002	17.08	0.11	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	270.88340	0.27088	254.29910	0.25430	270.883	16.91	0.21	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	336.36450	0.33636	301.33730	0.30134	336.364	17.20	0.24	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	457.99220	0.45799	0.00000	0.00000	457.992	17.80	0.30	2,333,578.28	545	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	887.24710	0.88725	968.18330	0.96818	887.247	21.24	0.47	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	596.14470	0.59614	650.09160	0.65009	596.145	23.93	0.33	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.81	Call	508.85870	0.50886	553.94320	0.55394	508.859	25.07	0.29	0.00	0	2,310.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	493.37040	0.49337	536.84820	0.53685	493.370	25.30	0.28	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	477.45680	0.47746	0.00000	0.00000	477.457	25.55	0.27	2,124,306.45	545	545.00
\$ / R	On 28/06/2016	Any day expiry		14.54230	14.54230		14.73250	14.73250		20.41	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	79.51440	0.07951	79.86720	0.07987	79.514	17.07	0.07	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	572.91620	0.57292	621.15790	0.62116	572.916	24.61	0.31	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry		14.62240	14.62240		14.81510	14.81510		20.47	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	86.18930	0.08619	86.91710	0.08692	86.189	16.94	0.08	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	573.28770	0.57329	614.83870	0.61484	573.288	25.40	0.29	0.00	0	250.00
\$ / R	On 11/08/2016	Any day expiry		14.66380	14.66380		14.85780	14.85780		20.54	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	232.77110	0.23277	213.82790	0.21383	232.771	17.01	0.17	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	904.79440	0.90479	969.38730	0.96939	904.794	22.28	0.44	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry		14.70520	14.70520		14.90050	14.90050		20.61	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	92.32260	0.09232	93.83720	0.09384	92.323	16.80	0.08	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	577.10990	0.57711	609.83180	0.60983	577.110	26.31	0.28	0.00	0	250.00
\$ / R	On 06/09/2016	Any day expiry		14.73560	14.73560		14.93190	14.93190		20.58	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	13.50	Put	491.89800	0.49190	426.14020	0.42614	491.898	17.62	0.28	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	13.70	Put	585.68500	0.58569	511.13390	0.51113	585.685	18.06	0.31	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	600.40590	0.60041	629.64110	0.62964	600.406	26.37	0.28	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.80	Call	598.08540	0.59809	622.47150	0.62247	598.085	26.56	0.28	0.00	0	10,000.00
\$ / R	On 15/09/2016	Any day expiry		14.75890	14.75890		14.95350	14.95350		20.70	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future		14.76790	14.76790		14.96230	14.96230		20.70	0.00	0.00	0	700.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	626.17950	0.62618	662.84190	0.66284	626.179	26.07	0.29	41,698,684.40	10,000	10,000.00
\$ / R	On 28/09/2016	Any day expiry		14.78810	14.78810		14.98190	14.98190		20.84	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	99.94430	0.09994	102.70840	0.10271	99.944	16.70	0.08	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	620.78880	0.62079	636.84750	0.63685	620.789	27.67	0.28	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry		14.85110	14.85110		15.04310	15.04310		20.99	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	108.74520	0.10875	110.71580	0.11072	108.745	16.71	0.08	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	657.14260	0.65714	672.80620	0.67281	657.143	28.90	0.27	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry		14.92530	14.92530		15.11520	15.11520		21.12	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	117.62750	0.11763	119.13230	0.11913	