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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 02/10/2015

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>														
\$ / R	On 02/10/2015	Any day expiry		13.96410	13.96410		13.84330	13.84330		8.03	0.00	58,663,184.10	4,201	0.00
\$ / R	On 06/10/2015	Any day expiry		13.79040	13.79040		13.83880	13.83880		12.56	0.00	0.00	0	0.00
\$ / R	On 06/10/2015	Any day expiry	13.55	Call	254.32210	0.25432	316.85170	0.31685	254.322	14.92	0.87	0.00	0	3,000.00
\$ / R	On 07/10/2015	Any day expiry		13.79040	13.79040		13.84110	13.84110		14.30	0.00	0.00	0	0.00
\$ / R	On 07/10/2015	Any day expiry	13.77	Call	104.02390	0.10402	163.65380	0.16365	104.024	14.53	0.54	0.00	0	3,000.00
\$ / R	On 09/10/2015	Any day expiry		13.79440	13.79440		13.84580	13.84580		16.04	0.00	0.00	0	0.00
\$ / R	On 09/10/2015	Any day expiry	13.98	Call	60.04310	0.06004	93.79860	0.09380	60.043	17.30	0.29	0.00	0	5,000.00
\$ / R	On 12/10/2015	Any day expiry		13.80050	13.80050		13.85280	13.85280		15.70	0.00	0.00	0	0.00
\$ / R	On 12/10/2015	Any day expiry	14.05	Call	63.51590	0.06352	93.41550	0.09342	63.516	17.17	0.27	0.00	0	3,000.00
\$ / R	On 13/10/2015	Any day expiry		13.80250	13.80250		13.85520	13.85520		16.05	0.00	0.00	0	2,726.00
\$ / R	On 14/10/2015	Any day expiry		13.80450	13.80450		13.85760	13.85760		16.35	0.00	0.00	0	1,000.00
\$ / R	On 16/10/2015	Any day expiry		13.80950	13.80950		14.02190	14.02190		16.78	0.00	0.00	0	0.00
\$ / R	On 16/10/2015	Any day expiry	14.00	Call	112.06840	0.11207	0.00000	0.00000	112.068	17.72	0.35	29,689,971.06	6,000	3,000.00
\$ / R	On 20/10/2015	Any day expiry		13.81960	13.81960		13.87180	13.87180		16.64	0.00	0.00	0	600.00
\$ / R	On 20/10/2015	Any day expiry	13.31	Call	543.13220	0.54313	596.61330	0.59661	543.132	15.64	0.86	0.00	0	3,000.00
\$ / R	On 22/10/2015	Any day expiry		13.82460	13.82460		13.87660	13.87660		16.84	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 22/10/2015	Any day expiry	13.46	Call	437.80200	0.43780	488.96880	0.48897	437.802	16.19	0.77	0.00	0	3,000.00
\$ / R	On 28/10/2015	Any day expiry			13.83960	13.83960	13.89080	13.89080		17.04	0.00	0.00	0	351.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	0.03960	0.00004	0.05140	0.00005	0.040	26.12	0.00	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	0.08070	0.00008	0.10380	0.00010	0.081	24.10	0.00	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	405.35430	0.40535	451.83330	0.45183	405.354	16.46	0.69	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	0.90430	0.00090	0.99600	0.00100	0.904	27.53	0.00	0.00	0	300.00
\$ / R	On 30/10/2015	Any day expiry			13.84460	13.84460	13.89560	13.89560		17.15	0.00	0.00	0	0.00
\$ / R	On 30/10/2015	Any day expiry	13.87	Put	276.74590	0.27675	263.62330	0.26362	276.746	17.23	0.51	0.00	0	13,360.00
\$ / R	On 30/10/2015	Any day expiry	14.00	Call	202.50630	0.20251	235.42820	0.23543	202.506	17.76	0.42	0.00	0	13,360.00
\$ / R	On 05/11/2015	Any day expiry			13.85970	13.85970	13.90980	13.90980		17.15	0.00	0.00	0	0.00
\$ / R	On 05/11/2015	Any day expiry	12.72	Call	1,149.90350	1.14990	1,199.92160	1.19992	1,149.904	15.97	0.96	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.00	Call	887.37120	0.88737	937.48260	0.93748	887.371	15.79	0.91	0.00	0	300.00
\$ / R	On 10/11/2015	Any day expiry			13.87180	13.87180	13.92190	13.92190		17.17	0.00	0.00	0	0.00
\$ / R	On 10/11/2015	Any day expiry	13.00	Put	34.65440	0.03465	34.51700	0.03452	34.654	15.81	0.10	0.00	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	13.14	Put	52.18640	0.05219	52.05850	0.05206	52.186	15.74	0.14	0.00	0	8,000.00
\$ / R	On 10/11/2015	Any day expiry	13.81	Call	340.31730	0.34032	379.43860	0.37944	340.317	17.09	0.54	0.00	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	14.25	Call	185.57540	0.18558	211.65680	0.21166	185.575	18.65	0.34	0.00	0	20,000.00
\$ / R	On 17/11/2015	Any day expiry			13.88860	13.88860	13.93870	13.93870		17.38	0.00	0.00	0	0.00
\$ / R	On 17/11/2015	Any day expiry	13.15	Call	805.85840	0.80586	854.25480	0.85425	805.858	15.88	0.84	0.00	0	12,500.00
\$ / R	On 18/11/2015	Any day expiry			13.89100	13.89100	13.94110	13.94110		17.43	0.00	0.00	0	0.00
\$ / R	On 18/11/2015	Any day expiry	13.17	Call	794.09700	0.79410	842.24200	0.84224	794.097	15.93	0.83	0.00	0	6,000.00
\$ / R	On 20/11/2015	Any day expiry			13.89580	13.89580	13.94590	13.94590		17.50	0.00	0.00	0	0.00
\$ / R	On 20/11/2015	Any day expiry	13.14	Put	72.30630	0.07231	70.17070	0.07017	72.306	16.03	0.16	0.00	0	8,000.00
\$ / R	On 20/11/2015	Any day expiry	13.75	Put	279.02100	0.27902	267.32200	0.26732	279.021	17.18	0.42	0.00	0	1,000.00
\$ / R	On 24/11/2015	Any day expiry			13.90540	13.90540	13.95550	13.95550		17.44	0.00	0.00	0	0.00
\$ / R	On 24/11/2015	Any day expiry	13.68	Call	479.91840	0.47992	519.17700	0.51918	479.918	16.98	0.61	0.00	0	9,000.00
\$ / R	On 24/11/2015	Any day expiry	13.99	Call	335.32120	0.33532	367.64700	0.36765	335.321	17.74	0.48	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry			13.90780	13.90780	13.95790	13.95790		17.49	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	0.47040	0.00047	0.52090	0.00052	0.470	22.26	0.00	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	1.00690	0.00101	1.13530	0.00114	1.007	21.13	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	12.63	Put	21.03680	0.02104	19.99430	0.01999	21.037	16.09	0.06	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	12.85	Put	39.14200	0.03914	37.57400	0.03757	39.142	16.06	0.09	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	12.93	Put	48.25810	0.04826	46.44250	0.04644	48.258	16.05	0.11	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Call	939.76140	0.93976	987.68070	0.98768	939.761	16.04	0.86	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Put	61.96140	0.06196	59.78070	0.05978	61.961	16.04	0.14	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.24	Call	769.73150	0.76973	815.25330	0.81525	769.731	16.10	0.80	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Call	762.29860	0.76230	807.41210	0.80741	762.299	16.12	0.79	0.00	0	11,500.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Put	104.49860	0.10450	99.51210	0.09951	104.499	16.12	0.21	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Call	704.40080	0.70440	748.58420	0.74858	704.401	16.29	0.76	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Put	126.60080	0.12660	120.68420	0.12068	126.601	16.29	0.24	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.43	Call	636.07460	0.63607	678.96960	0.67897	636.075	16.50	0.72	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.65	Call	502.08170	0.50208	541.69610	0.54170	502.082	16.96	0.63	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.73	Call	458.94470	0.45894	497.24200	0.49724	458.945	17.13	0.59	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	399.70740	0.39971	435.93070	0.43593	399.707	17.38	0.54	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 25/11/2015	Any day expiry	17.45	Call	20.56030		0.02056		22.55910	0.02256	20.560	31.05	0.03	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			13.93920		13.93920		13.98930	13.98930		17.61	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			13.94700		13.94700		13.99710	13.99710		17.67	0.00	653,932,989.00	46,887	716,760.