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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/10/2015

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 09/10/2015	Any day expiry	13.43590	13.43590	13.37710	13.37710		17.58	0.00	0.00	0	0.00
\$ / R	13.98	Call	0.43900	0.00044	1.01000	0.00101	0.439	30.36	0.01	0.00	0	5,000.00	
\$ / R		On 12/10/2015	Any day expiry	13.43590	13.43590	13.38230	13.38230		14.33	0.00	0.00	0	0.00
\$ / R	14.05	Call	1.88610	0.00189	2.03490	0.00203	1.886	20.32	0.02	0.00	0	3,000.00	
\$ / R		On 13/10/2015	Any day expiry	13.43590	13.43590	13.38400	13.38400		14.91	0.00	0.00	0	2,726.00
\$ / R		On 14/10/2015	Any day expiry	13.42900	13.42900	13.38520	13.38520		15.29	0.00	0.00	0	1,000.00
\$ / R		On 16/10/2015	Any day expiry	13.43360	13.43360	13.38750	13.38750		15.77	0.00	0.00	0	0.00
\$ / R	14.00	Call	13.05390	0.01305	14.25030	0.01425	13.054	19.32	0.08	0.00	0	3,000.00	
\$ / R		On 20/10/2015	Any day expiry	13.44290	13.44290	13.39360	13.39360		15.67	0.00	0.00	0	600.00
\$ / R	13.31	Call	226.48640	0.22649	205.93550	0.20594	226.486	15.59	0.64	0.00	0	3,000.00	
\$ / R		On 22/10/2015	Any day expiry	13.44750	13.44750	13.39880	13.39880		15.92	0.00	0.00	0	0.00
\$ / R	13.46	Call	161.62680	0.16163	151.07530	0.15108	161.627	15.96	0.49	0.00	0	3,000.00	
\$ / R		On 28/10/2015	Any day expiry	13.46140	13.46140	13.41450	13.41450		15.85	0.00	0.00	0	351.00
\$ / R	10.80	Put	0.01800	0.00002	0.02440	0.00002	0.018	25.39	0.00	0.00	0	300.00	
\$ / R	11.15	Put	0.06910	0.00007	0.09330	0.00009	0.069	23.94	0.00	0.00	0	250.00	
\$ / R	13.44	Call	209.80780	0.20981	197.41610	0.19742	209.808	15.84	0.52	0.00	0	8,000.00	

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 28/10/2015	Any day expiry	13.56	Call	160.32700	0.16033	152.73320	0.15273	160.327	16.32	0.43	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	0.87820	0.00088	0.70940	0.00071	0.878	35.15	0.00	0.00	0	300.00
\$ / R	On 30/10/2015	Any day expiry			13.46600	13.46600	13.41970	13.41970		15.96	0.00	0.00	0	0.00
\$ / R	On 30/10/2015	Any day expiry	13.87	Put	491.57290	0.49157	537.00350	0.53700	491.573	17.69	0.75	0.00	0	13,360.00
\$ / R	On 30/10/2015	Any day expiry	14.00	Call	65.21630	0.06522	65.85320	0.06585	65.216	18.22	0.20	0.00	0	13,360.00
\$ / R	On 05/11/2015	Any day expiry			13.47990	13.47990	13.43540	13.43540		16.03	0.00	0.00	0	0.00
\$ / R	On 05/11/2015	Any day expiry	12.72	Call	783.44570	0.78345	743.77660	0.74378	783.446	15.61	0.91	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.00	Call	541.13500	0.54114	511.26870	0.51127	541.135	15.32	0.81	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.70	Call	157.81940	0.15782	153.56410	0.15356	157.819	16.84	0.37	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.70	Put	377.91940	0.37792	418.16410	0.41816	377.919	16.84	0.63	0.00	0	300.00
\$ / R	On 10/11/2015	Any day expiry			13.49150	13.49150	13.44820	13.44820		15.94	0.00	0.00	0	0.00
\$ / R	On 10/11/2015	Any day expiry	13.00	Put	70.88010	0.07088	87.14050	0.08714	70.880	15.17	0.20	0.00	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	13.14	Put	108.91890	0.10892	130.06430	0.13006	108.919	15.38	0.28	0.00	0	8,000.00
\$ / R	On 10/11/2015	Any day expiry	13.81	Call	149.83070	0.14983	148.09560	0.14810	149.831	17.15	0.33	0.00	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	14.25	Call	70.50450	0.07050	73.09910	0.07310	70.504	18.90	0.18	0.00	0	20,000.00
\$ / R	On 17/11/2015	Any day expiry			13.50770	13.50770	13.46440	13.46440		16.03	0.00	0.00	0	0.00
\$ / R	On 17/11/2015	Any day expiry	13.15	Call	488.01210	0.48801	465.51460	0.46551	488.012	15.49	0.71	0.00	0	12,500.00
\$ / R	On 17/11/2015	Any day expiry	13.35	Call	366.04660	0.36605	349.92100	0.34992	366.047	15.80	0.60	0.00	0	5,000.00
\$ / R	On 17/11/2015	Any day expiry	13.40	Call	339.16930	0.33917	324.56510	0.32457	339.169	15.88	0.57	0.00	0	7,500.00
\$ / R	On 18/11/2015	Any day expiry			13.51010	13.51010	13.46670	13.46670		16.09	0.00	0.00	0	0.00
\$ / R	On 18/11/2015	Any day expiry	13.17	Call	480.39640	0.48040	458.29450	0.45829	480.396	15.58	0.70	0.00	0	6,000.00
\$ / R	On 18/11/2015	Any day expiry	13.35	Call	371.90840	0.37191	355.45650	0.35546	371.908	15.86	0.60	48,905,714.40	6,000	6,000.00
\$ / R	On 20/11/2015	Any day expiry			13.51470	13.51470	13.47130	13.47130		16.19	0.00	0.00	0	0.00
\$ / R	On 20/11/2015	Any day expiry	13.14	Put	136.28500	0.13629	156.19600	0.15620	136.285	15.64	0.29	0.00	0	8,000.00
\$ / R	On 20/11/2015	Any day expiry	13.75	Put	449.78400	0.44978	487.51700	0.48752	449.784	17.06	0.60	0.00	0	1,000.00
\$ / R	On 24/11/2015	Any day expiry			13.52400	13.52400	13.48060	13.48060		16.15	0.00	0.00	0	0.00
\$ / R	On 24/11/2015	Any day expiry	13.68	Call	254.18740	0.25419	246.23780	0.24624	254.187	16.76	0.44	0.00	0	9,000.00