117.628	16.67	0.09	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	690.28760	0.69029	716.53980	0.71654	690.288	30.08	0.27	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry		14.96130	14.96130		15.15020	15.15020		21.22	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future		14.97250	14.97250		15.16110	15.16110		21.23	0.00	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	121.90790	0.12191	122.10770	0.12211	121.908	16.61	0.09	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	654.61820	0.65462	705.46810	0.70547	654.618	29.75	0.25	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 13/03/2017		Foreign Exchange Future	15.16140	15.16140		15.34000	15.34000		21.58	0.00	0.00	0	0.00
\$ / R MAXI	On 14/09/2015		Foreign Exchange Future	13.80110	13.80110		13.97510	13.97510		17.23	0.00	772,861.60	56	1,469.00
\$ / R MAXI	On 11/12/2015		Foreign Exchange Future	14.01770	14.01770		14.19540	14.19540		19.52	0.00	6,728,496.00	480	503.00
\$ / R MAXI	On 14/03/2016		Foreign Exchange Future	14.25970	14.25970		14.44390	14.44390		19.86	0.00	0.00	0	213.00
\$ / R MAXI	On 13/06/2016		Foreign Exchange Future	14.50090	14.50090		14.68970	14.68970		20.31	0.00	0.00	0	7.00
\$ / R MAXI	On 19/09/2016		Foreign Exchange Future	14.76790	14.76790		14.96000	14.96000		20.70	0.00	0.00	0	0.00
£ / R	On 14/09/2015		Foreign Exchange Future	21.21000	21.21000		21.33440	21.33440		21.29	0.00	25,812,570.00	1,217	13,831.00
£ / R	On 14/09/2015	18.00	Put	0.00000	0.00000		0.11120	0.00011	0.000	25.14	0.00	0.00	0	16,500.00
£ / R	On 14/09/2015	18.16	Put	0.00010	0.00000		0.14880	0.00015	0.000	25.50	0.00	0.00	0	16,500.00
£ / R	On 14/09/2015	18.50	Put	0.00360	0.00000		0.28150	0.00028	0.004	26.25	0.00	0.00	0	18,900.00
£ / R	On 14/09/2015	20.50	Call	744.29850	0.74430	859.99050	0.85999	744.299	22.34	0.89	0.00	0	20,000.00	
£ / R	On 11/12/2015		Foreign Exchange Future	21.53340	21.53340		21.66130	21.66130		18.80	0.00	67,851,743.40	3,151	27,470.00
£ / R	On 11/12/2015	17.87	Put	23.67130	0.02367	23.59390	0.02359	23.671	19.70	0.03	0.00	0	830.00	
£ / R	On 11/12/2015	19.40	Call	2,227.69330	2.22769	2,353.41570	2.35342	2,227.693	16.86	0.90	0.00	0	700.00	
£ / R	On 11/12/2015	20.00	Call	1,731.55690	1.73156	1,845.83450	1.84583	1,731.557	17.12	0.81	0.00	0	500.00	
£ / R	On 11/12/2015	20.12	Put	226.17020	0.22617	210.67110	0.21067	226.170	17.18	0.21	0.00	0	12,000.00	
£ / R	On 11/12/2015	20.33	Call	1,485.10920	1.48511	1,593.87800	1.59388	1,485.109	17.27	0.76	0.00	0	8,250.00	
£ / R	On 11/12/2015	20.75	Put	430.77570	0.43078	398.85000	0.39885	430.776	17.74	0.32	0.00	0	6,000.00	
£ / R	On 11/12/2015	20.77	Call	1,202.47190	1.20247	1,297.93850	1.29794	1,202.472	17.77	0.67	0.00	0	18,900.00	
£ / R	On 11/12/2015	20.81	Put	455.93680	0.45594	0.00000	0.00000	455.937	17.83	0.34	32,609,349.18	4,500	4,500.00	
£ / R	On 11/12/2015	21.20	Put	639.09200	0.63909	0.00000	0.00000	639.092	18.38	0.42	26,855,249.91	3,000	3,000.00	
£ / R	On 11/12/2015	21.50	Call	835.56620	0.83557	911.83490	0.91183	835.566	18.80	0.53	0.00	0	500.00	
£ / R	On 11/12/2015	21.82	Call	715.16360	0.71516	780.34950	0.78035	715.164	19.39	0.47	0.00	0	20,000.00	
£ / R	On 14/03/2016		Foreign Exchange Future	21.89710	21.89710		22.03270	22.03270		18.57	0.00	547,427.50	25	1,522.00
£ / R	On 13/06/2016		Foreign Exchange Future	22.26080	22.26080		22.40130	22.40130		18.76	0.00	0.00	0	200.00
£ / R	On 19/09/2016		Foreign Exchange Future	22.66720	22.66720		22.82000	22.82000		18.93	0.00	0.00	0	0.00
¥ / R	On 14/09/2015		Foreign Exchange Future	0.11525	0.11525		0.11711	0.11711		32.10	0.00	0.00	0	24.00
¥ / R	On 11/12/2015		Foreign Exchange Future	0.11723	0.11723		0.11913	0.11913		20.98	0.00	0.00	0	7,859.00
¥ / R	On 14/03/2016		Foreign Exchange Future	0.11954	0.11954		0.12151	0.12151		18.10	0.00	0.00	0	0.00
¥ / R	On 13/06/2016		Foreign Exchange Future	0.12186	0.12186		0.12000	0.12000		17.98	0.00	0.00	0	0.00