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	2,998.54830		2.99855	3,048.87320	3.04887	2,998.548		21.06	1.00	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	1.54830		0.00155	1.77320	0.00177	1.548		21.06	0.00	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	2,948.67160		2.94867	2,999.01230	2.99901	2,948.672		20.87	1.00	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	2,749.30940		2.74931	2,799.68840	2.79969	2,749.309		20.15	0.99	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	2,550.34270		2.55034	2,600.78940	2.60079	2,550.343		19.54	0.99	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	4.82830		0.00483	5.24930	0.00525	4.828		18.93	0.01	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	4.91770		0.00492	5.34260	0.00534	4.918		18.90	0.01	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	6.35410		0.00635	6.83130	0.00683	6.354		18.47	0.02	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	6.96160		0.00696	7.45680	0.00746	6.962		18.32	0.02	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	8.35370		0.00835	8.88290	0.00888	8.354		18.02	0.02	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	10.01940		0.01002	10.57730	0.01058	10.019		17.71	0.02	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	1,810.15040		1.81015	1,860.83460	1.86083	1,810.150		17.25	0.97	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	13.88340		0.01388	14.46970	0.01447	13.883		17.16	0.03	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	1,761.39460		1.76139	1,812.08120	1.81208	1,761.395		17.10	0.97	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	1,471.69190		1.47169	1,522.27550	1.52228	1,471.692		16.18	0.94	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	27.74530		0.02775	27.91580	0.02792	27.745		16.03	0.06	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	1,405.49100		1.40549	1,455.49960	1.45550	1,405.491		16.04	0.94	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	1,396.25370		1.39625	1,445.99240	1.44599	1,396.254		16.04	0.93	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	1,377.82750		1.37783	1,427.00260	1.42700	1,377.828		16.04	0.93	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.70	Put	39.76550		0.03977	38.66100	0.03866	39.766		16.06	0.09	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.76	Put	46.05810		0.04606	44.82890	0.04483	46.058		16.07	0.10	0.00	0	402.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.77	Put	47.17960		0.04718	45.92920	0.04593	47.180		16.07	0.10	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	1,197.67610		1.19768	1,246.45610	1.24646	1,197.676		16.07	0.90	0.00	0	17,883.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Put	50.67610		0.05068	49.35610	0.04936	50.676		16.07	0.10	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.85	Put	56.95520		0.05696	55.51250	0.05551	56.955		16.08	0.12	0.00	0	8,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	1,110.83100		1.11083	1,159.35090	1.15935	1,110.831		16.09	0.87	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	63.83100		0.06383	62.25090	0.06225	63.831		16.09	0.13	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	1,026.50310		1.02650	1,074.70990	1.07471	1,026.503		16.10	0.85	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Put	79.50310		0.07950	77.60990	0.07761	79.503		16.10	0.15	0.00	0	54,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	88.36990		0.08837	86.29550	0.08630	88.370		16.11	0.16	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	944.96540		0.94497	992.79200	0.99279	944.965		16.12	0.82	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.15	Put	108.32470		0.10832	105.83300	0.10583	108.325		16.12	0.19	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	866.47540		0.86648	913.84470	0.91384	866.475		16.13	0.79	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Put	119.47540		0.11948	116.74470	0.11674	119.475		16.13	0.21	0.00	0	60.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Call	828.45970		0.82846	875.55840	0.87556	828.460		16.14	0.78	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Put	131.45970		0.13146	128.45840	0.12846	131.460		16.14	0.22	0.00	0	2,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	807.18850		0.80719	852.98040	0.85298	807.189		16.21	0.77	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.31	Call	786.28170		0.78628	831.06440	0.83106	786.282		16.27	0.76	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.36	Put	165.26000		0.16526	159.40540	0.15941	165.260		16.38	0.26	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.38	Call	738.94190		0.73894	782.96220	0.78296	738.942		16.42	0.73	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	725.79020		0.72579	769.58310	0.76958	725.790		16.47	0.72	0.00	0	1,300.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Put	178.79020	0.17879	172.48310	0.17248	178.790	16.47	0.28	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	699.98570	0.69999	743.31110	0.74331	699.986	16.55	0.71	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	662.53610	0.66254	705.12960	0.70513	662.536	16.69	0.69	0.00	0	14,950.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Put	215.53610	0.21554	208.02960	0.20803	215.536	16.69	0.31	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.52	Call	650.38910	0.65039	692.72860	0.69273	650.389	16.73	0.68	0.00	0	5,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.59	Call	609.18890	0.60919	650.61920	0.65062	609.189	16.88	0.65	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	603.47080	0.60347	644.76870	0.64477	603.471	16.90	0.65	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Put	256.47080	0.25647	247.66870	0.24767	256.471	16.90	0.35	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.62	Put	265.15940	0.26516	256.08540	0.25609	265.159	16.95	0.36	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.63	Put	269.56610	0.26957	260.35490	0.26035	269.566	16.97	0.36	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.64	Put	274.01180	0.27401	264.66720	0.26467	274.012	16.99	0.37	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.65	Put	278.50120	0.27850	269.01780	0.26902	278.501	17.01	0.37	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	570.03190	0.57003	610.50900	0.61051	570.032	17.03	0.62	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.68	Put	292.21690	0.29222	282.31480	0.28231	292.217	17.08	0.38	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Call	538.07610	0.53808	577.70710	0.57771	538.076	17.16	0.60	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Put	311.07610	0.31108	300.60710	0.30061	311.076	17.16	0.40	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.80	Put	350.74010	0.35074	339.10320	0.33910	350.740	17.34	0.43	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.83	Call	483.27070	0.48327	521.28820	0.52129	483.271	17.40	0.56	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Call	446.40620	0.44641	483.20780	0.48321	446.406	17.58	0.53	1,472,062.02	200	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Put	409.40620	0.40941	396.10780	0.39611	409.406	17.58	0.47	1,310,137.98	200	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	408.97650	0.40898	443.24060	0.44324	408.977	17.82	0.50	0.00	0	51,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.01	Put	468.10360	0.46810	452.08590	0.45209	468.104	17.85	0.51	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.05	Call	389.96990	0.38997	423.32900	0.42333	389.970	17.98	0.48	0.00	0	1,700.