\$ / R	On 24/11/2015	Any day expiry	13.99	Call	165.88750	0.16589	163.17600	0.16318	165.888	17.81	0.31	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry			13.52640	13.52640	13.48290	13.48290		16.20	0.00	231,308.80	17	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	0.49480	0.00049	0.61990	0.00062	0.495	21.35	0.00	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	1.03850	0.00104	1.25310	0.00125	1.038	19.96	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	12.63	Put	39.03700	0.03904	44.95120	0.04495	39.037	15.44	0.11	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	12.85	Put	69.03830	0.06904	79.53370	0.07953	69.038	15.21	0.17	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	12.93	Put	86.59800	0.08660	99.31480	0.09931	86.598	15.33	0.20	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Call	609.12230	0.60912	581.35220	0.58135	609.122	15.48	0.76	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Put	112.72230	0.11272	128.45220	0.12845	112.722	15.48	0.24	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.24	Call	470.18340	0.47018	449.26850	0.44927	470.183	15.80	0.66	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Call	464.13690	0.46414	443.55400	0.44355	464.137	15.82	0.65	0.00	0	11,500.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Put	187.73690	0.18774	210.65400	0.21065	187.737	15.82	0.35	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Call	417.65750	0.41766	399.73630	0.39974	417.658	15.94	0.61	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Put	221.25750	0.22126	246.83630	0.24684	221.258	15.94	0.39	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.43	Call	364.28840	0.36429	349.62120	0.34962	364.288	16.09	0.56	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.65	Call	270.23650	0.27024	261.33320	0.26133	270.237	16.71	0.45	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.73	Call	242.63260	0.24263	235.39030	0.23539	242.633	16.98	0.42	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	206.23810	0.20624	201.17220	0.20117	206.238	17.38	0.37	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	11.58200	0.01158	11.71330	0.01171	11.582	33.26	0.02	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			13.55670	13.55670	13.51300	13.51300		16.39	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			13.56370	13.56370	13.52040	13.52040		16.46	0.00	571,954,101.60	42,168	740,636.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	2,615.23840	2.61524	2,572.14400	2.57214	2,615.238	19.76	1.00	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	1.53840	0.00154	1.74400	0.00174	1.538	19.76	0.00	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	2,565.40750	2.56541	2,522.32250	2.52232	2,565.408	19.61	1.00	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	2,366.28780	2.36629	2,323.23910	2.32324	2,366.288	18.98	0.99	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	2,167.61270	2.16761	2,124.59360	2.12459	2,167.613	18.35	0.99	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	5.90290	0.00590	6.19750	0.00620	5.903	17.73	0.02	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	6.02500	0.00603	6.31980	0.00632	6.025	17.69	0.02	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	8.02330	0.00802	8.31040	0.00831	8.023	17.26	0.02	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	8.88510	0.00889	9.16510	0.00917	8.885	17.10	0.02	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	10.89070	0.01089	11.14850	0.01115	10.891	16.79	0.03	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	13.34050	0.01334	13.56300	0.01356	13.340	16.47	0.04	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	1,431.76170	1.43176	1,388.60250	1.38860	1,431.762	16.00	0.95	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	19.18570	0.01919	19.85970	0.01986	19.186	15.91	0.05	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	1,383.67250	1.38367	1,341.43420	1.34143	1,383.673	15.85	0.95	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	1,106.89360	1.10689	1,067.29910	1.06730	1,106.894	15.62	0.90	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	49.85600	0.04986	54.34470	0.05434	49.856	15.58	0.11	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	1,044.74460	1.04474	1,006.07370	1.00607	1,044.745	15.57	0.88	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	1,035.95740	1.03596	997.42750	0.99743	1,035.957	15.56	0.88	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	1,018.45180	1.01845	980.21520	0.98022	1,018.452	15.55	0.88	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.70	Put	68.72910	0.06873	75.42110	0.07542	68.729	15.47	0.15	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.76	Put	78.41230	0.07841	86.21460	0.08621	78.412	15.43	0.16	0.00	0	402.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.77	Put	80.12710	0.08013	88.12360	0.08812	80.127	15.42	0.17	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	849.15280	0.84915	814.45020	0.81445	849.153	15.40	0.82	0.00	0	17,883.