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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/10/2015

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
Derivatives													
\$ / R	On 06/10/2015	Any day expiry	13.59590	13.59590		13.62870	13.62870		19.04	0.00	40,787,700.00	3,000	0.00
\$ / R	On 07/10/2015	Any day expiry	13.59970	13.59970		13.62870	13.62870		19.36	0.00	0.00	0	0.00
\$ / R	On 07/10/2015	Any day expiry	13.77	Call	12.96250	0.01296	26.78890	0.02679	12.963	23.06	0.15	0	3,000.00
\$ / R	On 09/10/2015	Any day expiry	13.59970	13.59970		13.63070	13.63070		18.10	0.00	0.00	0	0.00
\$ / R	On 09/10/2015	Any day expiry	13.98	Call	10.85400	0.01085	15.35330	0.01535	10.854	22.20	0.09	0	5,000.00
\$ / R	On 12/10/2015	Any day expiry	13.60570	13.60570		13.63660	13.63660		15.95	0.00	0.00	0	0.00
\$ / R	On 12/10/2015	Any day expiry	14.05	Call	14.69160	0.01469	20.66160	0.02066	14.692	18.99	0.10	0	3,000.00
\$ / R	On 13/10/2015	Any day expiry	13.60770	13.60770		13.63860	13.63860		16.16	0.00	0.00	0	2,726.00
\$ / R	On 14/10/2015	Any day expiry	13.60970	13.60970		13.64060	13.64060		16.45	0.00	0.00	0	1,000.00
\$ / R	On 16/10/2015	Any day expiry	13.61360	13.61360		13.64500	13.64500		16.83	0.00	0.00	0	0.00
\$ / R	On 16/10/2015	Any day expiry	14.00	Call	44.42850	0.04443	49.68280	0.04968	44.429	19.00	0.19	0	3,000.00
\$ / R	On 20/10/2015	Any day expiry	13.62340	13.62340		13.65480	13.65480		16.54	0.00	0.00	0	600.00
\$ / R	On 20/10/2015	Any day expiry	13.31	Call	371.10350	0.37110	394.95650	0.39496	371.103	16.21	0.77	0	3,000.00
\$ / R	On 22/10/2015	Any day expiry	13.62830	13.62830		13.65970	13.65970		16.77	0.00	0.00	0	0.00
\$ / R	On 22/10/2015	Any day expiry	13.46	Call	282.93180	0.28293	300.97230	0.30097	282.932	16.52	0.65	0	3,000.00
\$ / R	On 28/10/2015	Any day expiry	13.64290	13.64290		13.67430	13.67430		16.94	0.00	0.00	0	351.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	0.02190	0.00002	0.01860	0.00002	0.022	25.89	0.00	0.00	0	300.00		
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	0.06180	0.00006	0.04840	0.00005	0.062	24.13	0.00	0.00	0	250.00		
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	267.53490	0.26753	283.67260	0.28367	267.535	16.79	0.57	0.00	0	250.00		
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	0.71910	0.00072	0.64740	0.00065	0.719	31.15	0.00	0.00	0	300.00		
\$ / R	On 30/10/2015	Any day expiry			13.64780	13.64780	13.67920	13.67920		17.05	0.00	0.00	0	0.00		
\$ / R	On 30/10/2015	Any day expiry	13.87	Put	379.63910	0.37964	357.10400	0.35710	379.639	17.99	0.63	0.00	0	13,360.00		
\$ / R	On 30/10/2015	Any day expiry	14.00	Call	122.85820	0.12286	129.84840	0.12985	122.858	18.54	0.30	0.00	0	13,360.00		
\$ / R	On 05/11/2015	Any day expiry			13.66250	13.66250	13.69390	13.69390		16.99	0.00	0.00	0	0.00		
\$ / R	On 05/11/2015	Any day expiry	12.72	Call	958.49850	0.95850	987.77210	0.98777	958.499	16.11	0.94	0.00	0	300.00		
\$ / R	On 05/11/2015	Any day expiry	13.00	Call	704.90010	0.70490	729.94930	0.72995	704.900	15.89	0.87	0.00	0	300.00		
\$ / R	On 05/11/2015	Any day expiry	13.70	Call	250.72240	0.25072	263.08380	0.26308	250.722	17.20	0.49	0.00	0	300.00		
\$ / R	On 05/11/2015	Any day expiry	13.70	Put	288.22240	0.28822	269.18380	0.26918	288.222	17.20	0.51	0.00	0	300.00		
\$ / R	On 10/11/2015	Any day expiry			13.67460	13.67460	13.70600	13.70600		17.11	0.00	0.00	0	0.00		
\$ / R	On 10/11/2015	Any day expiry	13.00	Put	50.56970	0.05057	44.27720	0.04428	50.570	15.76	0.14	0.00	0	10,000.00		
\$ / R	On 10/11/2015	Any day expiry	13.14	Put	79.52990	0.07953	71.00860	0.07101	79.530	16.03	0.20	0.00	0	8,000.00		
\$ / R	On 10/11/2015	Any day expiry	13.81	Call	234.88250	0.23488	246.05290	0.24605	234.883	17.54	0.44	0.00	0	10,000.00		
\$ / R	On 10/11/2015	Any day expiry	14.25	Call	120.79400	0.12079	126.27260	0.12627	120.794	19.26	0.25	0.00	0	20,000.00		
\$ / R	On 17/11/2015	Any day expiry			13.69100	13.69100	13.72250	13.72250		17.08	0.00	0.00	0	0.00		
\$ / R	On 17/11/2015	Any day expiry	13.15	Call	638.28600	0.63829	660.43140	0.66043	638.286	16.04	0.78	0.00	0	12,500.00		
\$ / R	On 17/11/2015	Any day expiry	13.40	Call	470.14540	0.47015	0.00000	0.00000	470.145	16.51	0.66	132,609,595.50	15,000	7,500.00		
\$ / R	On 18/11/2015	Any day expiry			13.69340	13.69340	13.72490	13.72490		17.12	0.00	0.00	0	0.00		
\$ / R	On 18/11/2015	Any day expiry	13.17	Call	628.77520	0.62878	650.52280	0.65052	628.775	16.12	0.77	0.00	0	6,000.00		
\$ / R	On 20/11/2015	Any day expiry			13.69810	13.69810	13.72960	13.72960		17.17	0.00	0.00	0	0.00		
\$ / R	On 20/11/2015	Any day expiry	13.14	Put	102.45360	0.10245	92.92290	0.09292	102.454	16.14	0.22	0.00	0	8,000.00		
\$ / R	On 20/11/2015	Any day expiry	13.75	Put	360.06250	0.36006	341.18810	0.34119	360.063	17.35	0.51	0.00	0	1,000.00		
\$ / R	On 24/11/2015	Any day expiry			13.70750	13.70750	13.73910	13.73910		17.08	0.00	0.00	0	0.00		
\$ / R	On 24/11/2015	Any day expiry	13.68	Call	355.07180	0.35507	368.80930	0.36881	355.072	17.05	0.53	0.00	0	9,000.00		
\$ / R	On 24/11/2015	Any day expiry	13.99	Call	242.05340	0.24205	251.62480	0.25162	242.053	18.09	0.39	0.00	0	5,000.00		
\$ / R	On 25/11/2015	Any day expiry			13.70980	13.70980	13.74140	13.74140		17.12	0.00	0.00	0	250.00		
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	0.46720	0.00047	0.43460	0.00043	0.467	21.93	0.00	0.00	0	300.00		
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	1.01420	0.00101	0.97370	0.00097	1.014	20.71	0.00	0.00	0	250.00		
\$ / R	On 25/11/2015	Any day expiry	12.63	Put	29.93490	0.02993	25.62680	0.02563	29.935	16.06	0.08	0.00	0	5,000.00		
\$ / R	On 25/11/2015	Any day expiry	12.85	Put	53.74040	0.05374	47.77590	0.04778	53.740	15.92	0.13	0.00	0	15,000.00		
\$ / R	On 25/11/2015	Any day expiry	12.93	Put	65.51590	0.06552	58.90920	0.05891	65.516	15.87	0.15	0.00	0	201.00		
\$ / R	On 25/11/2015	Any day expiry	13.03	Call	763.84910	0.76385	787.01150	0.78701	763.849	15.88	0.81	0.00	0	5,000.00		
\$ / R	On 25/11/2015	Any day expiry	13.03	Put	84.04910	0.08405	75.61150	0.07561	84.049	15.88	0.19	0.00	0	5,000.00		
\$ / R	On 25/11/2015	Any day expiry	13.24	Call	611.34940	0.61135	631.15260	0.63115	611.349	16.27	0.73	0.00	0	5,000.00		
\$ / R	On 25/11/2015	Any day expiry	13.25	Call	604.59990	0.60460	624.27490	0.62427	604.600	16.29	0.72	0.00	0	11,500.00		
\$ / R	On 25/11/2015	Any day expiry	13.25	Put	144.79990	0.14480	132.87490	0.13287	144.800	16.29	0.28	0.00	0	15,000.00		
\$ / R	On 25/11/2015	Any day expiry	13.33	Call	552.34600	0.55235	571.01480	0.57101	552.346	16.44	0.69	0.00	0	201.00		
\$ / R	On 25/11/2015	Any day expiry	13.33	Put	172.54600	0.17255	159.61480	0.15961	172.546	16.44	0.31	0.00	0	201.00		
\$ / R	On 25/11/2015	Any day expiry	13.43	Call	491.42890	0.49143	508.88880	0.50889	491.429	16.62	0.64	0.00	0	5,000.00		
\$ / R	On 25/11/2015	Any day expiry	13.65	Call	374.64980	0.37465	389.67380	0.38967	374.650	17.03	0.54	0.00	0	15,000.00		
\$ / R	On 25/11/2015	Any day expiry	13.73	Call	338.88570	0.33889	352.14210	0.35214	338.886	17.23	0.50	0.00	0	201.00		