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.12	Put	537.82540	0.53783	519.81960	0.51982	537.825	18.20	0.55	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.20	Call	338.08140	0.33808	368.74640	0.36875	338.081	18.45	0.43	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.24	Call	325.46820	0.32547	355.42810	0.35543	325.468	18.57	0.41	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.28	Call	313.33980	0.31334	342.59870	0.34260	313.340	18.70	0.40	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.30	Call	307.45240	0.30745	336.36480	0.33636	307.452	18.76	0.40	55,821,014.20	10,000	0.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	287.74370	0.28774	315.45320	0.31545	287.744	18.98	0.38	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.40	Call	279.70780	0.27971	306.91140	0.30691	279.708	19.07	0.37	10,330,714.68	2,000	0.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	254.60320	0.25460	280.16160	0.28016	254.603	19.38	0.34	0.00	0	55,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Put	807.60320	0.80760	783.06160	0.78306	807.603	19.38	0.66	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.70	Call	211.67060	0.21167	233.88580	0.23389	211.671	20.02	0.29	0.00	0	4,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.75	Call	202.42910	0.20243	223.91250	0.22391	202.429	20.19	0.28	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	186.94690	0.18695	207.16740	0.20717	186.947	20.49	0.26	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	166.97080	0.16697	185.48170	0.18548	166.971	20.93	0.23	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	162.72780	0.16273	180.86300	0.18086	162.728	21.03	0.23	0.00	0	111,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.30	Call	126.73200	0.12673	141.50420	0.14150	126.732	22.04	0.18	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.42	Call	114.98760	0.11499	128.70370	0.12870	114.988	22.43	0.17	0.00	0	11,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.57	Call	102.03400	0.10203	0.00000	0.00000	102.034	22.92	0.15	162,178,511.04	78,000	39,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	85.53500	0.08553	96.23130	0.09623	85.535	23.66	0.12	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			13.97290	13.97290	14.02310	14.02310		17.55	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	1.73420	0.00173	2.01720	0.00202	1.734	21.10	0.00	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	2.94690	0.00295	3.41450	0.00341	2.947	19.89	0.01	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 21/12/2015	Any day expiry	14.15	Call	393.57120	0.39357	427.74980	0.42775	393.571	18.16	0.46	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	49.75040	0.04975	55.52550	0.05553	49.750	32.01	0.06	0.00	0	300.00
\$ / R	On 13/01/2016	Any day expiry			14.03210	14.03210	14.08210	14.08210		17.88	0.00	0.00	0	2,650.00
\$ / R	On 27/01/2016	Any day expiry			14.06720	14.06720	14.11690	14.11690		17.90	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	16.56020	0.01656	17.80320	0.01780	16.560	17.00	0.03	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	1,220.73170	1.22073	1,270.67890	1.27068	1,220.732	16.00	0.83	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	1,112.44300	1.11244	1,161.98030	1.16198	1,112.443	16.07	0.79	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	13.50	Put	280.70610	0.28071	275.73630	0.27574	280.706	16.56	0.31	0.00	0	150.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	430.57350	0.43057	463.26360	0.46326	430.573	19.09	0.42	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	15.32	Call	253.35310	0.25335	276.13600	0.27614	253.353	21.45	0.26	0.00	0	150.00
\$ / R	On 12/02/2016	Any day expiry			14.10740	14.10740	14.15680	14.15680		18.06	0.00	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	16.04460	0.01604	17.23880	0.01724	16.045	17.35	0.03	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	285.47190	0.28547	308.79250	0.30879	285.472	21.53	0.27	0.00	0	1,000.00
\$ / R	On 19/02/2016	Any day expiry			14.12500	14.12500	14.17420	14.17420		18.17	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	712.49800	0.71250	751.55560	0.75156	712.498	17.61	0.57	0.00	0	3,600.00
\$ / R	On 25/02/2016	Any day expiry			14.14010	14.14010	14.18910	14.18910		18.16	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	27.01320	0.02701	28.64940	0.02865	27.013	17.07	0.04	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	13.50	Put	310.97990	0.31098	304.75090	0.30475	310.980	16.51	0.31	0.00	0	150.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	431.49390	0.43149	460.77910	0.46078	431.494	19.95	0.37	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	15.64	Call	283.92030	0.28392	306.21320	0.30621	283.920	22.03	0.26	0.00	0	150.00
\$ / R	On 11/03/2016	Any day expiry			14.17780	14.17780	14.22640	14.22640		18.28	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			14.18530	14.18530	14.23390	14.23390		18.25	0.00	31,094,177.60	2,192	63,507.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	12.22920	0.01223	13.56090	0.01356	12.229	18.40	0.02	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	23.02680	0.02303	24.60370	0.02460	23.027	17.35	0.03	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	24.81570	0.02482	26.45430	0.02645	24.816	17.28	0.04	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	33.26500	0.03326	35.15020	0.03515	33.265	17.03	0.05	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	34.73100	0.03473	36.65210	0.03665	34.731	16.99	0.05	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	38.92110	0.03892	40.93490	0.04093	38.921	16.89	0.05	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	41.17880	0.04118	43.23760	0.04324	41.179	16.84	0.06	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	44.16090	0.04416	46.27400	0.04627	44.161	16.78	0.06	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	51.39710	0.05140	53.61700	0.05362	51.397	16.64	0.07	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	62.91920	0.06292	65.25770	0.06526	62.919	16.45	0.08	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	1,726.94120	1.72694	1,777.95320	1.77795	1,726.941	16.08	0.88	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	116.00310	0.11600	118.30000	0.11830	116.003	15.84	0.14	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	1,510.05680	1.51006	1,560.87710	1.56088	1,510.057	15.76	0.85	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	157.41960	0.15742	156.56570	0.15657	157.420	15.90	0.18	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	195.53060	0.19553	193.99400	0.19399	195.531	16.05	0.21	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	1,209.40240	1.20940	1,255.92970	1.25593	1,209.402	16.14	0.76	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	242.49320	0.24249	240.06380	0.24006	242.493	16.20	0.25	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	982.97670	0.98298	1,024.32340	1.02432	982.977	16.56	0.68	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.63	Put	384.53530	0.38454	376.60720	0.37661	384.535	16.77	0.34	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	873.78860	0.87379	913.36420	0.91336	873.789	17.11	0.63	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	790.28230	0.79028	828.29860	0.82830	790.282	17.57	0.58	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	680.96920	0.68097	716.63330	0.71663	680.969	18.27	0.52	0.00	0	10,000.00