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Put	85.45280	0.08545	94.05020	0.09405	85.453	15.40	0.18	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.85	Put	94.96640	0.09497	104.60000	0.10460	94.966	15.36	0.19	0.00	0	8,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	770.86920	0.77087	738.34820	0.73835	770.869	15.44	0.79	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	107.16920	0.10717	117.94820	0.11795	107.169	15.44	0.21	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	698.40590	0.69841	668.38880	0.66839	698.406	15.60	0.75	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Put	134.70590	0.13471	147.98880	0.14799	134.706	15.60	0.25	0.00	0	55,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	150.09340	0.15009	164.69780	0.16470	150.093	15.67	0.27	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	630.28760	0.63029	602.95080	0.60295	630.288	15.75	0.71	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.15	Put	184.20390	0.18420	201.55800	0.20156	184.204	15.83	0.31	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	566.65300	0.56665	542.11840	0.54212	566.653	15.91	0.67	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Put	202.95300	0.20295	221.71840	0.22172	202.953	15.91	0.33	0.00	0	60.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Call	536.54140	0.53654	513.43320	0.51343	536.541	15.99	0.65	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Put	222.84140	0.22284	243.03320	0.24303	222.841	15.99	0.35	0.00	0	2,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	519.02290	0.51902	496.77500	0.49678	519.023	16.04	0.64	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.31	Call	501.91520	0.50192	480.52670	0.48053	501.915	16.08	0.62	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.36	Put	270.61250	0.27061	293.95960	0.29396	270.613	16.16	0.40	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.38	Call	463.58860	0.46359	444.20680	0.44421	463.589	16.20	0.59	0.00	0	12,000.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	453.04770	0.45305	434.23510	0.43424	453.048	16.23	0.58	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Put	289.34770	0.28935	313.83510	0.31384	289.348	16.23	0.42	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	432.50070	0.43250	414.82210	0.41482	432.501	16.29	0.57	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	403.01850	0.40302	387.01420	0.38701	403.018	16.38	0.54	0.00	0	14,950.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Put	339.31850	0.33932	366.61420	0.36661	339.318	16.38	0.46	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.52	Call	393.54280	0.39354	378.66810	0.37867	393.543	16.42	0.53	0.00	0	5,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.59	Call	363.14140	0.36314	350.78320	0.35078	363.141	16.59	0.50	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	359.11870	0.35912	346.96470	0.34696	359.119	16.62	0.50	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Put	395.41870	0.39542	426.56470	0.42656	395.419	16.62	0.50	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.62	Put	407.49680	0.40750	439.04570	0.43905	407.497	16.68	0.51	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.63	Put	413.59930	0.41360	445.34690	0.44535	413.599	16.71	0.51	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.64	Put	419.74290	0.41974	451.68510	0.45169	419.743	16.74	0.52	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.65	Put	425.92740	0.42593	458.06450	0.45806	425.927	16.77	0.52	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	335.85230	0.33585	324.88260	0.32488	335.852	16.81	0.47	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.68	Put	444.72250	0.44472	477.43120	0.47743	444.723	16.87	0.53	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Call	314.03530	0.31404	304.17850	0.30418	314.035	16.99	0.45	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Put	470.33530	0.47034	503.77850	0.50378	470.335	16.99	0.55	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.80	Put	523.37800	0.52338	558.20780	0.55821	523.378	17.24	0.58	0.00	0	11,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.83	Call	277.56930	0.27757	269.58700	0.26959	277.569	17.34	0.41	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Call	253.72090	0.25372	246.96180	0.24696	253.721	17.59	0.38	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Put	600.02090	0.60002	636.56180	0.63656	600.021	17.59	0.62	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	229.35980	0.22936	223.84210	0.22384	229.360	17.87	0.35	0.00	0	51,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.01	Put	673.10540	0.67311	711.01750	0.71102	673.105	17.90	0.65	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.05	Call	216.87800	0.21688	211.98880	0.21199	216.878	18.02	0.33	0.00	0	1,700.