€ / R	On 14/09/2015		Foreign Exchange Future	15.44630	15.44630		15.60300	15.60300		18.39	0.00	34,939,530.60	2,262	34,597.00
€ / R	On 14/09/2015	12.26	Put	0.00000	0.00000		0.00280	0.00000	0.000	20.63	0.00	0.00	0	26,000.00
€ / R	On 14/09/2015	12.70	Put	0.00000	0.00000		0.00390	0.00000	0.000	21.67	0.00	0.00	0	7,900.00
€ / R	On 14/09/2015	12.90	Put	0.00000	0.00000		0.00670	0.00001	0.000	22.27	0.00	0.00	0	7,500.00
€ / R	On 14/09/2015	12.92	Put	0.00000	0.00000		0.00710	0.00001	0.000	22.33	0.00	0.00	0	9,000.00
€ / R	On 14/09/2015	13.00	Put	0.00000	0.00000		0.00890	0.00001	0.000	22.56	0.00	0.00	0	10,700.00
€ / R	On 14/09/2015	14.90	Call	560.80830	0.56081	711.44580	0.71145	560.808	20.13	0.92	0.00	0	7,500.00	
€ / R	On 21/09/2015		Any day expiry	15.46630	15.46630		15.62330	15.62330		18.73	0.00	0.00	0	0.00
€ / R	On 21/09/2015	14.85	Call	641.63850	0.64164	792.62490	0.79262	641.638	17.31	0.90	0.00	0	1,000.00	
€ / R	On 21/09/2015	14.85	Put	25.33850	0.02534	19.32490	0.01932	25.338	17.31	0.10	0.00	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 26/10/2015	Any day expiry			15.57130		15.57130		15.72970	15.72970		19.05	0.00	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	798.19650		0.79820		931.54290	0.93154	798.196	17.63	0.76	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	146.89650		0.14690		121.84290	0.12184	146.896	17.63	0.24	0.00	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			15.71230		15.71230		15.87250	15.87250		19.08	0.00	93,566,746.50	5,955	71,981.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	12.63520		0.01264		10.92970	0.01093	12.635	18.63	0.02	0.00	0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	45.66350		0.04566		41.90130	0.04190	45.664	17.09	0.07	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	86.44020		0.08644		75.90940	0.07591	86.440	16.78	0.13	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.04	Put	276.60560		0.27661		0.00000	0.00000	276.606	17.63	0.30	232,406,272.00	50,000	50,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.29	Call	806.05130		0.80605		916.84620	0.91685	806.051	18.18	0.63	0.00	0	6,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	363.07830		0.36308		424.42500	0.42443	363.078	21.06	0.34	0.00	0	6,682.00
€ / R	On 25/01/2016	Any day expiry			15.85630		15.85630		16.02010	16.02010		18.94	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	1,264.94750		1.26495		1,397.25500	1.39726	1,264.948	16.94	0.75	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	1,217.37140		1.21737		1,347.30460	1.34730	1,217.371	17.01	0.74	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			16.01500		16.01500		16.18220	16.18220		18.91	0.00	8,087,575.00	505	3,815.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	37.15620		0.03716		35.88190	0.03588	37.156	17.31	0.04	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	44.94030		0.04494		43.13290	0.04313	44.940	17.19	0.05	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	96.77970		0.09678		90.88640	0.09089	96.780	16.66	0.10	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	117.81470		0.11781		110.11650	0.11012	117.815	16.51	0.12	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	1,427.75350		1.42775		1,558.59160	1.55859	1,427.754	16.75	0.75	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.05	Call	1,330.38030		1.33038		1,456.74810	1.45675	1,330.380	16.91	0.72	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	503.32630		0.50333		0.00000	0.00000	503.326	17.46	0.35	138,779,790.00	25,000	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	892.32940		0.89233		978.18400	0.97818	892.329	18.80	0.54	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	818.57060		0.81857		899.58550	0.89959	818.571	19.22	0.50	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	767.59220		0.76759		844.64700	0.84465	767.592	19.53	0.48	0.00	0	24,000.00