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	293.06270	0.29306	304.20290	0.30420	293.063	17.64	0.45	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	16.34350	0.01634	14.98100	0.01498	16.343	32.76	0.03	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			13.74040	13.74040	13.77230	13.77230		17.20	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			13.74800	13.74800	13.77990	13.77990		17.25	0.00	585,981,004.00	42,623	744,859.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	2,799.47530	2.79948	2,831.37410	2.83137	2,799.475	20.44	1.00	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	1.47530	0.00148	1.47410	0.00147	1.475	20.44	0.00	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	2,749.59730	2.74960	2,781.50090	2.78150	2,749.597	20.25	1.00	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	2,550.39050	2.55039	2,582.16750	2.58217	2,550.390	19.64	0.99	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	2,351.56660	2.35157	2,383.27600	2.38328	2,351.567	19.04	0.99	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	5.30550	0.00531	5.01270	0.00501	5.305	18.43	0.01	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	5.41150	0.00541	5.11240	0.00511	5.411	18.40	0.01	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	7.13270	0.00713	6.73040	0.00673	7.133	17.98	0.02	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	7.86940	0.00787	7.42280	0.00742	7.869	17.83	0.02	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	9.57340	0.00957	9.02330	0.00902	9.573	17.53	0.02	104,328.06	344	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	11.63690	0.01164	10.96110	0.01096	11.637	17.23	0.03	394,509.90	1,030	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	1,613.57200	1.61357	1,644.55510	1.64456	1,613.572	16.77	0.96	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	16.50190	0.01650	15.52820	0.01553	16.502	16.68	0.04	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	1,565.15170	1.56515	1,596.03830	1.59604	1,565.152	16.62	0.96	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	1,280.76780	1.28077	1,308.54230	1.30854	1,280.768	16.00	0.92	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	38.15420	0.03815	32.39390	0.03239	38.154	15.98	0.09	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	1,217.11920	1.21712	1,243.20340	1.24320	1,217.119	15.98	0.91	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	1,208.10320	1.20810	1,234.13320	1.23413	1,208.103	15.98	0.91	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	1,190.13260	1.19013	1,216.05440	1.21605	1,190.133	15.98	0.91	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.70	Put	53.56450	0.05356	47.09160	0.04709	53.564	15.95	0.11	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.76	Put	61.53690	0.06154	54.80650	0.05481	61.537	15.94	0.13	0.00	0	402.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.77	Put	62.95380	0.06295	56.18290	0.05618	62.954	15.94	0.13	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	1,015.35750	1.01536	1,040.37180	1.04037	1,015.358	15.93	0.86	0.00	0	17,883.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Put	67.35750	0.06736	60.47180	0.06047	67.358	15.93	0.14	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.85	Put	75.23190	0.07523	68.17680	0.06818	75.232	15.92	0.15	0.00	0	8,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	931.80980	0.93181	956.51150	0.95651	931.810	15.91	0.84	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	83.80980	0.08381	76.61150	0.07661	83.810	15.91	0.16	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	851.21730	0.85122	875.71390	0.87571	851.217	15.88	0.81	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Put	103.21730	0.10322	95.81390	0.09581	103.217	15.88	0.19	0.00	0	54,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	114.11840	0.11412	106.65500	0.10665	114.118	15.87	0.21	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	775.79760	0.77580	798.26990	0.79827	775.798	15.97	0.77	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.15	Put	142.52240	0.14252	130.98690	0.13099	142.522	16.07	0.25	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	706.30750	0.70631	724.43730	0.72444	706.308	16.17	0.73	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Put	158.30750	0.15831	144.53730	0.14454	158.308	16.17	0.27	0.00	0	60.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Call	673.16930	0.67317	688.95980	0.68896	673.169	16.27	0.72	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Put	175.16930	0.17517	159.05980	0.15906	175.169	16.27	0.29	0.00	0	2,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	653.80470	0.65380	669.42980	0.66943	653.805	16.33	0.70	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.31	Call	634.83430	0.63483	650.30790	0.65031	634.834	16.38	0.69	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.36	Put	216.08880	0.21609	199.45020	0.19945	216.089	16.48	0.33	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.38	Call	592.09770	0.59210	607.28800	0.60729	592.098	16.52	0.66	0.00	0	12,000.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	580.27930		0.58028		595.40600	0.59541	580.279	16.56	0.66	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Put	232.27930		0.23228		215.50600	0.21551	232.279	16.56	0.34	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	557.17110		0.55717		572.18890	0.57219	557.171	16.64	0.64	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	523.81170		0.52381		538.71640	0.53872	523.812	16.76	0.61	0.00	0	14,950.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Put	275.81170		0.27581		258.81640	0.25882	275.812	16.76	0.39	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.52	Call	513.03660		0.51304		527.91860	0.52792	513.037	16.80	0.61	0.00	0	5,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.59	Call	476.67890		0.47668		491.51450	0.49151	476.679	16.94	0.58	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	471.65530		0.47166		486.48960	0.48649	471.655	16.96	0.57	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Put	323.65530		0.32366		306.58960	0.30659	323.655	16.96	0.43	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.62	Put	333.73450		0.33373		316.66730	0.31667	333.734	17.00	0.43	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.63	Put	338.83700		0.33884		321.77180	0.32177	338.837	17.01	0.44	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.64	Put	343.98120		0.34398		326.91920	0.32692	343.981	17.03	0.44	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.65	Put	349.16720		0.34917		332.10690	0.33211	349.167	17.05	0.45	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	442.39230		0.44239		457.23950	0.45724	442.392	17.07	0.55	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.68	Put	364.97100		0.36497		347.92890	0.34793	364.971	17.11	0.46	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Call	414.61750		0.41462		429.51190	0.42951	414.618	17.19	0.53	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Put	386.61750		0.38662		369.61190	0.36961	386.618	17.19	0.47	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.80	Put	433.26270		0.43326		414.93820	0.41494	433.263	17.41	0.51	0.00	0	11,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.83	Call	369.71860		0.36972		382.48990	0.38249	369.719	17.51	0.48	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Call	340.58410		0.34058		351.25090	0.35125	340.584	17.76	0.45	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Put	502.58410		0.50258		481.35090	0.48135	502.584	17.76	0.55	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	310.52870		0.31053		319.82330	0.31982	310.529	18.05	0.42	0.00	0	51,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.01	Put	569.35840		0.56936		546.68490	0.54668	569.358	18.08	0.58	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.05	Call	295.00270		0.29500		303.97240	0.30397	295.003	18.21	0.40	0.00	0	1,700.