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.12	Put	756.87580	0.75688	796.10230	0.79610	756.876	18.24	0.69	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.20	Call	183.51140	0.18351	180.27450	0.18027	183.511	18.49	0.29	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.24	Call	175.56170	0.17556	172.97410	0.17297	175.562	18.62	0.28	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.28	Call	168.21350	0.16821	166.01470	0.16601	168.213	18.75	0.27	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	153.08360	0.15308	151.50280	0.15150	153.084	19.07	0.25	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	133.91070	0.13391	133.07120	0.13307	133.911	19.53	0.22	0.00	0	55,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Put	1,070.21070	1.07021	1,112.67120	1.11267	1,070.211	19.53	0.78	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.70	Call	109.64250	0.10964	109.65600	0.10966	109.643	20.24	0.18	0.00	0	4,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.75	Call	104.42210	0.10442	104.60310	0.10460	104.422	20.42	0.17	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	95.76250	0.09576	96.20880	0.09621	95.763	20.73	0.16	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	84.65260	0.08465	85.24960	0.08525	84.653	21.19	0.14	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	82.29790	0.08230	82.93650	0.08294	82.298	21.29	0.14	0.00	0	111,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.30	Call	62.69570	0.06270	63.60790	0.06361	62.696	22.32	0.11	1,452,875.76	1,000	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.42	Call	56.52410	0.05652	57.49130	0.05749	56.524	22.73	0.10	0.00	0	11,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.57	Call	49.86660	0.04987	50.87290	0.05087	49.867	23.24	0.09	0.00	0	39,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	41.52500	0.04152	42.54670	0.04255	41.525	24.03	0.07	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			13.58830	13.58830	13.54550	13.54550		16.48	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	1.63480	0.00163	1.89540	0.00190	1.635	19.71	0.00	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	3.18440	0.00318	3.64270	0.00364	3.184	18.63	0.01	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	226.11270	0.22611	222.90190	0.22290	226.113	18.17	0.32	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	28.40200	0.02840	27.14800	0.02715	28.402	32.77	0.04	0.00	0	300.00
\$ / R	On 13/01/2016	Any day expiry			13.64620	13.64620	13.60310	13.60310		16.62	0.00	0.00	0	2,650.00
\$ / R	On 27/01/2016	Any day expiry			13.67960	13.67960	13.63650	13.63650		16.68	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	23.59260	0.02359	26.00130	0.02600	23.593	16.26	0.05	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	889.80360	0.88980	863.25630	0.86326	889.804	15.31	0.75	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	799.10900	0.79911	775.85440	0.77585	799.109	15.59	0.70	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	13.50	Put	404.82760	0.40483	433.87000	0.43387	404.828	16.37	0.42	0.00	0	150.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	272.84390	0.27284	272.15790	0.27216	272.844	19.01	0.31	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	15.32	Call	154.58440	0.15458	157.13150	0.15713	154.584	21.46	0.18	0.00	0	150.00
\$ / R	On 12/02/2016	Any day expiry			13.71770	13.71770	13.67470	13.67470		16.87	0.00	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	22.16890	0.02217	23.73920	0.02374	22.169	16.64	0.04	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	181.26610	0.18127	183.51550	0.18352	181.266	21.52	0.20	0.00	0	1,000.00
\$ / R	On 19/02/2016	Any day expiry			13.73440	13.73440	13.69140	13.69140		16.87	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	491.43640	0.49144	483.41460	0.48341	491.436	17.48	0.47	0.00	0	3,600.00
\$ / R	On 25/02/2016	Any day expiry			13.74870	13.74870	13.70570	13.70570		16.98	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	36.31880	0.03632	38.61880	0.03862	36.319	16.29	0.06	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	13.50	Put	437.06470	0.43706	464.73620	0.46474	437.065	16.42	0.41	0.00	0	150.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	287.00120	0.28700	287.16980	0.28717	287.001	19.89	0.29	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	15.64	Call	184.20250	0.18420	186.76630	0.18677	184.203	22.01	0.19	0.00	0	150.00
\$ / R	On 11/03/2016	Any day expiry			13.78440	13.78440	13.74150	13.74150		17.12	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			13.79160	13.79160	13.74860	13.74860		17.10	0.00	13,929,516.00	1,010	70,223.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	14.66700	0.01467	15.53730	0.01554	14.667	17.49	0.02	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	30.66660	0.03067	32.65270	0.03265	30.667	16.65	0.05	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	32.93000	0.03293	35.07480	0.03507	32.930	16.56	0.05	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	43.57950	0.04358	46.46840	0.04647	43.579	16.23	0.07	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	45.42130	0.04542	48.43870	0.04844	45.421	16.18	0.07	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	50.68160	0.05068	54.06230	0.05406	50.682	16.04	0.07	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	53.51150	0.05351	57.08750	0.05709	53.511	15.97	0.08	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	