€ / R	On 13/06/2016	Foreign Exchange Future			16.32250		16.32250		16.49450	16.49450		19.02	0.00	0.00	0	250.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	189.71050		0.18971		182.87460	0.18287	189.710	16.34	0.15	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,219.43930		1.21944		1,315.67190	1.31567	1,219.439	18.28	0.59	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.66950		16.66950		16.84640	16.84640		19.44	0.00	0.00	0	0.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.93260		16.93260		17.10000	17.10000		19.98	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			101.87645		101.87645		102.61227	102.61227			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.08673		100.08673		100.17658	100.17658			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.43133		100.43133		100.62722	100.62722			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			100.34482		100.34482		100.80927	100.80927			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 05/11/2015	Index Future			462.36900		462.36900		460.75800	460.75800			0.00	0.00	0	3.00
AL37	On 04/02/2016	Index Future			470.17100		470.17100		468.53400	468.53400			0.00	0.00	0	0.00
AL7T	On 05/11/2015	Index Future			541.91200		541.91200		538.45600	538.45600			0.00	0.00	0	1.00

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
AL7T	On 04/02/2016	Index Future			551.05600		551.05600		547.54400	547.54400			0.00	0.00	0	0.00
ALBI	On 05/11/2015	Index Future			495.53100		495.53100		491.86600	491.86600			0.00	0.00	0	456.00
ALBI	On 04/02/2016	Index Future			503.89200		503.89200		500.16700	500.16700			0.00	0.00	0	146.00
ALBI	On 05/05/2016	Index Future			512.85100		512.85100		509.06600	509.06600			0.00	0.00	0	0.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.66220	9.66220			9.68390	9.68390		15.93	0.00	1,632,911.80	169	1,980.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.76960	9.76960			9.79220	9.79220		16.06	0.00	1,240,739.20	127	9,760.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	117.28040	0.11728			113.35160	0.11335	117.280	15.26	0.25	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	401.67650	0.40168			417.08010	0.41708	401.677	15.79	0.60	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	181.13370	0.18113			188.69770	0.18870	181.134	17.60	0.33	0.00	0	201.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.89490	9.89490			9.92030	9.92030		15.19	0.00	0.00	0	2,250.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			10.02450	10.02450			10.05220	10.05220		15.91	0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			10.17380	10.17380			10.20000	10.20000		16.45	0.00	0.00	0	0.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			10.42840	10.42840			10.51010	10.51010		13.57	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			10.58920	10.58920			10.67310	10.67310		17.49	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			10.77010	10.77010			10.86000	10.86000		16.63	0.00	0.00	0	0.00
CF CANDO CAGH	On 14/09/2015	Can-Do Future			0.00000	0.00000			0.00000	0.00000			0.00	0.00	0	24,000.00
CHF / R	On 14/09/2015	Foreign Exchange Future			14.10690	14.10690			14.32250	14.32250		19.80	0.00	282,138.00	20	1,533.00
CHF / R	On 11/12/2015	Foreign Exchange Future			14.37450	14.37450			14.59490	14.59490		19.65	0.00	129,370.50	9	7,345.00
CHF / R	On 14/03/2016	Foreign Exchange Future			14.68160	14.68160			14.91000	14.91000		19.62	0.00	0.00	0	0.00
CNH / R	On 14/09/2015	Foreign Exchange Future			2.13590	2.13590			2.15770	2.15770		18.34	0.00	0.00	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future			2.14980	2.14980			2.16980	2.16980		18.90	0.00	0.00	0	25,110.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.16840	2.16840			2.19000	2.19000		18.97	0.00	0.00	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future			2.07030	2.07030			2.09120	2.09120		20.98	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future			2.10750	2.10750			2.12900	2.12900		22.82	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.14960	2.14960			2.17000	2.17000		18.92	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000	100.00000			100.00000	100.00000			0.00	0.00	0	0.00