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.12	Put	646.59360		0.64659		623.23920	0.62324	646.594	18.43	0.62	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.20	Call	253.05170		0.25305		261.15520	0.26116	253.052	18.69	0.36	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.24	Call	242.95410		0.24295		250.85380	0.25085	242.954	18.81	0.34	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.28	Call	233.28030		0.23328		240.98600	0.24099	233.280	18.94	0.33	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	212.98940		0.21299		220.29080	0.22029	212.989	19.23	0.31	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	187.28950		0.18729		193.77190	0.19377	187.290	19.66	0.28	0.00	0	55,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Put	939.28950		0.93929		913.87190	0.91387	939.289	19.66	0.72	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.70	Call	154.96670		0.15497		159.87630	0.15988	154.967	20.36	0.23	0.00	0	4,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.75	Call	147.93980		0.14794		152.64000	0.15264	147.940	20.54	0.22	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	136.22570		0.13623		140.57810	0.14058	136.226	20.85	0.21	1,027,435.01	344	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	121.21640		0.12122		125.12710	0.12513	121.216	21.31	0.19	926,154.61	344	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	118.04280		0.11804		121.86160	0.12186	118.043	21.41	0.18	0.00	0	111,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.30	Call	91.07720		0.09108		94.40340	0.09440	91.077	22.44	0.14	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.42	Call	82.37040		0.08237		85.39190	0.08539	82.370	22.85	0.13	0.00	0	11,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.57	Call	72.91170		0.07291		75.38790	0.07539	72.912	23.35	0.11	0.00	0	39,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	60.95600		0.06096		62.74940	0.06275	60.956	24.12	0.10	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			13.77360		13.77360		13.80540	13.80540		17.27	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	1.68650		0.00169		1.63090	0.00163	1.687	20.52	0.00	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	3.02470		0.00302		2.87340	0.00287	3.025	19.34	0.01	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	302.36830		0.30237		311.22490	0.31122	302.368	18.37	0.39	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	17.87	Call	40.25440	0.04025	41.15810	0.04116	40.254	33.02	0.05	0.00	0	300.00
\$ / R	On 13/01/2016	Any day expiry			13.83180	13.83180	13.86330	13.86330		17.46	0.00	0.00	0	2,650.00
\$ / R	On 27/01/2016	Any day expiry			13.86610	13.86610	13.89770	13.89770		17.51	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	20.41520	0.02042	18.64420	0.01864	20.415	16.79	0.04	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	1,049.99160	1.04999	1,070.80760	1.07081	1,049.992	15.89	0.79	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	946.90730	0.94691	966.49600	0.96650	946.907	15.92	0.75	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	13.50	Put	345.39450	0.34539	327.32750	0.32733	345.394	16.72	0.37	0.00	0	150.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	347.24430	0.34724	354.41140	0.35441	347.244	19.25	0.36	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	15.32	Call	200.57880	0.20058	205.62180	0.20562	200.579	21.64	0.22	0.00	0	150.00
\$ / R	On 12/02/2016	Any day expiry			13.90520	13.90520	13.93690	13.93690		17.69	0.00	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	19.79810	0.01980	17.29650	0.01730	19.798	17.19	0.03	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	230.91890	0.23092	235.57550	0.23558	230.919	21.73	0.23	0.00	0	1,000.00
\$ / R	On 19/02/2016	Any day expiry			13.92230	13.92230	13.95410	13.95410		17.69	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	598.41770	0.59842	608.10160	0.60810	598.418	17.77	0.52	0.00	0	3,600.00
\$ / R	On 25/02/2016	Any day expiry			13.93700	13.93700	13.96880	13.96880		17.69	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	32.68770	0.03269	29.05770	0.02906	32.688	16.87	0.05	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	13.50	Put	379.44140	0.37944	358.59040	0.35859	379.441	16.75	0.36	0.00	0	150.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	357.00420	0.35700	362.88050	0.36288	357.004	20.14	0.33	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	15.64	Call	232.19330	0.23219	236.43960	0.23644	232.193	22.22	0.22	0.00	0	150.00
\$ / R	On 11/03/2016	Any day expiry			13.97370	13.97370	14.00560	14.00560		17.95	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			13.98110	13.98110	14.01290	14.01290		17.92	0.00	146,507,946.90	10,479	70,656.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	14.01680	0.01402	12.12800	0.01213	14.017	18.12	0.02	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	28.16100	0.02816	24.58090	0.02458	28.161	17.23	0.04	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	30.26790	0.03027	26.48020	0.02648	30.268	17.16	0.04	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	40.17960	0.04018	35.46300	0.03546	40.180	16.86	0.06	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	41.89280	0.04189	37.02220	0.03702	41.893	16.82	0.06	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	46.78120	0.04678	41.48520	0.04149	46.781	16.70	0.07	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	49.40990	0.04941	43.89010	0.04389	49.410	16.64	0.07	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	52.87970	0.05288	47.07090	0.04707	52.880	16.57	0.07	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	61.27900	0.06128	54.79690	0.05480	61.279	16.41	0.08	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	74.61190	0.07461	67.12670	0.06713	74.612	16.19	0.10	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	1,538.79670	1.53880	1,560.89100	1.56089	1,538.797	15.76	0.86	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	142.77110	0.14277	131.10660	0.13111	142.771	15.79	0.17	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	1,337.36900	1.33737	1,356.82750	1.35683	1,337.369	15.83	0.81	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	193.85780	0.19386	179.78980	0.17979	193.858	15.94	0.22	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	237.17270	0.23717	221.36010	0.22136	237.173	16.04	0.25	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	1,050.45210	1.05045	1,065.28020	1.06528	1,050.452	16.11	0.72	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	289.95460	0.28995	272.28860	0.27229	289.955	16.15	0.29	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	850.08700	0.85009	861.66720	0.86167	850.087	16.80	0.63	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.63	Put	459.70490	0.45970	438.90940	0.43891	459.705	17.00	0.39	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	750.89730	0.75090	761.06070	0.76106	750.897	17.32	0.58	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	675.55040	0.67555	684.72970	0.68473	675.550	17.77	0.53	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	578.15510	0.57816	585.96230	0.58596	578.155	18.45	0.47	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	546.30420	0.54630	553.66650	0.55367	546.304	18.71	0.45	0.00	0	43,156.00