57.24950	0.05725	61.08200	0.06108	57.249	15.89	0.08	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	66.30900	0.06631	70.75740	0.07076	66.309	15.70	0.10	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	80.72220	0.08072	86.13430	0.08613	80.722	15.45	0.11	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	1,364.87090	1.36487	1,330.11310	1.33011	1,364.871	15.26	0.84	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	164.36870	0.16437	175.15600	0.17516	164.369	15.33	0.20	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	1,170.76730	1.17077	1,139.42840	1.13943	1,170.767	15.34	0.79	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	220.21650	0.22022	234.18210	0.23418	220.217	15.39	0.25	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	267.29310	0.26729	286.89320	0.28689	267.293	15.44	0.29	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	900.29070	0.90029	878.77680	0.87878	900.291	15.68	0.68	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	335.11970	0.33512	357.72050	0.35772	335.120	15.82	0.33	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	743.92520	0.74393	0.00000	0.00000	743.925	16.39	0.60	8,267,105.00	1,000	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	720.57120	0.72057	705.32810	0.70533	720.571	16.51	0.59	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.63	Put	523.12780	0.52313	552.22660	0.55223	523.128	16.69	0.44	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	630.33920	0.63034	618.58460	0.61858	630.339	17.00	0.53	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	563.59730	0.56360	554.56980	0.55457	563.597	17.46	0.49	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	478.43700	0.47844	472.51260	0.47251	478.437	18.16	0.42	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	450.82130	0.45082	445.89490	0.44589	450.821	18.42	0.40	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	403.49940	0.40350	400.30280	0.40030	403.499	18.91	0.37	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	383.32910	0.38333	380.81540	0.38082	383.329	19.15	0.35	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	360.38810	0.36039	0.00000	0.00000	360.388	19.43	0.33	9,151,044.00	2,000	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	350.54410	0.35054	349.11430	0.34911	350.544	19.57	0.32	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.03	Call	301.48540	0.30149	301.62020	0.30162	301.485	20.30	0.28	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	266.24070	0.26624	267.16400	0.26716	266.241	20.92	0.25	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	209.91180	0.20991	212.16360	0.21216	209.912	22.11	0.20	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	151.23380	0.15123	154.55640	0.15456	151.234	23.96	0.14	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	144.99370	0.14499	150.55770	0.15056	144.994	24.98	0.14	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	35.06120	0.03506	36.44140	0.03644	35.061	30.36	0.03	0.00	0	1,500.00
\$ / R	On 16/03/2016	Any day expiry			13.79640	13.79640	13.75340	13.75340		17.12	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	374.55870	0.37456	398.68910	0.39869	374.559	16.03	0.36	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	380.88160	0.38088	378.74110	0.37874	380.882	19.26	0.35	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			13.81300	13.81300	13.77010	13.77010		17.08	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	552.66150	0.55266	581.86870	0.58187	552.662	16.77	0.44	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	333.27770	0.33328	332.96520	0.33297	333.278	20.08	0.30	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			13.82730	13.82730	13.78440	13.78440		17.06	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	49.52160	0.04952	52.39160	0.05239	49.522	16.18	0.07	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	463.09540	0.46310	488.90900	0.48891	463.095	16.34	0.39	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	303.57330	0.30357	304.41430	0.30441	303.573	20.76	0.27	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	218.79780	0.21880	221.43460	0.22143	218.798	22.46	0.20	0.00	0	150.00
\$ / R	On 18/04/2016	Any day expiry			13.87540	13.87540	13.83260	13.83260		17.17	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	753.35750	0.75336	786.64740	0.78665	753.358	17.47	0.50	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	324.72100	0.32472	325.63290	0.32563	324.721	21.04	0.27	0.00	0	17,896.00