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	14.31	Call	644.70170	0.64470	679.52490	0.67952	644.702	18.52	0.50	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	581.80320	0.58180	614.77580	0.61478	581.803	19.00	0.46	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	554.56890	0.55457	586.67950	0.58668	554.569	19.23	0.44	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	509.88030	0.50988	540.49030	0.54049	509.880	19.64	0.41	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.03	Call	441.95640	0.44196	470.04360	0.47004	441.956	20.34	0.36	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	392.74030	0.39274	418.76200	0.41876	392.740	20.95	0.32	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	313.61240	0.31361	336.47810	0.33648	313.612	22.14	0.26	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	226.76460	0.22676	244.95170	0.24495	226.765	23.90	0.19	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	205.51830	0.20552	222.42690	0.22243	205.518	24.49	0.18	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	64.57780	0.06458	75.43330	0.07543	64.578	31.16	0.06	0.00	0	1,500.00
\$ / R	On 16/03/2016	Any day expiry			14.19030	14.19030	14.23890	14.23890		18.26	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	270.81160	0.27081	267.82690	0.26783	270.812	16.30	0.27	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	549.99270	0.54999	581.79700	0.58180	549.993	19.35	0.43	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			14.20790	14.20790	14.25630	14.25630		18.22	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	410.85970	0.41086	402.46440	0.40246	410.860	16.84	0.35	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	481.48580	0.48149	510.37610	0.51038	481.486	20.13	0.38	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			14.22300	14.22300	14.27120	14.27120		18.19	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	38.37150	0.03837	40.55900	0.04056	38.372	16.99	0.05	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	336.34770	0.33635	332.15460	0.33215	336.348	16.37	0.30	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	437.59230	0.43759	464.39300	0.46439	437.592	20.79	0.34	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	320.13750	0.32014	342.56850	0.34257	320.138	22.47	0.26	0.00	0	150.00
\$ / R	On 18/04/2016	Any day expiry			14.27430	14.27430	14.45980	14.45980		18.30	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	588.04870	0.58805	0.00000	0.00000	588.049	17.56	0.41	105,760,353.77	17,896	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	459.02930	0.45903	0.00000	0.00000	459.029	21.08	0.34	87,455,582.11	17,896	17,896.00
\$ / R	On 26/04/2016	Any day expiry			14.29520	14.29520	14.34310	14.34310		18.41	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	47.30390	0.04730	49.56360	0.04956	47.304	16.88	0.06	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	361.52230	0.36152	356.70320	0.35670	361.522	16.47	0.30	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	436.68310	0.43668	461.91260	0.46191	436.683	21.60	0.32	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	342.57480	0.34257	364.56860	0.36457	342.575	22.97	0.25	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry			14.37600	14.37600	14.42340	14.42340		18.59	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	57.13630	0.05714	59.23650	0.05924	57.136	16.80	0.06	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	383.92550	0.38393	378.08610	0.37809	383.926	16.52	0.30	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	436.61170	0.43661	460.94840	0.46095	436.612	22.40	0.29	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	361.40700	0.36141	383.11010	0.38311	361.407	23.57	0.24	0.00	0	150.00
\$ / R	On 06/06/2016	Any day expiry			14.40210	14.40210	14.44930	14.44930		18.55	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	94.54960	0.09455	96.73610	0.09674	94.550	16.39	0.10	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	582.85630	0.58286	610.75530	0.61076	582.856	20.87	0.37	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			14.40990	14.40990	14.45710	14.45710		18.55	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			14.42030	14.42030	14.46740	14.46740		18.54	0.00	14,420,300.00	1,000	29,726.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	93.02690	0.09303	95.19340	0.09519	93.027	16.41	0.09	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	201.15670	0.20116	202.18670	0.20219	201.157	15.76	0.18	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	222.75100	0.22275	219.79000	0.21979	222.751	15.80	0.20	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	283.58040	0.28358	279.48460	0.27948	283.580	16.07	0.23	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	392.19440	0.39219	386.18800	0.38619	392.194	16.47	0.29	0.00	0	545.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	404.20500	0.40420	397.98970	0.39799	404.205	16.51	0.30	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	729.39220	0.72939	760.29070	0.76029	729.392	19.70	0.45	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	460.53810	0.46054	485.13220	0.48513	460.538	22.47	0.30	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	418.46200	0.41846	441.73630	0.44174	418.462	23.07	0.27	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.81	Call	384.34940	0.38435	406.49320	0.40649	384.349	23.63	0.25	0.00	0	2,310.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	371.07350	0.37107	392.76380	0.39276	371.073	23.88	0.24	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	357.52220	0.35752	378.73420	0.37873	357.522	24.14	0.23	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	316.07730	0.31608	332.80670	0.33281	316.077	27.83	0.19	0.00	0	6,600.00