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

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
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 05/11/2015	Bond Future	10.00291		80.49597		10.11632	79.71599			0.00	0.00	0	6,441.00
ES33	On 04/02/2016	Bond Future	10.09466		81.85475		10.21179	81.06186			0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future	10.17659		79.52065		10.29737	78.71467			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 05/11/2015	GOVI	492.25900		492.25900		489.00200	489.00200			0.00	0.00	0	445.00
GOVI	On 04/02/2016	GOVI	500.56500		500.56500		497.25400	497.25400			0.00	0.00	0	26.00
GOVI	On 05/05/2016	GOVI	509.46400		509.46400		506.10100	506.10100			0.00	0.00	0	0.00
I2025	On 05/11/2015	Bond Future	122.67258		122.67258		122.67064	122.67064			0.00	0.00	0	544.00
I2025	On 04/02/2016	Bond Future	123.52990		123.52990		123.52818	123.52818			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 05/11/2015	Bond Future	103.16984		103.16984		103.16787	103.16787			0.00	0.00	0	100.00
I2033	On 04/02/2016	Bond Future	104.91971		104.91971		104.91804	104.91804			0.00	0.00	0	0.00
I2033	On 05/05/2016	Bond Future	105.80495		105.80495		105.80449	105.80449			0.00	0.00	0	0.00
I2038	On 05/11/2015	Bond Future	125.73694		125.73694		126.40097	126.40097			0.00	0.00	0	7,020.00
I2038	On 04/02/2016	Bond Future	126.49314		126.49314		127.16886	127.16886			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 05/11/2015	Bond Future	125.70589		125.70589		125.70289	125.70289			0.00	0.00	0	6,432.00
I2046	On 04/02/2016	Bond Future	127.83806		127.83806		127.83532	127.83532			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 05/11/2015	Bond Future	132.44339		132.44339		133.55494	133.55494			0.00	0.00	0	4,911.00
I2050	On 04/02/2016	Bond Future	133.15323		133.15323		134.28403	134.28403			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 05/11/2015	Index Future	231.22400		231.22400		232.00900	232.00900			0.00	0.00	0	973.00
IGOV	On 04/02/2016	Index Future	235.14400		235.14400		235.94300	235.94300			0.00	0.00	0	82.00
IGOV	On 05/05/2016	Index Future	239.34300		239.34300		240.16000	240.16000			0.00	0.00	0	0.00
ILBI	On 05/11/2015	Index Future	626.90900		626.90900		629.05700	629.05700			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future	637.63200		637.63200		639.81800	639.81800			0.00	0.00	0	160.00

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
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			6.38000		93.62000		6.38000	93.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future			6.47000		93.53000		6.47000	93.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future			6.56000		93.44000		6.56000	93.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			6.63000		93.37000		6.63000	93.37000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future			6.71000		93.29000		6.71000	93.29000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future			6.78000		93.22000		6.78000	93.22000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			6.85000		93.15000		6.85000	93.15000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			7.11000		92.89000		7.11000	92.89000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.30000		92.70000		7.30000	92.70000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.49000		92.51000		7.49000	92.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.64000		92.36000		7.64000	92.36000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.75000		92.25000		7.75000	92.25000			0.00	0.00	0	0.00
KES / R	On 14/09/2015	Foreign Exchange Future			0.12970		0.12970		0.13180	0.13180			0.00	0.00	0	13.00
KES / R	On 11/12/2015	Foreign Exchange Future			0.12960		0.12960		0.13150	0.13150			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future			0.12900		0.12900		0.13150	0.13150			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future			0.12790		0.12790		0.13000	0.13000			0.00	0.00	0	0.00