\$ / R	On 26/04/2016	Any day expiry			13.89510	13.89510	13.85220	13.85220		17.30	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	60.40000	0.06040	63.94390	0.06394	60.400	16.12	0.08	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	481.83400	0.48183	508.55870	0.50856	481.834	16.30	0.38	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	309.65420	0.30965	311.09540	0.31110	309.654	21.54	0.25	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	241.60220	0.24160	244.55770	0.24456	241.602	22.96	0.20	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry			13.97160	13.97160	13.92820	13.92820		17.41	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	70.38720	0.07039	75.99110	0.07599	70.387	15.98	0.08	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	499.93300	0.49993	527.15610	0.52716	499.933	16.29	0.37	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	316.55410	0.31655	319.66380	0.31966	316.554	22.33	0.24	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	261.90780	0.26191	266.23290	0.26623	261.908	23.55	0.20	0.00	0	150.00
\$ / R	On 06/06/2016	Any day expiry			13.99620	13.99620	13.95270	13.95270		17.49	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	114.41880	0.11442	122.51280	0.12251	114.419	15.45	0.12	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	430.60010	0.43060	431.21400	0.43121	430.600	20.80	0.31	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			14.00360	14.00360	13.96010	13.96010		17.49	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			14.01350	14.01350	13.96990	13.96990		17.48	0.00	0.00	0	29,726.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	111.98000	0.11198	120.32330	0.12032	111.980	15.47	0.12	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	264.44910	0.26445	281.63780	0.28164	264.449	15.31	0.24	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	293.94310	0.29394	312.03890	0.31204	293.943	15.40	0.26	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	366.51460	0.36651	386.56520	0.38657	366.515	15.61	0.30	0.00	0	700.00

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	13.50	Put	506.31470	0.50631	533.55520	0.53356	506.315	16.22	0.36	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	522.20480	0.52220	549.87440	0.54987	522.205	16.30	0.37	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	545.55280	0.54555	543.28260	0.54328	545.553	19.60	0.38	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	338.18260	0.33818	341.43700	0.34144	338.183	22.40	0.24	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	307.06770	0.30707	311.08630	0.31109	307.068	23.03	0.22	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.81	Call	282.62000	0.28262	290.11960	0.29012	282.620	23.63	0.20	0.00	0	2,310.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	279.58390	0.27958	287.37170	0.28737	279.584	24.09	0.20	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	276.67790	0.27668	284.76280	0.28476	276.678	24.59	0.19	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	264.42980	0.26443	272.53720	0.27254	264.430	28.84	0.17	0.00	0	6,600.00
\$ / R	On 28/06/2016	Any day expiry			14.05050	14.05050	14.00670	14.00670		17.58	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	78.78930	0.07879	86.46250	0.08646	78.789	15.80	0.09	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	511.95750	0.51196	539.60020	0.53960	511.958	16.18	0.36	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	325.93830	0.32594	330.55170	0.33055	325.938	23.09	0.22	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	300.05790	0.30006	308.66840	0.30867	300.058	24.27	0.20	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry			14.12290	14.12290	14.07900	14.07900		17.67	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	86.45150	0.08645	96.39670	0.09640	86.451	15.69	0.09	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	523.36870	0.52337	551.00950	0.55101	523.369	16.15	0.35	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	346.53680	0.34654	352.72650	0.35273	346.537	24.28	0.22	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	339.77770	0.33978	346.84100	0.34684	339.778	25.44	0.21	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			14.16080	14.16080	14.11700	14.11700		17.77	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	226.81470	0.22681	242.57970	0.24258	226.815	15.03	0.20	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	569.95060	0.56995	571.17260	0.57117	569.951	20.66	0.35	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			14.19870	14.19870	14.15500	14.15500		17.87	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	94.40800	0.09441	106.84960	0.10685	94.408	15.63	0.09	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	532.39650	0.53240	561.85040	0.56185	532.397	16.10	0.34	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	378.73060	0.37873	390.45600	0.39046	378.731	25.79	0.22	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	375.65950	0.37566	388.01790	0.38802	375.659	26.59	0.21	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			14.22660	14.22660	14.18280	14.18280		17.86	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	13.50	Put	535.18480	0.53518	564.26320	0.56426	535.185	16.08	0.34	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	397.84200	0.39784	406.30330	0.40630	397.842	25.84	0.22	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.80	Call	396.95060	0.39695	405.57650	0.40558	396.951	26.05	0.22	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry			14.23160	14.23160	14.18790	14.18790		17.95	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	690.02700	0.69003	723.00030	0.72300	690.027	16.77	0.39	0.00	0	50,000.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	406.61030	0.40661	417.43530	0.41744	406.610	24.22	0.23	0.00	0	50,000.00