\$ / R	On 28/06/2016	Any day expiry			14.45950	14.45950	14.50630	14.50630		18.63	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	65.76910	0.06577	67.76590	0.06777	65.769	16.66	0.07	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	400.76260	0.40076	394.51040	0.39451	400.763	16.48	0.29	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	440.30820	0.44031	463.68580	0.46369	440.308	23.15	0.27	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	390.58040	0.39058	412.47770	0.41248	390.580	23.98	0.24	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry			14.53810	14.53810	14.58380	14.58380		18.82	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	72.95630	0.07296	74.89090	0.07489	72.956	16.55	0.07	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	414.53700	0.41454	407.35260	0.40735	414.537	16.47	0.28	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	442.57830	0.44258	464.66840	0.46467	442.578	23.97	0.26	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	409.03490	0.40903	430.19530	0.43020	409.035	24.58	0.24	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			14.57930	14.57930	14.62420	14.62420		18.90	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	194.77160	0.19477	195.88250	0.19588	194.772	16.10	0.16	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	744.82300	0.74482	771.84750	0.77185	744.823	20.77	0.41	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			14.62060	14.62060	14.66460	14.66460		18.89	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	80.40420	0.08040	83.26380	0.08326	80.404	16.48	0.07	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	426.61660	0.42662	418.79560	0.41880	426.617	16.46	0.28	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	459.50740	0.45951	473.10190	0.47310	459.507	25.15	0.25	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	453.14090	0.45314	466.85210	0.46685	453.141	25.93	0.24	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			14.65090	14.65090	14.69430	14.69430		18.96	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	13.50	Put	429.73360	0.42973	421.37100	0.42137	429.734	16.43	0.28	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	473.61120	0.47361	490.81840	0.49082	473.611	25.05	0.25	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.80	Call	471.83860	0.47184	489.05810	0.48906	471.839	25.25	0.25	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry			14.65640	14.65640	14.69970	14.69970		18.96	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	553.74370	0.55374	543.49420	0.54349	553.744	16.90	0.32	0.00	0	50,000.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	515.19950	0.51520	536.56110	0.53656	515.199	24.02	0.28	0.00	0	50,000.00
\$ / R	On 15/09/2016	Any day expiry			14.67560	14.67560	14.71860	14.71860		19.05	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			14.68660	14.68660	14.72930	14.72930		19.03	0.00	0.00	0	3,124.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	497.89080	0.49789	514.97990	0.51498	497.891	24.75	0.26	0.00	0	10,000.00
\$ / R	On 28/09/2016	Any day expiry			14.71140	14.71140	14.75360	14.75360		19.03	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	87.26300	0.08726	89.17840	0.08918	87.263	16.38	0.08	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	436.18510	0.43619	427.57750	0.42758	436.185	16.40	0.27	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	502.54710	0.50255	519.48740	0.51949	502.547	26.51	0.25	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	499.64230	0.49964	516.64150	0.51664	499.642	27.04	0.24	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			14.79120	14.79120	14.83340	14.83340		19.26	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	92.60150	0.09260	95.76120	0.09576	92.601	16.30	0.08	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	449.09620	0.44910	440.60520	0.44061	449.096	16.48	0.27	0.00	0	150.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	539.26750	0.53927	557.06800	0.55707	539.268	27.72	0.25	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	538.16890	0.53817	556.02520	0.55603	538.169	27.97	0.24	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			14.88660	14.88660	14.92920	14.92920		19.49	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	99.24880	0.09925	101.99510	0.10200	99.249	16.26	0.08	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	461.13020	0.46113	452.54630	0.45255	461.130	16.54	0.26	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	572.44970	0.57245	598.64510	0.59865	572.450	28.83	0.24	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			14.93290	14.93290	14.97560	14.97560		19.58	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.94730	14.94730	14.99010	14.99010		19.59	0.00	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	103.42700	0.10343	104.30370	0.10430	103.427	16.24	0.08	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	470.57620	0.47058	463.21140	0.46321	470.576	16.62	0.26	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	539.51920	0.53952	572.36810	0.57237	539.519	28.25	0.23	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	530.77360	0.53077	563.33570	0.56334	530.774	28.25	0.23	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future			15.19020	15.19020	15.23390	15.23390		20.00	0.00	0.00	0	0.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			13.94700	13.94700	13.99710	13.99710		17.67	0.00	2,538,354.00	182	568.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			14.18530	14.18530	14.23390	14.23390		18.25	0.00	354,632.50	25	219.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			14.42030	14.42030	14.46740	14.46740		18.54	0.00	72,101.50	5	119.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.68660	14.68660	14.72930	14.72930		19.03	0.00	0.00	0	0.00
£ / R	On 11/12/2015	Foreign Exchange Future			21.19650	21.19650	21.21770	21.21770		17.24	0.00	28,042,969.50	1,323	32,243.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	13.84020	0.01384	14.59390	0.01459	13.840	19.44	0.02	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	1,869.51420	1.86951	1,891.54870	1.89155	1,869.514	16.20	0.90	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.00	Call	1,369.63420	1.36963	1,392.25270	1.39225	1,369.634	16.33	0.80	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.12	Put	201.61970	0.20162	203.11620	0.20312	201.620	16.36	0.22	0.00	0	12,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.23	Put	231.99900	0.23200	233.55040	0.23355	231.999	16.43	0.25	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	1,129.22300	1.12922	1,152.00070	1.15200	1,129.223	16.52	0.73	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.75	Put	420.12530	0.42013	421.52090	0.42152	420.125	16.87	0.37	0.00	0	6,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	855.28060	0.85528	877.85660	0.87786	855.281	16.88	0.62	0.00	0	18,900.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.81	Put	446.41210	0.44641	447.73800	0.44774	446.412	16.92	0.39	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.20	Put	640.21590	0.64022	640.78100	0.64078	640.216	17.24	0.49	0.00	0	3,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.35	Call	575.92000	0.57592	597.43040	0.59743	575.920	17.49	0.48	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	520.47530	0.52048	541.66800	0.54167	520.475	17.73	0.44	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.82	Call	418.52920	0.41853	438.85650	0.43886	418.529	18.25	0.37	0.00	0	10,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	23.20	Call	162.34000	0.16234	177.99630	0.17800	162.340	20.43	0.17	0.00	0	10,000.00
£ / R	On 14/03/2016	Foreign Exchange Future			21.55120	21.55120	21.57090	21.57090		17.07	0.00	0.00	0	3,188.00