NGN / R	On 14/09/2015	Foreign Exchange Future			0.06930		0.06930		0.07020	0.07020			0.00	0.00	0	2,000.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.06240		0.06240		0.06260	0.06260			0.00	1,560.00	25	28,268.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.05920		0.05920		0.05970	0.05970			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.05710		0.05710		0.06000	0.06000			0.00	0.00	0	0.00
NZ\$ / R	On 14/09/2015	Foreign Exchange Future			8.72380		8.72380		8.74030	8.74030		18.22	0.00	0.00	0	0.00
NZ\$ / R	On 23/09/2015	Any day expiry			8.73520		8.73520		8.75130	8.75130		15.29	0.00	0.00	0	0.00
NZ\$ / R	On 23/09/2015	Any day expiry	8.63	Put	62.26640		0.06227		65.09780	0.06510	62.266	15.20	0.34	0.00	0	8,000.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			8.80640		8.80640		8.82310	8.82310		13.07	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			8.90250		8.90250		8.92200	8.92200		15.38	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			9.00250		9.00250		9.02000	9.02000		16.01	0.00	0.00	0	0.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.11920		1.11920		1.11650	1.11650			0.00	193,621.60	173	383.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.12090		1.12090		1.11810	1.11810			0.00	3,362.70	3	150.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.12310		1.12310		1.12030	1.12030			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.12560		1.12560		1.23000	1.23000			0.00	0.00	0	0.00
R186	On 05/11/2015	Bond Future			8.53678		117.96840		8.64014	117.17107		9.44	0.00	272,153,098.80	2,307	32,416.00
R186	On 05/11/2015	Bond Future	7.73	Call	141.04000		0.14104		95.33000	0.09533	141.040	9.18	0.07	0.00	0	169.00
R186	On 05/11/2015	Bond Future	7.75	Call	153.42000		0.15342		104.17000	0.10417	153.420	9.19	0.08	0.00	0	1,200.00
R186	On 05/11/2015	Bond Future	7.86	Call	238.60000		0.23860		166.06000	0.16606	238.600	9.23	0.11	0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.00	Call	397.59000		0.39759		285.30000	0.28530	397.590	9.27	0.17	0.00	0	200.00
R186	On 05/11/2015	Bond Future	8.22	Put	3,290.06000		3.29006		3,888.75000	3.88875	3,290.060	9.35	0.71	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	3,122.13000		3.12213		3,706.98000	3.70698	3,122.130	9.36	0.69	0.00	0	8,650.00
R186	On 05/11/2015	Bond Future	8.35	Put	2,597.88000		2.59788		3,133.75000	3.13375	2,597.880	9.39	0.62	0.00	0	9,430.00
R186	On 05/11/2015	Bond Future	8.35	Call	1,137.43000		1.13743		875.97000	0.87597	1,137.430	9.39	0.38	0.00	0	843.00

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 05/11/2015	Bond Future	8.45	Call	1,455.68000		1.45568	1,141.74000	1.14174	1,455.680		9.42	0.45	0.00	0	200.00
R186	On 05/11/2015	Bond Future	8.45	Put	2,131.06000		2.13106	2,614.45000	2.61445	2,131.060		9.42	0.55	0.00	0	6,308.00
R186	On 05/11/2015	Bond Future	8.50	Call	1,633.89000		1.63389	1,292.85000	1.29285	1,633.890		9.44	0.48	0.00	0	650.00
R186	On 05/11/2015	Bond Future	8.50	Put	1,919.47000		1.91947	2,375.76000	2.37576	1,919.470		9.44	0.52	0.00	0	4,666.00
R186	On 05/11/2015	Bond Future	8.55	Put	1,726.13000		1.72613	2,154.98000	2.15498	1,726.130		9.48	0.48	0.00	0	4,667.00
R186	On 05/11/2015	Bond Future	8.75	Put	1,091.50000		1.09150	1,412.81000	1.41281	1,091.500		9.62	0.35	0.00	0	10,200.00
R186	On 05/11/2015	Bond Future	8.85	Put	850.64000		0.85064	1,122.02000	1.12202	850.640		9.69	0.29	0.00	0	2,283.00
R186	On 05/11/2015	Bond Future	9.00	Put	570.87000		0.57087	775.23000	0.77523	570.870		9.80	0.21	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.59906		114.66164	8.70635	113.85123			9.38	0.00	0.00	0	5,365.00
R186	On 04/02/2016	Bond Future	8.75	Put	2,244.91000		2.24491	2,615.60000	2.61560	2,244.910		9.55	0.42	0.00	0	6,700.00
R186	On 05/05/2016	Bond Future			8.65065		116.70259	8.76190	115.87930			9.27	0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.70120		113.53341	8.81658	112.69716			9.38	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 05/11/2015	Bond Future			293.18728		293.18728	294.18235	294.18235				0.00	0.00	0	927.00