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	14.50	Call	491.34400	0.49134	497.98550	0.49799	491.344	19.19	0.41	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	467.66160	0.46766	474.00600	0.47401	467.662	19.42	0.39	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	428.96590	0.42897	434.84040	0.43484	428.966	19.83	0.37	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.03	Call	370.60770	0.37061	375.78870	0.37579	370.608	20.55	0.32	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	328.62820	0.32863	333.35950	0.33336	328.628	21.16	0.29	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	260.84300	0.26084	264.72280	0.26472	260.843	22.34	0.23	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	188.38080	0.18838	191.36300	0.19136	188.381	24.15	0.17	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	170.79550	0.17080	173.58180	0.17358	170.795	24.75	0.15	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	49.06930	0.04907	49.82320	0.04982	49.069	31.00	0.04	0.00	0	1,500.00
\$ / R	On 16/03/2016	Any day expiry			13.98600	13.98600	14.01790	14.01790		17.94	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	323.75680	0.32376	305.11840	0.30512	323.757	16.30	0.31	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	464.31380	0.46431	470.50150	0.47050	464.314	19.54	0.39	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			14.00310	14.00310	14.03500	14.03500		17.90	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	488.27390	0.48827	466.00990	0.46601	488.274	17.08	0.40	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	406.72550	0.40673	412.00120	0.41200	406.726	20.34	0.34	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			14.01780	14.01780	14.04970	14.04970		17.88	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	46.06860	0.04607	40.74050	0.04074	46.069	16.83	0.06	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	406.04900	0.40605	384.44650	0.38445	406.049	16.63	0.35	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	370.48850	0.37049	375.09240	0.37509	370.488	21.01	0.31	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	269.36260	0.26936	272.89100	0.27289	269.363	22.69	0.23	0.00	0	150.00
\$ / R	On 18/04/2016	Any day expiry			14.06740	14.06740	14.09960	14.09960		17.96	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	677.62930	0.67763	654.99690	0.65500	677.629	17.76	0.45	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	391.94330	0.39194	397.26030	0.39726	391.943	21.28	0.30	0.00	0	17,896.00
\$ / R	On 26/04/2016	Any day expiry			14.08750	14.08750	14.11980	14.11980		18.06	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	55.55210	0.05555	50.96480	0.05096	55.552	16.67	0.07	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	424.16070	0.42416	405.50030	0.40550	424.161	16.53	0.34	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	372.11580	0.37212	378.09060	0.37809	372.116	21.75	0.28	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	291.00490	0.29100	296.02520	0.29603	291.005	23.14	0.22	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry			14.16530	14.16530	14.19800	14.19800		18.09	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	64.62090	0.06462	62.05420	0.06205	64.621	16.48	0.07	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	441.23970	0.44124	424.38430	0.42438	441.240	16.44	0.33	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	373.58840	0.37359	381.99500	0.38200	373.588	22.47	0.26	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	309.02340	0.30902	316.52140	0.31652	309.023	23.67	0.22	0.00	0	150.00
\$ / R	On 06/06/2016	Any day expiry			14.19040	14.19040	14.22330	14.22330		18.14	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	105.63220	0.10563	102.24930	0.10225	105.632	16.00	0.11	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	503.04550	0.50305	513.68420	0.51368	503.046	20.94	0.34	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			14.19790	14.19790	14.23080	14.23080		18.14	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			14.20790	14.20790	14.24090	14.24090		18.12	0.00	539,900.20	38	29,726.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	103.22180	0.10322	101.06650	0.10107	103.222	16.00	0.11	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	232.21530	0.23222	223.18440	0.22318	232.215	15.57	0.21	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	259.61750	0.25962	250.00460	0.25000	259.618	15.69	0.23	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	327.43480	0.32743	316.52840	0.31653	327.435	15.95	0.27	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	447.14730	0.44715	434.34200	0.43434	447.147	16.35	0.33	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	461.86170	0.46186	447.30800	0.44731	461.862	16.42	0.33	0.00	0	36,230.00

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	14.93	Call	632.82270	0.63282	645.57880	0.64558	632.823	19.75	0.41	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	395.43450	0.39543	405.50800	0.40551	395.434	22.51	0.27	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	359.04580	0.35905	368.55960	0.36856	359.046	23.13	0.24	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.81	Call	329.66420	0.32966	338.71540	0.33872	329.664	23.70	0.22	0.00	0	2,310.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	318.26120	0.31826	327.12970	0.32713	318.261	23.95	0.22	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	307.21020	0.30721	315.31900	0.31532	307.210	24.23	0.21	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	287.50930	0.28751	293.49050	0.29349	287.509	28.38	0.18	0.00	0	6,600.00