£ / R	On 13/06/2016	Foreign Exchange Future			21.90070	21.90070	21.91860	21.91860		17.29	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry			22.29560	22.29560	22.29560	22.29560		17.74	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	915.05140	0.91505	916.98760	0.91699	915.051	16.63	0.35	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	777.57060	0.77757	779.99020	0.77999	777.571	22.59	0.29	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			22.30060	22.30060	22.31220	22.31220		17.52	0.00	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.11713	0.11713	0.11707	0.11707		17.45	0.00	0.00	0	8,134.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.11940	0.11940	0.11933	0.11933		15.86	0.00	0.00	0	106.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.12165	0.12165	0.12157	0.12157		16.72	0.00	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 26/10/2015	Any day expiry			15.60600		15.60600		15.55870	15.55870		16.89	0.00	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	730.08630		0.73009		696.72430	0.69672	730.086	16.09	0.87	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	44.08630		0.04409		58.02430	0.05802	44.086	16.09	0.13	0.00	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			15.74520		15.74520		15.69640	15.69640		17.29	0.00	175,196,840.40	11,127	84,404.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	5.13650		0.00514		6.98330	0.00698	5.136	19.09	0.01	0.00	0	6,877.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.85	Put	18.91930		0.01892		24.66380	0.02466	18.919	16.98	0.04	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	20.50250		0.02050		26.64600	0.02665	20.503	16.85	0.04	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.03	Put	25.24920		0.02525		32.54930	0.03255	25.249	16.51	0.05	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	41.51970		0.04152		53.58430	0.05358	41.520	16.07	0.08	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.04	Put	172.02450		0.17202		200.97690	0.20098	172.025	16.26	0.25	0.00	0	50,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.78	Call	460.71510		0.46072		457.58260	0.45758	460.715	17.36	0.50	0.00	0	6,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	239.58640		0.23959		243.99520	0.24400	239.586	18.98	0.30	0.00	0	6,877.00
€ / R	On 25/01/2016	Any day expiry			15.89080		15.89080		15.84150	15.84150		17.28	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	1,217.05850		1.21706		1,193.53980	1.19354	1,217.059	15.87	0.79	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	1,164.65340		1.16465		1,142.39030	1.14239	1,164.653	15.89	0.77	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			16.04590		16.04590		15.99490	15.99490		17.52	0.00	978,799.90	61	28,117.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	23.49780		0.02350		30.43610	0.03044	23.498	17.10	0.03	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	28.83400		0.02883		36.73880	0.03674	28.834	16.95	0.04	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	66.32200		0.06632		79.36490	0.07936	66.322	16.26	0.08	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	82.27550		0.08228		96.98800	0.09699	82.275	16.07	0.10	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	162.39350		0.16239		185.61390	0.18561	162.394	15.70	0.17	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	1,381.33100		1.38133		1,357.96330	1.35796	1,381.331	15.85	0.77	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	252.35930		0.25236		280.84460	0.28084	252.359	15.87	0.24	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	396.45740		0.39646		433.65750	0.43366	396.457	16.24	0.33	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	789.88710		0.78989		783.89280	0.78389	789.887	17.33	0.54	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	711.23260		0.71123		707.58990	0.70759	711.233	17.72	0.50	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	658.05330		0.65805		655.81790	0.65582	658.053	18.01	0.47	0.00	0	36,640.00
€ / R	On 13/06/2016	Foreign Exchange Future			16.34610		16.34610		16.29350	16.29350		17.84	0.00	0.00	0	250.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	150.50580		0.15051		167.62230	0.16762	150.506	15.91	0.13	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,125.18650		1.12519		1,115.11470	1.11511	1,125.186	17.08	0.59	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.69140		16.69140		16.63500	16.63500		18.08	0.00	0.00	0	0.00
€ / R	On 19/12/2016	Foreign Exchange Future			17.01630		17.01630		16.96090	16.96090		18.59	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			465.75300		465.75300		464.52300	464.52300			0.00	0.00	0	3.00
AL37	On 04/02/2016	Index Future			473.50200		473.50200		472.26100	472.26100			0.00	0.00	0	0.00
AL7T	On 05/11/2015	Index Future			547.83200		547.83200		545.34500	545.34500			0.00	0.00	0	1.00
AL7T	On 04/02/2016	Index Future			556.94700		556.94700		554.42900	554.42900			0.00	0.00	0	0.00
ALBI	On 05/11/2015	Index Future			500.66900		500.66900		498.27100	498.27100			0.00	0.00	0	459.00
ALBI	On 04/02/2016	Index Future			508.99900		508.99900		506.57000	506.57000			0.00	0.00	0	146.00

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 05/05/2016	Index Future			518.01400		518.01400		515.54000	515.54000			0.00	0.00	0	0.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.77740		9.77740		9.83790	9.83790		11.80	0.00	9,777,400.00	1,000	9,683.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	39.82800		0.03983		37.00400	0.03700	39.828	11.44	0.15	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	298.55140		0.29855		347.53670	0.34754	298.551	11.66	0.65	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	81.08720		0.08109		102.59700	0.10260	81.087	13.42	0.25	0.00	0	201.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.89890		9.89890		9.95950	9.95950		13.63	0.00	4,949,450.00	500	4,721.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			10.02340		10.02340		10.08370	10.08370		14.58	0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			10.17060		10.17060		10.22900	10.22900		15.28	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			10.55290		10.55290		10.57980	10.57980		14.84	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			10.72930		10.72930		10.75490	10.75490		15.81	0.00	0.00	0	0.00
CHF / R	On 11/12/2015	Foreign Exchange Future			14.41650		14.41650		14.39130	14.39130		17.11	0.00	0.00	0	7,276.00
CHF / R	On 14/03/2016	Foreign Exchange Future			14.72190		14.72190		14.69440	14.69440		17.35	0.00	0.00	0	1,591.00
CNH / R	On 11/12/2015	Foreign Exchange Future			2.17520		2.17520		2.18060	2.18060		16.80	0.00	0.00	0	25,110.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.19370		2.19370		2.19880	2.19880		17.39	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future			2.11280		2.11280		2.10780	2.10780		20.55	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.15460		2.15460		2.14900	2.14900		19.05	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
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			9.87480		81.39130		9.94162	80.92241			0.00	0.00	0	6,441.00