R197	On 04/02/2016	Bond Future			291.79835		291.79835	292.81116	292.81116				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 05/11/2015	Bond Future			238.79870		238.79870	239.46311	239.46311				0.00	0.00	0	53,286.00
R202	On 04/02/2016	Bond Future			239.46979		239.46979	240.14657	240.14657				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 05/11/2015	Bond Future			8.39563		98.02850	8.49452	97.50982			7.42	0.00	94,107,360.00	960	14,805.00
R2023	On 04/02/2016	Bond Future			8.47241		99.68328	8.57602	99.15614			6.74	0.00	0.00	0	1,050.00
R2023	On 05/05/2016	Bond Future			8.52916		97.52810	8.63746	96.99291			7.04	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 05/11/2015	Bond Future			7.47375		102.56896	7.57931	102.38847			2.04	0.00	4,615,603.20	45	15,250.00
R203	On 04/02/2016	Bond Future			7.58614		104.30035	7.70937	104.11716			1.22	0.00	0.00	0	0.00
R203	On 05/05/2016	Bond Future			7.65587		101.98643	7.80222	101.80130			1.51	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 05/11/2015	Bond Future			8.93552		94.74585	9.03845	93.97400				0.00	0.00	0	9,973.00
R2030	On 04/02/2016	Bond Future			8.99875		92.33860	9.10504	91.55399				0.00	0.00	0	400.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2032	On 05/11/2015	Bond Future			9.01538		94.41992	9.11826	93.59472				0.00	0.00	0	1,579.00
R2032	On 04/02/2016	Bond Future			9.07781		96.01401	9.18389	95.17516				0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future			9.13187		93.56558	9.24113	92.71298				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

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
R2035	On 28/02/2035		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 05/11/2015		Bond Future	9.09198	96.80819		9.20487	95.80880			0.00	0.00	0	51,105.00
R2037	On 04/02/2016		Bond Future	9.15048	94.18530		9.26670	93.16941			0.00	0.00	0	370.00
R2037	On 05/05/2016		Bond Future	9.20229	95.86236		9.32177	94.82965			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 05/11/2015		Bond Future	7.80665	103.61566		7.90873	103.33779		3.37	0.00	118,743,546.36	1,146	23,871.00
R204	On 04/02/2016		Bond Future	7.90054	101.32805		8.01253	101.04584		2.72	0.00	0.00	0	0.00
R204	On 05/05/2016		Bond Future	7.97267	103.13147		8.09604	102.84557		2.94	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
R2044	On 05/11/2015		Bond Future	9.12469	98.62580		9.24766	97.43896			0.00	0.00	0	17,486.00
R2044	On 04/02/2016		Bond Future	9.17995	95.90846		9.30645	94.70184			0.00	0.00	0	0.00
R2044	On 05/05/2016		Bond Future	9.22884	97.61617		9.35876	96.38949			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 05/11/2015		Bond Future	9.11048	97.95876		9.22838	96.79003			0.00	0.00	0	48,592.00
R2048	On 04/02/2016		Bond Future	9.16724	99.61235		9.28854	98.42426			0.00	0.00	0	250.00
R2048	On 05/05/2016		Bond Future	9.21210	96.94909		9.33660	95.74112			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 05/11/2015		Bond Future	8.05431	99.50127		8.15486	99.15695		4.51	0.00	26,069,332.74	262	44,623.00
R207	On 05/11/2015	7.43	Call	92.56000	0.09256		62.58000	0.06258	92.560	4.40	0.11	0.00	0	53.00
R207	On 05/11/2015	7.50	Call	123.57000	0.12357		85.11000	0.08511	123.570	4.41	0.14	0.00	0	19.00
R207	On 04/02/2016		Bond Future	8.14197	97.53925		8.24988	97.18947		4.02	0.00	0.00	0	0.00
R207	On 04/02/2016	7.27	Call	145.14000	0.14514		108.48000	0.10848	145.140	3.88	0.12	0.00	0	43.00
R207	On 04/02/2016	7.50	Call	268.75000	0.26875		207.68000	0.20768	268.750	3.92	0.20	0.00	0	19.00
R207	On 05/05/2016		Bond Future	8.21667	99.27548		8.33261	98.92078		4.15	0.00	0.00	0	0.00
R207	On 05/05/2016	7.56	Call	543.79000	0.54379		454.84000	0.45484	543.790	4.07	0.27	0.00	0	43.00
R207	On 04/08/2016		Bond Future	8.29262	97.44572		8.41777	97.08633		4.02	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 05/11/2015		Bond Future	8.18817	94.57875		8.28777	94.16893		5.80	0.00	7,755,457.50	82	40,314.00