\$ / R	On 28/06/2016	Any day expiry	14.24560		14.24560	14.24560	14.27880	14.27880		18.19	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	71.71980	0.07172	71.77920	0.07178	71.720	16.22	0.08	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	454.94040	0.45494	441.91920	0.44192	454.940	16.34	0.32	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	378.63650	0.37864	389.21490	0.38921	378.637	23.18	0.25	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	335.69590	0.33570	345.77410	0.34577	335.696	24.02	0.22	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	14.32030		14.32030	14.32030	14.35380	14.35380		18.33	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	79.31090	0.07931	80.63390	0.08063	79.311	16.12	0.08	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	472.66470	0.47266	460.60510	0.46061	472.665	16.42	0.32	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	383.46490	0.38346	394.71300	0.39471	383.465	24.00	0.24	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	372.48000	0.37248	380.82020	0.38082	372.480	25.09	0.22	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry	14.35950		14.35950	14.35950	14.39300	14.39300		18.45	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	212.54970	0.21255	211.07500	0.21108	212.550	15.63	0.18	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	654.26390	0.65426	667.01950	0.66702	654.264	20.83	0.38	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry	14.39870		14.39870	14.39870	14.43220	14.43220		18.57	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	87.77410	0.08777	90.25370	0.09025	87.774	16.09	0.08	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	489.58810	0.48959	476.13300	0.47613	489.588	16.51	0.31	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	413.81750	0.41382	423.01320	0.42301	413.818	25.48	0.23	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	408.75960	0.40876	418.41800	0.41842	408.760	26.26	0.22	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry	14.42740		14.42740	14.42740	14.46090	14.46090		18.57	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	13.50	Put	494.03090	0.49403	480.26360	0.48026	494.031	16.51	0.31	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	434.12880	0.43413	443.76650	0.44377	434.129	25.54	0.24	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.80	Call	432.68350	0.43268	442.46000	0.44246	432.683	25.74	0.23	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry	14.43260		14.43260	14.43260	14.46610	14.46610		18.67	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	631.27810	0.63128	612.80310	0.61280	631.278	17.03	0.36	0.00	0	50,000.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	451.15460	0.45115	463.41940	0.46342	451.155	24.05	0.25	0.00	0	50,000.00
\$ / R	On 15/09/2016	Any day expiry	14.45090		14.45090	14.45090	14.48440	14.48440		18.67	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.46140		14.46140	14.46140	14.49490	14.49490		18.66	0.00	0.00	0	3,124.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	456.46800	0.45647	466.43270	0.46643	456.468	25.23	0.24	0.00	0	10,000.00
\$ / R	On 28/09/2016	Any day expiry	14.48490		14.48490	14.48490	14.51840	14.51840		18.77	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	94.24110	0.09424	99.21860	0.09922	94.241	15.95	0.08	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	503.88110	0.50388	489.16380	0.48916	503.881	16.54	0.30	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	458.59580	0.45860	473.98230	0.47398	458.596	26.89	0.23	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	456.17550	0.45618	472.06620	0.47207	456.176	27.40	0.23	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	14.56310		14.56310	14.56310	14.59770	14.59770		18.91	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	99.98470	0.09998	103.78280	0.10378	99.985	15.89	0.09	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	514.77270	0.51477	499.84590	0.49985	514.773	16.59	0.30	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	498.63820	0.49864	511.25760	0.51126	498.638	28.15	0.23	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	497.79840	0.49780	510.63580	0.51064	497.798	28.40	0.23	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			14.66050	14.66050	14.69460	14.69460		19.13	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	105.92810	0.10593	108.52830	0.10853	105.928	15.84	0.09	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	526.35340	0.52635	510.59820	0.51060	526.353	16.67	0.29	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	490.35720	0.49036	509.01520	0.50902	490.357	28.35	0.22	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			14.70780	14.70780	14.74160	14.74160		19.22	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.72250	14.72250	14.75630	14.75630		19.23	0.00	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	113.01670	0.11302	115.12410	0.11512	113.017	15.94	0.09	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	532.83870	0.53284	518.09990	0.51810	532.839	16.71	0.29	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	461.58000	0.46158	478.44240	0.47844	461.580	27.79	0.21	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	453.70380	0.45370	470.39230	0.47039	453.704	27.79	0.21	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.97050	14.97050	15.00290	15.00290		19.64	0.00	0.00	0	0.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			13.74800	13.74800	13.77990	13.77990		17.25	0.00	3,698,212.00	269	603.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			13.98110	13.98110	14.01290	14.01290		17.92	0.00	1,272,280.10	91	215.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			14.20790	14.20790	14.24090	14.24090		18.12	0.00	0.00	0	119.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.46140	14.46140	14.49490	14.49490		18.66	0.00	0.00	0	0.00
£ / R	On 11/12/2015	Foreign Exchange Future			20.90280	20.90280	20.89660	20.89660		16.70	0.00	11,517,442.80	551	33,481.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	12.75640	0.01276	14.63420	0.01463	12.756	18.41	0.02	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	1,593.56900	1.59357	1,595.55090	1.59555	1,593.569	15.79	0.87	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.00	Call	1,119.85390	1.11985	1,125.63460	1.12563	1,119.854	16.02	0.75	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.12	Put	253.85720	0.25386	266.49630	0.26650	253.857	16.11	0.28	0.00	0	12,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.23	Put	291.02860	0.29103	304.21040	0.30421	291.029	16.19	0.31	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	900.52830	0.90053	907.94610	0.90795	900.528	16.27	0.67	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.75	Put	512.54740	0.51255	527.35170	0.52735	512.547	16.58	0.44	0.00	0	6,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	655.38140	0.65538	664.01580	0.66402	655.381	16.60	0.55	0.00	0	18,900.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.81	Put	542.98090	0.54298	557.86860	0.55787	542.981	16.63	0.46	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.20	Put	774.37470	0.77437	789.31420	0.78931	774.375	17.21	0.56	0.00	0	3,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.35	Call	427.36730	0.42737	435.93950	0.43594	427.367	17.46	0.40	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	382.53630	0.38254	390.85940	0.39086	382.536	17.72	0.37	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.82	Call	301.69020	0.30169	309.29740	0.30930	301.690	18.26	0.30	0.00	0	10,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	23.20	Call	106.22100	0.10622	111.52500	0.11152	106.221	20.38	0.12	0.00	0	10,000.00