ES33	On 04/02/2016	Bond Future			9.96520		82.74541		10.03398	82.27033			0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future			10.04383		80.42128		10.11488	79.93735			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

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
GOVI	On 05/11/2015	GOVI	497.22200		497.22200		495.00900	495.00900			0.00	0.00	0	449.00
GOVI	On 04/02/2016	GOVI	505.49400		505.49400		503.25400	503.25400			0.00	0.00	0	26.00
GOVI	On 05/05/2016	GOVI	514.44700		514.44700		512.16500	512.16500			0.00	0.00	0	0.00
I2025	On 05/11/2015	Bond Future	122.03148		122.03148		122.00581	122.00581			0.00	0.00	0	612.00
I2025	On 04/02/2016	Bond Future	122.85160		122.85160		122.82808	122.82808			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	101.81928		101.81928		102.09854	102.09854			0.00	0.00	0	0.00
I2033	On 04/02/2016	Bond Future	103.52168		103.52168		103.80775	103.80775			0.00	0.00	0	0.00
I2033	On 05/05/2016	Bond Future	104.37574		104.37574		104.66664	104.66664			0.00	0.00	0	0.00
I2038	On 05/11/2015	Bond Future	124.85053		124.85053		125.26192	125.26192			0.00	0.00	0	7,674.00
I2038	On 04/02/2016	Bond Future	125.56510		125.56510		125.98610	125.98610			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	124.28543		124.28543		124.66524	124.66524			0.00	38,652,768.73	311	6,943.00
I2046	On 04/02/2016	Bond Future	126.36370		126.36370		126.75209	126.75209			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	132.20384		132.20384		132.64889	132.64889			0.00	35,695,036.80	270	5,431.00
I2050	On 04/02/2016	Bond Future	132.88549		132.88549		133.34064	133.34064			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	230.42100		230.42100		230.56000	230.56000			0.00	0.00	0	969.00
IGOV	On 04/02/2016	Index Future	234.27300		234.27300		234.41900	234.41900			0.00	0.00	0	82.00
IGOV	On 05/05/2016	Index Future	238.44100		238.44100		238.58900	238.58900			0.00	0.00	0	0.00
ILBI	On 05/11/2015	Index Future	625.45800		625.45800		625.78600	625.78600			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future	636.12000		636.12000		636.45600	636.45600			0.00	0.00	0	163.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future	6.32000		93.68000		6.32000	93.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future	6.41000		93.59000		6.41000	93.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.48000		93.52000		6.48000	93.52000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future	6.59000		93.41000		6.59000	93.41000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future	6.67000		93.33000		6.67000	93.33000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	6.74000		93.26000		6.74000	93.26000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.03000		92.97000		7.03000	92.97000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.32000		92.68000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.47000		92.53000		7.47000	92.53000			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	7.79000		92.21000		7.79000	92.21000			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
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.92000		92.08000		7.92000	92.08000			0.00	0.00	0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future			0.13230		0.13230		0.13240	0.13240			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future			0.13070		0.13070		0.13200	0.13200			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future			0.13050		0.13050		0.13190	0.13190			0.00	0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.06820		0.06820		0.06840	0.06840			0.00	0.00	0	28,268.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.06490		0.06490		0.06510	0.06510			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.06200		0.06200		0.06220	0.06220			0.00	0.00	0	0.00
NZ\$ / R	On 19/10/2015	Any day expiry			8.87600		8.87600		8.89110	8.89110		12.90	0.00	0.00	0	0.00
NZ\$ / R	On 19/10/2015	Any day expiry	8.90	Put	111.18290		0.11118		110.43220	0.11043	111.183	12.90	0.53	0.00	0	12,000.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			8.92400		8.92400		8.93760	8.93760		11.70	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			9.01970		9.01970		9.03190	9.03190		13.69	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			9.11750		9.11750		9.12840	9.12840		14.55	0.00	0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.12890		1.12890		1.12140	1.12140			0.00	56,445.00	50	120.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.13120		1.13120		1.12370	1.12370			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.13350		1.13350		1.12620	1.12620			0.00	0.00	0	0.00
R186	On 05/11/2015	Bond Future			8.36474		119.31267		8.43650	118.74934		9.33	0.00	9,902,951.61	83	32,997.00
R186	On 05/11/2015	Bond Future	7.73	Call	89.76000		0.08976		64.05000	0.06405	89.760	9.00	0.06	0.00	0	169.00
R186	On 05/11/2015	Bond Future	7.75	Call	100.33000		0.10033		71.87000	0.07187	100.330	9.00	0.07	0.00	0	1,200.00
R186	On 05/11/2015	Bond Future	7.86	Call	181.36000		0.18136		133.09000	0.13309	181.360	9.04	0.11	0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.00	Call	352.93000		0.35293		267.00000	0.26700	352.930	9.08	0.20	0.00	0	200.00
R186	On 05/11/2015	Bond Future	8.22	Put	1,987.23000		1.98723		2,376.24000	2.37624	1,987.230	9.15	0.63	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	1,838.92000		1.83892		2,213.56000	2.21356	1,838.920	9.16	0.60	0.00	0	8,650.00
R186	On 05/11/2015	Bond Future	8.35	Put	1,394.87000		1.39487		1,719.10000	1.71910	1,394.870	9.19	0.51	0.00	0	9,430.00
R186	On 05/11/2015	Bond Future	8.35	Call	1,278.69000		1.27869		1,039.59000	1.03959	1,278.690	9.19	0.49	0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.45	Call	1,697.21000		1.69721		1,405.95000	1.40595	1,697.210	9.22	0.58	0.00	0	200.00
R186	On 05/11/2015	Bond Future	8.45	Put	1,028.32000		1.02832		1,300.39000	1.30039	1,028.320	9.22	0.42	0.00	0	6,308.00
R186	On 05/11/2015	Bond Future	8.50	Call	1,931.87000		1.93187		1,614.72000	1.61472	1,931.870	9.24	0.63	0.00	0	650.00
R186	On 05/11/2015	Bond Future	8.50	Put	873.18000		0.87318		1,119.36000	1.11936	873.180	9.24	0.37	0.00	0	4,666.00
R186	On 05/11/2015	Bond Future	8.55	Put	736.09000		0.73609		957.00000	0.95700	736.090	9.26	0.33	0.00	0	4,667.00
R186	On 05/11/2015	Bond Future	8.75	Put	344.09000		0.34409		475.47000	0.47547	344.090	9.33	0.18	0.00	0	10,200.00
R186	On 05/11/2015	Bond Future	8.85	Put	224.97000		0.22497		321.19000	0.32119	224.970	9.37	0.13	0.00	0	2,283.00
R186	On 05/11/2015	Bond Future	9.00	Put	112.22000		0.11222		168.70000	0.16870	112.220	9.44	0.07	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.42415		115.99996		8.49835	115.42960		9.41	0.00	0.00	0	5,365.00
R186	On 04/02/2016	Bond Future	8.75	Put	1,473.82000		1.47382		1,685.32000	1.68532	1,473.820	9.41	0.34	0.00	0	6,700.00
R186	On 05/05/2016	Bond Future			8.47014		118.05605		8.54726	117.47512		9.26	0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.51600		114.89358		8.59603	114.30309		9.41	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

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/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	293.44350		293.44350		293.38219	293.38219			0.00	0.00	0	927.00