R208	On 05/11/2015	8.48	Put	424.58000	0.42458		565.37000	0.56537	424.580	6.01	0.29	0.00	0	2,200.00
R208	On 04/02/2016		Bond Future	8.26608	96.17549		8.37146	95.75906		5.15	0.00	0.00	0	0.00
R208	On 05/05/2016		Bond Future	8.32952	94.48552		8.44102	94.06293		5.43	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

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
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 05/11/2015	Bond Future			9.02965		74.98996		9.14240	74.16355		15.07	0.00	58,717,138.68	783	24,850.00
R209	On 05/11/2015	Bond Future	8.50	Call	459.84000		0.45984		329.00000	0.32900	459.840	14.82	0.19	0.00	0	900.00
R209	On 05/11/2015	Bond Future	9.00	Put	1,911.53000		1.91153		2,376.05000	2.37605	1,911.530	15.07	0.51	0.00	0	500.00
R209	On 05/11/2015	Bond Future	9.25	Put	1,121.30000		1.12130		1,454.57000	1.45457	1,121.300	15.35	0.35	0.00	0	900.00
R209	On 04/02/2016	Bond Future			9.08396		76.25600		9.19982	75.41591		14.70	0.00	0.00	0	400.00
R209	On 04/02/2016	Bond Future	9.52	Put	1,616.55000		1.61655		1,910.33000	1.91033	1,616.550	15.25	0.32	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			9.13072		74.46364		9.24965	73.60960		15.03	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 05/11/2015	Bond Future			178.91442		178.91442		179.97747	179.97747			0.00	0.00	0	2,298.00
R210	On 04/02/2016	Bond Future			181.94888		181.94888		183.03056	183.03056			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 05/11/2015	Bond Future			135.91298		135.91298		135.91336	135.91336			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future			136.51996		136.51996		136.52079	136.52079			0.00	0.00	0	1,120.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 05/11/2015	Bond Future			141.18588		141.18588		141.59749	141.59749			0.00	0.00	0	928.00
R212	On 04/02/2016	Bond Future			141.71649		141.71649		142.13553	142.13553			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 05/11/2015	Bond Future			8.96062		85.19503		9.06347	84.45113		12.90	0.00	85,280,225.03	1,001	21,426.00
R213	On 04/02/2016	Bond Future			9.02449		86.63309		9.13055	85.87696		12.45	0.00	0.00	0	450.00
R213	On 05/05/2016	Bond Future			9.07465		84.62601		9.18378	83.85753		12.80	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 05/11/2015	Bond Future			9.05446		76.04664		9.17226	75.13542		15.79	0.00	15,057,234.72	198	11,693.00
R214	On 04/02/2016	Bond Future			9.10960		77.33030		9.23068	76.40395		15.45	0.00	0.00	0	4,620.00
R214	On 05/05/2016	Bond Future			9.15292		75.41117		9.27710	74.46925		15.79	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

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
RAIN	On 14/09/2015	Foreign Exchange Future	24,241.79000		24,241.79000	24,502.99000	24,502.99000				0.00	0.00	0	0.00
RAIN	On 11/12/2015	Foreign Exchange Future	24,580.11000		24,580.11000	24,840.00000	24,840.00000				0.00	0.00	0	0.00
SGD / R	On 14/09/2015	Foreign Exchange Future	9.72500		9.72500	9.78440	9.78440			13.93	0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future	9.84240		9.84240	9.90090	9.90090			17.26	0.00	0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.57220		4.57220	4.59890	4.59890			9.68	0.00	0.00	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.51900		4.51900	4.54330	4.54330			17.16	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future	4.46720		4.46720	4.49000	4.49000			17.20	0.00	0.00	0	0.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.38590		1.38590	1.39920	1.39920				0.00	0.00	0	130.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.35330		1.35330	1.36670	1.36670				0.00	0.00	0	7,688.00
ZMW / R	On 14/03/2016	Foreign Exchange Future	1.32770		1.32770	1.34000	1.34000				0.00	0.00	0	0.00
Total for Derivatives :												2,586,047,186.91	205,779	4,440,983.00
Grand Total:												2,586,047,186.91	205,779	4,440,983.00