£ / R	On 14/03/2016	Foreign Exchange Future			21.24980	21.24980	21.24250	21.24250		16.62	0.00	0.00	0	3,208.00
£ / R	On 13/06/2016	Foreign Exchange Future			21.58700	21.58700	21.58100	21.58100		16.98	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	907.28080	0.90728	909.22740	0.90923	907.281	16.63	0.35	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	767.87230	0.76787	770.29980	0.77030	767.872	22.59	0.28	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			21.96730	21.96730	21.96140	21.96140		17.25	0.00	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.11446	0.11446	0.11467	0.11467		15.87	0.00	0.00	0	8,134.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.11668	0.11668	0.11688	0.11688		15.95	0.00	0.00	0	136.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.11885	0.11885	0.11906	0.11906		16.47	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		15.35910	15.35910		15.33090	15.33090		16.70	0.00	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	514.36660	0.51437	495.01080	0.49501	514.367	16.38	0.78	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	75.26660	0.07527	84.11080	0.08411	75.267	16.38	0.22	0.00	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future		15.49500	15.49500		15.46710	15.46710		17.11	0.00	166,168,380.00	10,724	80,496.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	6.61190	0.00661	6.33260	0.00633	6.612	18.88	0.01	0.00	0	6,877.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.85	Put	25.11910	0.02512	23.30420	0.02330	25.119	16.67	0.05	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	27.27090	0.02727	25.28100	0.02528	27.271	16.54	0.06	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.03	Put	35.49140	0.03549	34.51640	0.03452	35.491	16.37	0.07	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	62.93690	0.06294	62.63530	0.06264	62.937	16.29	0.12	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.04	Put	238.32440	0.23832	245.62010	0.24562	238.324	16.53	0.32	0.00	0	50,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.78	Call	341.97110	0.34197	331.09010	0.33109	341.971	17.75	0.42	0.00	0	6,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	170.95580	0.17096	165.80400	0.16580	170.956	19.47	0.24	0.00	0	6,877.00
€ / R	On 25/01/2016	Any day expiry		15.63770	15.63770		15.60880	15.60880		16.92	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	1,012.50780	1.01251	990.18500	0.99019	1,012.508	15.75	0.74	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	966.46550	0.96647	944.87720	0.94488	966.466	15.85	0.72	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future		15.78820	15.78820		15.75940	15.75940		17.05	0.00	1,026,233.00	65	28,132.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	30.32490	0.03032	29.20400	0.02920	30.325	17.03	0.04	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	36.85870	0.03686	35.71530	0.03572	36.859	16.84	0.05	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	81.94070	0.08194	81.19050	0.08119	81.941	16.03	0.10	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	100.88420	0.10088	100.45610	0.10046	100.884	15.80	0.12	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	204.68240	0.20468	207.24430	0.20724	204.682	15.66	0.21	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	1,176.66040	1.17666	1,153.17760	1.15318	1,176.660	15.71	0.73	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	308.19470	0.30819	314.14610	0.31415	308.195	15.74	0.28	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	486.70400	0.48670	497.71690	0.49772	486.704	16.42	0.38	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	652.44950	0.65245	641.60450	0.64160	652.449	17.44	0.49	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	584.27640	0.58428	575.30590	0.57531	584.276	17.82	0.45	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	538.23280	0.53823	530.57860	0.53058	538.233	18.11	0.42	0.00	0	36,640.00
€ / R	On 13/06/2016	Foreign Exchange Future		16.07740	16.07740		16.04990	16.04990		17.36	0.00	0.00	0	250.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	170.63850	0.17064	178.98640	0.17899	170.638	15.45	0.15	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	970.07930	0.97008	958.15320	0.95815	970.079	17.19	0.55	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future		16.40850	16.40850		16.38050	16.38050		17.76	0.00	0.00	0	0.00
€ / R	On 19/12/2016	Foreign Exchange Future		16.73370	16.73370		16.70350	16.70350		18.34	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap		100.03041	100.03041		99.98753	99.98753			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap		99.76377	99.76377		99.77885	99.77885			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		99.73969	99.73969		99.77150	99.77150			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		98.82699	98.82699		98.89295	98.89295			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		467.70200	467.70200		467.51800	467.51800			0.00	0.00	0	3.00

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
AL37	On 04/02/2016	Index Future			475.46800		475.46800		475.28600	475.28600			0.00	0.00	0	0.00
AL7T	On 05/11/2015	Index Future			551.84600		551.84600		551.46700	551.46700			0.00	0.00	0	1.00
AL7T	On 04/02/2016	Index Future			561.00900		561.00900		560.63000	560.63000			0.00	0.00	0	0.00
ALBI	On 05/11/2015	Index Future			504.44900		504.44900		504.11400	504.11400			0.00	0.00	0	459.00
ALBI	On 04/02/2016	Index Future			512.82500		512.82500		512.49000	512.49000			0.00	0.00	0	146.00
ALBI	On 05/05/2016	Index Future			521.89900		521.89900		521.55900	521.55900			0.00	0.00	0	0.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.77620		9.77620		9.72180	9.72180		11.28	0.00	195,524.00	20	9,703.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	35.54550		0.03555		43.52540	0.04353	35.546	11.32	0.14	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	286.78200		0.28678		252.18400	0.25218	286.782	11.29	0.66	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	71.40190		0.07140		62.78600	0.06279	71.402	13.09	0.23	0.00	0	201.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.89590		9.89590		9.84150	9.84150		13.19	0.00	1,979,180.00	200	4,784.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			10.01670		10.01670		9.96330	9.96330		14.34	0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			10.15700		10.15700		10.10360	10.10360		15.16	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			10.51230		10.51230		10.50930	10.50930		13.95	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			10.68680		10.68680		10.68280	10.68280		15.44	0.00	0.00	0	0.00
CHF / R	On 11/12/2015	Foreign Exchange Future			14.22600		14.22600		14.15820	14.15820		17.43	0.00	0.00	0	7,276.00
CHF / R	On 14/03/2016	Foreign Exchange Future			14.52370		14.52370		14.45560	14.45560		17.30	0.00	0.00	0	1,611.00
CNH / R	On 11/12/2015	Foreign Exchange Future			2.15040		2.15040		2.15490	2.15490		16.14	0.00	0.00	0	25,110.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.16900		2.16900		2.17330	2.17330		16.85	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future			2.08000		2.08000		2.07570	2.07570		20.33	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.12050		2.12050		2.11580	2.11580		18.80	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			9.76158		82.19538		9.77267	82.11608			0.00	0.00	0	6,561.00