R197	On 04/02/2016	Bond Future	291.99536		291.99536		291.93895	291.93895			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	238.19207		238.19207		238.14146	238.14146			0.00	0.00	0	54,082.00
R202	On 04/02/2016	Bond Future	238.79952		238.79952		238.75261	238.75261			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	8.21431	98.98869		8.29151	98.57842			7.48	0.00	0.00	0	14,033.00
R2023	On 04/02/2016	Bond Future	8.28702	100.63558		8.36755	100.22047			6.99	0.00	0.00	0	1,050.00
R2023	On 05/05/2016	Bond Future	8.33635	98.49020		8.42081	98.06729			7.27	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	7.17568	103.08090		7.24538	102.96089			1.88	0.00	0.00	0	15,930.00
R203	On 04/02/2016	Bond Future	7.25433	104.79586		7.33444	104.67593			1.22	0.00	0.00	0	0.00
R203	On 05/05/2016	Bond Future	7.26495	102.48326		7.36112	102.36072			1.49	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	8.77442	95.97238		8.84600	95.42460				0.00	0.00	0	9,973.00
R2030	On 04/02/2016	Bond Future	8.83546	93.56253		8.90913	93.00753				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	8.83381	95.90278		8.90534	95.31452				0.00	12,755,069.74	133	2,982.00
R2032	On 04/02/2016	Bond Future	8.89349	97.49830		8.96700	96.90223				0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future	8.94274	95.06893		9.01858	94.46186				0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 05/11/2015	Bond Future	8.98812	97.74259		9.04948	97.18880				0.00	0.00	0	49,825.00
R2037	On 04/02/2016	Bond Future	9.04620	95.11177		9.10915	94.55079				0.00	0.00	0	370.00
R2037	On 05/05/2016	Bond Future	9.09578	96.79830		9.16061	96.22688				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	7.56452	104.27860		7.63802	104.07679			3.26	0.00	71,952,234.00	690	24,711.00
R204	On 04/02/2016	Bond Future	7.64445	101.97712		7.72435	101.77405			2.70	0.00	0.00	0	0.00
R204	On 05/05/2016	Bond Future	7.69252	103.78451		7.78115	103.57733			2.88	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

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
R2044	On 05/11/2015	Bond Future			9.01172		99.73856		9.07302	99.13205			0.00	0.00	0	17,516.00
R2044	On 04/02/2016	Bond Future			9.06624		97.01567		9.12907	96.40121			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future			9.11269		98.73608		9.17732	98.11018			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			9.00221		99.05454		9.06352	98.43135			0.00	0.00	0	48,520.00
R2048	On 04/02/2016	Bond Future			9.05825		100.70252		9.12113	100.07091			0.00	0.00	0	3,750.00
R2048	On 05/05/2016	Bond Future			9.10088		98.05153		9.16550	97.40829			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			7.84760		100.21383		7.92045	99.96198		4.58	0.00	268,071,995.25	2,675	41,256.00
R207	On 05/11/2015	Bond Future	7.43	Call	102.04000		0.10204		73.97000	0.07397	102.040	4.47	0.15	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	143.68000		0.14368		106.05000	0.10605	143.680	4.48	0.19	0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.92732		98.23962		8.00495	97.98561		4.00	0.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	190.09000		0.19009		153.60000	0.15360	190.090	3.81	0.17	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	357.70000		0.35770		297.15000	0.29715	357.700	3.86	0.27	0.00	0	19.00
R207	On 05/05/2016	Bond Future			7.98757		99.98104		8.07142	99.72208		4.16	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	687.67000		0.68767		606.10000	0.60610	687.670	4.02	0.34	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.04943		98.14880		8.14008	97.88600		4.00	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			7.99472		95.38097		8.07221	95.05863		5.92	0.00	0.00	0	40,314.00
R208	On 05/11/2015	Bond Future	8.48	Put	105.82000		0.10582		157.87000	0.15787	105.820	5.99	0.12	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			8.06714		96.96780		8.14869	96.64204		5.25	0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future			8.12031		95.28470		8.20695	94.95273		5.55	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 05/11/2015	Bond Future			8.91140		75.87202		8.97771	75.37545		14.79	0.00	0.00	0	24,850.00
R209	On 05/11/2015	Bond Future	8.50	Call	319.44000		0.31944		250.39000	0.25039	319.440	14.42	0.18	0.00	0	900.00
R209	On 05/11/2015	Bond Future	9.00	Put	1,043.80000		1.04380		1,283.10000	1.28310	1,043.800	14.67	0.41	0.00	0	500.00
R209	On 05/11/2015	Bond Future	9.25	Put	451.40000		0.45140		590.07000	0.59007	451.400	14.79	0.22	0.00	0	900.00
R209	On 04/02/2016	Bond Future			8.96495		77.13431		9.03289	76.63098		14.62	0.00	0.00	0	400.00
R209	On 04/02/2016	Bond Future	9.52	Put	1,079.23000		1.07923		1,223.70000	1.22370	1,079.230	14.79	0.26	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			9.00923		75.35183		9.07908	74.83920		14.91	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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209/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	178.62090		178.62090		178.58335	178.58335			0.00	0.00	0	2,929.00
R210	On 04/02/2016	Bond Future	181.60757		181.60757		181.57292	181.57292			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	135.91146		135.91146		135.88556	135.88556			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future	136.49002		136.49002		136.46643	136.46643			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	140.91004		140.91004		140.96208	140.96208			0.00	0.00	0	928.00
R212	On 04/02/2016	Bond Future	141.40685		141.40685		141.46261	141.46261			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	8.79953	86.37926		8.87108	85.85036			12.72	0.00	0.00	0	21,426.00
R213	On 04/02/2016	Bond Future	8.86122	87.81632		8.93477	87.28039			12.47	0.00	0.00	0	700.00
R213	On 05/05/2016	Bond Future	8.90732	85.82405		8.98314	85.27821			12.75	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	8.95172	76.85649		9.01805	76.33202			15.44	0.00	0.00	0	11,693.00
R214	On 04/02/2016	Bond Future	9.00638	78.13518		9.07436	77.60350			15.29	0.00	0.00	0	4,620.00
R214	On 05/05/2016	Bond Future	9.04771	76.22477		9.11751	75.68339			15.58	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	24,619.03000	24,619.03000		24,622.04000	24,622.04000				0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future	9.71590	9.71590		9.77360	9.77360			14.06	0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future	9.85380	9.85380		9.91200	9.91200			51.09	0.00	0.00	0	720.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.56240	4.56240		4.53420	4.53420			15.45	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future	4.51430	4.51430		4.48440	4.48440			17.00	0.00	0.00	0	0.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.11530	1.11530		1.17710	1.17710				0.00	0.00	0	7,688.00
ZMW / R	On 14/03/2016	Foreign Exchange Future	1.08750	1.08750		1.14810	1.14810				0.00	0.00	0	1.00
<b>Total for Derivatives :</b>												<b>1,871,126,046.49</b>	<b>204,907</b>	<b>4137126.00</b>

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Grand Total:</b>											1,871,126,046.49	204,907	4137126.00