\$ / R	On 15/09/2016	Any day expiry			14.24930	14.24930	14.20560	14.20560		17.95	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			14.25940	14.25940	14.21570	14.21570		17.94	0.00	0.00	0	3,124.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	417.99550	0.41800	430.23530	0.43024	417.996	25.51	0.23	0.00	0	10,000.00
\$ / R	On 28/09/2016	Any day expiry			14.28220	14.28220	14.23850	14.23850		18.04	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	99.97030	0.09997	115.61000	0.11561	99.970	15.46	0.09	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	544.15580	0.54416	572.26080	0.57226	544.156	16.11	0.33	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	423.82500	0.42383	437.74550	0.43775	423.825	27.21	0.22	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	422.76480	0.42276	437.13640	0.43714	422.765	27.75	0.22	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			14.35940	14.35940	14.31670	14.31670		18.17	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	105.53740	0.10554	117.74180	0.11774	105.537	15.41	0.09	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	13.50	Put	553.69870		0.55370		582.99090	0.58299	553.699	16.17	0.32	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	449.08280		0.44908		370.22420	0.37022	449.083	28.14	0.22	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	437.87120		0.43787		360.07350	0.36007	437.871	28.14	0.21	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			14.45910		14.45910		14.41640	14.41640		18.42	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	111.80120		0.11180		124.60650	0.12461	111.801	15.39	0.09	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	564.61750		0.56462		592.35010	0.59235	564.618	16.29	0.32	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	425.98850		0.42599		342.52610	0.34253	425.988	27.93	0.20	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			14.50740		14.50740		14.46470	14.46470		18.54	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.52250		14.52250		14.47980	14.47980		18.55	0.00	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	118.06910		0.11807		134.25200	0.13425	118.069	15.48	0.10	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	566.32450		0.56632		594.99690	0.59500	566.324	16.28	0.31	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	399.67540		0.39968		399.61820	0.39962	399.675	27.36	0.19	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	392.54380		0.39254		392.53170	0.39253	392.544	27.36	0.19	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.77630		14.77630		14.73360	14.73360		19.02	0.00	0.00	0	0.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			13.56370		13.56370		13.52040	13.52040		16.46	0.00	2,699,176.30	199	601.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			13.79160		13.79160		13.74860	13.74860		17.10	0.00	206,874.00	15	213.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			14.01350		14.01350		13.96990	13.96990		17.48	0.00	0.00	0	119.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.25940		14.25940		14.21570	14.21570		17.94	0.00	0.00	0	0.00
£ / R	On 11/12/2015	Foreign Exchange Future			20.73930		20.73930		20.68920	20.68920		16.21	0.00	8,357,937.90	403	32,989.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	12.54690		0.01255		14.55500	0.01456	12.547	17.87	0.02	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	1,444.14760		1.44415	1,407.41330	1.40741	1,444.148		15.61	0.85	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.00	Call	987.37520		0.98738	963.13940	0.96314	987.375		15.84	0.72	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.12	Put	288.34610		0.28835	317.02980	0.31703	288.346		15.91	0.31	0.00	0	12,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.23	Put	328.84940		0.32885	360.13270	0.36013	328.849		15.96	0.34	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	778.00030		0.77800	761.52660	0.76153	778.000		16.02	0.63	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.75	Put	569.75330		0.56975	612.42680	0.61243	569.753		16.29	0.49	0.00	0	6,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	550.58140		0.55058	543.46360	0.54346	550.581		16.32	0.51	0.00	0	18,900.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.81	Put	604.67390		0.60467	648.26020	0.64826	604.674		16.39	0.51	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.20	Put	854.83710		0.85484	903.33340	0.90333	854.837		17.03	0.61	0.00	0	3,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.35	Call	350.05640		0.35006	349.88080	0.34988	350.056		17.28	0.36	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	310.70570		0.31071	311.73130	0.31173	310.706		17.52	0.32	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.82	Call	240.57190		0.24057	243.43730	0.24344	240.572		18.05	0.26	0.00	0	10,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	23.20	Call	75.68930		0.07569	80.74940	0.08075	75.689		19.92	0.10	0.00	0	10,000.00