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
ES33	On 04/02/2016	Bond Future		9.84860	83.56069		9.85992	83.48099			0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future		9.92365	81.25011		9.93529	81.16926			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		500.67300	500.67300		500.37900	500.37900			0.00	0.00	0	451.00
GOVI	On 04/02/2016	GOVI		508.98600	508.98600		508.69300	508.69300			0.00	0.00	0	26.00
GOVI	On 05/05/2016	GOVI		517.99100	517.99100		517.69500	517.69500			0.00	0.00	0	0.00
I2025	On 05/11/2015	Bond Future		122.18500	122.18500		122.15960	122.15960			0.00	0.00	0	612.00
I2025	On 04/02/2016	Bond Future		123.00419	123.00419		122.98003	122.98003			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		101.86209	101.86209		101.84061	101.84061			0.00	0.00	0	0.00
I2033	On 04/02/2016	Bond Future		103.56237	103.56237		103.54180	103.54180			0.00	0.00	0	0.00
I2033	On 05/05/2016	Bond Future		104.41615	104.41615		104.39557	104.39557			0.00	0.00	0	0.00
I2038	On 05/11/2015	Bond Future		125.34203	125.34203		125.09578	125.09578			0.00	0.00	0	7,604.00
I2038	On 04/02/2016	Bond Future		126.06135	126.06135		125.81283	125.81283			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		124.60939	124.60939		124.31178	124.31178			0.00	0.00	0	6,943.00
I2046	On 04/02/2016	Bond Future		126.68947	126.68947		126.38856	126.38856			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		132.26054	132.26054		132.23203	132.23203			0.00	0.00	0	5,431.00
I2050	On 04/02/2016	Bond Future		132.93967	132.93967		132.91226	132.91226			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		230.70600	230.70600		230.62800	230.62800			0.00	4,614,120.00	2	971.00
IGOV	On 04/02/2016	Index Future		234.55500	234.55500		234.47900	234.47900			0.00	0.00	0	82.00
IGOV	On 05/05/2016	Index Future		238.72400	238.72400		238.64700	238.64700			0.00	0.00	0	0.00
ILBI	On 05/11/2015	Index Future		625.93200	625.93200		625.74900	625.74900			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future		636.59600	636.59600		636.41200	636.41200			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		6.37000	93.63000		6.37000	93.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.43000	93.57000		6.43000	93.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future		6.50000	93.50000		6.50000	93.50000			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 17/02/2016		Jibar Tradeable Future	6.58000	93.42000		6.58000	93.42000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	6.65000	93.35000		6.65000	93.35000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	6.89000	93.11000		6.89000	93.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	7.14000	92.86000		7.14000	92.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future	7.27000	92.73000		7.27000	92.73000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017		Jibar Tradeable Future	7.44000	92.56000		7.44000	92.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017		Jibar Tradeable Future	7.59000	92.41000		7.59000	92.41000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017		Jibar Tradeable Future	7.72000	92.28000		7.72000	92.28000			0.00	0.00	0	0.00
KES / R	On 11/12/2015		Foreign Exchange Future	0.13170	0.13170		0.13170	0.13170			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016		Foreign Exchange Future	0.13150	0.13150		0.13120	0.13120			0.00	0.00	0	0.00
KES / R	On 13/06/2016		Foreign Exchange Future	0.13040	0.13040		0.13130	0.13130			0.00	0.00	0	0.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.06720	0.06720		0.06710	0.06710			0.00	0.00	0	28,268.00
NGN / R	On 14/03/2016		Foreign Exchange Future	0.06380	0.06380		0.06420	0.06420			0.00	0.00	0	0.00
NGN / R	On 13/06/2016		Foreign Exchange Future	0.06080	0.06080		0.06130	0.06130			0.00	0.00	0	0.00
NZ\$ / R	On 19/10/2015		Any day expiry	8.87820	8.87820		8.86480	8.86480		13.11	0.00	0.00	0	0.00
NZ\$ / R	On 19/10/2015	8.90	Put	100.86410	0.10086		108.07960	0.10808	100.864	13.38	0.53	0.00	0	12,000.00
NZ\$ / R	On 11/12/2015		Foreign Exchange Future	8.92540	8.92540		8.91240	8.91240		11.40	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016		Foreign Exchange Future	9.01950	9.01950		9.00670	9.00670		13.52	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016		Foreign Exchange Future	9.11350	9.11350		9.10090	9.10090		14.38	0.00	0.00	0	0.00
QUANTO € / \$	On 11/12/2015		Foreign Exchange Future	1.12710	1.12710		1.12240	1.12240			0.00	0.00	0	95.00
QUANTO € / \$	On 14/03/2016		Foreign Exchange Future	1.12930	1.12930		1.12460	1.12460			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016		Foreign Exchange Future	1.13160	1.13160		1.12700	1.12700			0.00	0.00	0	0.00
R186	On 05/11/2015		Bond Future	8.25190	120.20615		8.26270	120.12023		9.33	0.00	0.00	0	32,997.00
R186	On 05/11/2015	7.73	Call	129.37000	0.12937		129.95000	0.12995	129.370	9.00	0.09	0.00	0	169.00
R186	On 05/11/2015	7.75	Call	144.54000	0.14454		144.96000	0.14496	144.540	9.00	0.10	0.00	0	1,200.00
R186	On 05/11/2015	7.86	Call	259.21000	0.25921		258.03000	0.25803	259.210	9.04	0.16	0.00	0	674.00
R186	On 05/11/2015	8.00	Call	495.99000	0.49599		490.33000	0.49033	495.990	9.08	0.26	0.00	0	200.00
R186	On 05/11/2015	8.22	Put	1,390.50000	1.39050		1,456.93000	1.45693	1,390.500	9.15	0.53	0.00	0	1,090.00
R186	On 05/11/2015	8.25	Put	1,266.98000	1.26698		1,330.92000	1.33092	1,266.980	9.16	0.50	0.00	0	8,650.00
R186	On 05/11/2015	8.35	Call	1,686.25000	1.68625		1,655.28000	1.65528	1,686.250	9.19	0.60	0.00	0	843.00
R186	On 05/11/2015	8.35	Put	908.95000	0.90895		963.90000	0.96390	908.950	9.19	0.40	0.00	0	9,430.00
R186	On 05/11/2015	8.45	Call	2,192.15000	2.19215		2,151.61000	2.15161	2,192.150	9.22	0.69	0.00	0	200.00
R186	On 05/11/2015	8.45	Put	629.78000	0.62978		675.16000	0.67516	629.780	9.22	0.31	0.00	0	6,308.00
R186	On 05/11/2015	8.50	Call	2,469.37000	2.46937		2,424.04000	2.42404	2,469.370	9.24	0.74	0.00	0	650.00
R186	On 05/11/2015	8.50	Put	517.20000	0.51720		557.79000	0.55779	517.200	9.24	0.26	0.00	0	4,666.00
R186	On 05/11/2015	8.55	Put	421.06000	0.42106		456.99000	0.45699	421.060	9.26	0.23	0.00	0	4,667.00
R186	On 05/11/2015	8.75	Put	168.62000	0.16862		188.39000	0.18839	168.620	9.33	0.11	0.00	0	10,200.00
R186	On 05/11/2015	8.85	Put	101.23000	0.10123		114.99000	0.11499	101.230	9.37	0.07	0.00	0	2,283.00
R186	On 05/11/2015	9.00	Put	43.98000	0.04398		51.35000	0.05135	43.980	9.44	0.03	0.00	0	2,600.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 04/02/2016	Bond Future			8.30741		116.90520		8.31845	116.81917		9.41	0.00	0.00	0	5,365.00
R186	On 04/02/2016	Bond Future	8.75	Put	1,155.88000		1.15588	1,189.51000	1.18951	1,155.880		9.41	0.28	0.00	0	6,700.00
R186	On 05/05/2016	Bond Future			8.34908		118.97614	8.36050	118.88892			9.26	0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.39041		115.82868	8.40195	115.74233			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
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			293.56421		293.56421	293.50346	293.50346				0.00	0.00	0	927.00
R197	On 04/02/2016	Bond Future			292.10976		292.10976	292.05179	292.05179				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			238.29200		238.29200	238.24170	238.24170				0.00	0.00	0	54,082.00
R202	On 04/02/2016	Bond Future			238.89405		238.89405	238.84612	238.84612				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			8.09582		99.62262	8.10677	99.56382			7.48	0.00	0.00	0	14,033.00
R2023	On 04/02/2016	Bond Future			8.16335		101.27739	8.17461	101.21873			6.99	0.00	0.00	0	1,050.00
R2023	On 05/05/2016	Bond Future			8.20699		99.14243	8.21873	99.08301			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			7.08456		103.23808	7.09067	103.22753			1.88	0.00	0.00	0	15,930.00
R203	On 04/02/2016	Bond Future			7.14962		104.95291	7.15599	104.94335			1.22	0.00	0.00	0	0.00
R203	On 05/05/2016	Bond Future			7.14056		102.64207	7.14796	102.63262			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			8.66687		96.80397	8.67765	96.72015				0.00	0.00	0	9,973.00
R2030	On 04/02/2016	Bond Future			8.72475		94.40537	8.73574	94.32122				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			8.73647		96.71192	8.74218	96.66418				0.00	0.00	0	2,982.00
R2032	On 04/02/2016	Bond Future			8.79345		98.31838	8.79921	98.27088				0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future			8.83974		95.90259	8.84564	95.85455				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			8.88580		98.67740	8.89654	98.57860				0.00	0.00	0	49,825.00
R2037	On 04/02/2016	Bond Future			8.94116		96.05955	8.95210	95.96015				0.00	0.00	0	370.00
R2037	On 05/05/2016	Bond Future			8.98783		97.76192	8.99905	97.66105				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

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
R204	On 05/11/2015	Bond Future			7.45946		104.56792		7.47067	104.53700		3.26	0.00	0.00	0	24,711.00
R204	On 04/02/2016	Bond Future			7.53015		102.26851		7.54199	102.23828		2.70	0.00	0.00	0	0.00
R204	On 05/05/2016	Bond Future			7.56649		104.08003		7.57948	104.04952		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
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 05/11/2015	Bond Future			8.90952		100.76421		8.92022	100.65597			0.00	0.00	0	17,516.00
R2044	On 04/02/2016	Bond Future			8.96141		98.05583		8.97230	97.94690			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future			9.00509		99.79363		9.01625	99.68303			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			8.90502		100.05700		8.91068	99.99812			0.00	0.00	0	48,520.00
R2048	On 04/02/2016	Bond Future			8.95855		101.71904		8.96427	101.66021			0.00	0.00	0	3,750.00
R2048	On 05/05/2016	Bond Future			8.99862		99.08508		9.00446	99.02553			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			7.72801		100.62897		7.73910	100.59039		4.58	0.00	0.00	0	40,921.00
R207	On 05/11/2015	Bond Future	7.43	Call	154.03000		0.15403		152.07000	0.15207	154.030	4.47	0.21	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	213.72000		0.21372		210.40000	0.21040	213.720	4.48	0.27	0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.79968		98.65900		7.81125	98.62090		4.00	0.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	259.51000		0.25951		254.06000	0.25406	259.510	3.81	0.21	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	470.30000		0.47030		461.09000	0.46109	470.300	3.86	0.33	0.00	0	19.00
R207	On 05/05/2016	Bond Future			7.85028		100.40686		7.86266	100.36837		4.16	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	832.21000		0.83221		820.05000	0.82005	832.210	4.02	0.39	0.00	0	43.00
R207	On 04/08/2016	Bond Future			7.90103		98.58090		7.91374	98.54380		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			7.87585		95.87805		7.88683	95.83200		5.92	0.00	0.00	0	40,314.00
R208	On 05/11/2015	Bond Future	8.48	Put	44.11000		0.04411		50.53000	0.05053	44.110	5.99	0.06	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			7.94193		97.47063		7.95329	97.42488		5.25	0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future			7.98771		95.79550		7.99969	95.74921		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			8.80924		76.64694		8.81993	76.56528		14.79	0.00	0.00	0	24,850.00
R209	On 05/11/2015	Bond Future	8.50	Call	420.50000		0.42050		417.60000	0.41760	420.500	14.42	0.23	0.00	0	900.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 05/11/2015	Bond Future	9.00	Put	682.10000		0.68210		727.76000	0.72776	682.100	14.67	0.32	0.00	0	500.00
R209	On 05/11/2015	Bond Future	9.25	Put	252.67000		0.25267		277.80000	0.27780	252.670	14.79	0.15	0.00	0	900.00
R209	On 04/02/2016	Bond Future			8.86026		77.92007		8.87112	77.83798		14.62	0.00	0.00	0	400.00
R209	On 04/02/2016	Bond Future	9.52	Put	859.71000		0.85971		885.82000	0.88582	859.710	14.79	0.22	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			8.90181		76.15070		8.91294	76.06733		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
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			178.69509		178.69509		178.65771	178.65771			0.00	0.00	0	2,929.00
R210	On 04/02/2016	Bond Future			181.67765		181.67765		181.64223	181.64223			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			135.96243		135.96243		135.93673	135.93673			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future			136.53794		136.53794		136.51362	136.51362			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			140.84602		140.84602		141.02024	141.02024			0.00	0.00	0	928.00
R212	On 04/02/2016	Bond Future			141.33772		141.33772		141.51668	141.51668			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			8.70213		87.10679		8.70786	87.06374		12.72	0.00	0.00	0	21,426.00
R213	On 04/02/2016	Bond Future			8.76110		88.55362		8.76687	88.51088		12.47	0.00	0.00	0	700.00
R213	On 05/05/2016	Bond Future			8.80432		86.57357		8.81024	86.53024		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			8.84954		77.67622		8.86024	77.58970		15.44	0.00	77,676,220.00	1,000	14,693.00
R214	On 04/02/2016	Bond Future			8.90165		78.96643		8.91253	78.87938		15.29	0.00	0.00	0	4,620.00
R214	On 05/05/2016	Bond Future			8.94035		77.07006		8.95149	76.98164		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			24,252.16000		24,252.16000		24,262.01000	24,262.01000			0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future			9.63790		9.63790		9.66090	9.66090		13.85	0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future			9.77750		9.77750		9.79880	9.79880		14.45	0.00	156,440.00	16	720.00

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
TRY / R	On 11/12/2015		Foreign Exchange Future	4.53030	4.53030	4.52130	4.52130		14.39	0.00	0.00	0	0.00
TRY / R	On 14/03/2016		Foreign Exchange Future	4.48570	4.48570	4.47580	4.47580		16.46	0.00	0.00	0	0.00
ZMW / R	On 11/12/2015		Foreign Exchange Future	1.08980	1.08980	1.09450	1.09450			0.00	0.00	0	7,688.00
ZMW / R	On 14/03/2016		Foreign Exchange Future	1.06050	1.06050	1.06610	1.06610			0.00	0.00	0	1.00
Total for Derivatives :											1,177,182,606.07	86,140	4,179,397.00
Grand Total:											1,177,182,606.07	86,140	4,179,397.00