£ / R	On 14/03/2016	Foreign Exchange Future			21.08110		21.08110		21.03140	21.03140		16.13	0.00	0.00	0	3,253.00
£ / R	On 13/06/2016	Foreign Exchange Future			21.41470		21.41470		21.36220	21.36220		16.48	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	903.37990		0.90338	905.33160	0.90533	903.380		16.63	0.35	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	763.01140		0.76301	765.44280	0.76544	763.011		22.59	0.28	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			21.78670		21.78670		21.73220	21.73220		16.85	0.00	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.11323		0.11323		0.11278	0.11278		15.27	0.00	0.00	0	8,134.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.11539		0.11539		0.11495	0.11495		15.67	0.00	0.00	0	136.00

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			0.11752		0.11752		0.11707	0.11707		16.15	0.00	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry			15.17470		15.17470		15.06960	15.06960		16.25	0.00	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	366.52780		0.36653		304.62370	0.30462	366.528	16.18	0.69	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	111.82780		0.11183		155.02370	0.15502	111.828	16.18	0.31	0.00	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			15.30570		15.30570		15.20600	15.20600		16.69	0.00	26,631,918.00	1,740	79,672.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	6.91240		0.00691		8.86210	0.00886	6.912	18.12	0.02	0.00	0	6,877.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.85	Put	29.65350		0.02965		38.11550	0.03812	29.653	16.07	0.06	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	33.36820		0.03337		42.67770	0.04268	33.368	16.05	0.07	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.03	Put	44.87090		0.04487		56.66660	0.05667	44.871	16.01	0.09	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	79.16070		0.07916		97.47980	0.09748	79.161	15.92	0.15	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.04	Put	296.12870		0.29613		344.24830	0.34425	296.129	16.40	0.39	0.00	0	50,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.78	Call	261.08570		0.26109		237.36330	0.23736	261.086	17.72	0.35	0.00	0	6,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	124.36030		0.12436		114.65450	0.11465	124.360	19.43	0.19	0.00	0	6,877.00
€ / R	On 25/01/2016	Any day expiry			15.44550		15.44550		15.34600	15.34600		16.47	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	867.37460		0.86737		808.86540	0.80887	867.375	15.63	0.69	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	824.75570		0.82476		768.52770	0.76853	824.756	15.73	0.67	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			15.59160		15.59160		15.49240	15.49240		16.70	0.00	0.00	0	28,157.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	31.85320		0.03185		38.48630	0.03849	31.853	16.41	0.04	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	39.16690		0.03917		46.83320	0.04683	39.167	16.23	0.05	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	90.68340		0.09068		104.31410	0.10431	90.683	15.49	0.11	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	112.60540		0.11261		131.07240	0.13107	112.605	15.29	0.14	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	236.70190		0.23670		267.93550	0.26794	236.702	15.36	0.24	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	1,028.31440		1.02831		970.79010	0.97079	1,028.314	15.56	0.69	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	361.62230		0.36162		405.04850	0.40505	361.622	15.66	0.33	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	558.25470		0.55825		613.17890	0.61318	558.255	16.33	0.43	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	553.81730		0.55382		524.42440	0.52442	553.817	17.38	0.44	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	493.42210		0.49342		467.91150	0.46791	493.422	17.76	0.40	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	452.87810		0.45288		430.00040	0.43000	452.878	18.05	0.38	0.00	0	36,640.00
€ / R	On 13/06/2016	Foreign Exchange Future			15.87540		15.87540		15.77470	15.77470		16.89	0.00	0.00	0	250.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	185.32650		0.18533		208.21270	0.20821	185.327	14.96	0.17	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	853.82260		0.85382		818.74560	0.81875	853.823	17.09	0.51	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.19720		16.19720		16.09470	16.09470		17.32	0.00	0.00	0	0.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.52630		16.52630		16.42280	16.42280		17.84	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			99.98593		99.98593		99.68632	99.68632			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			99.72334		99.72334		99.72976	99.72976			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.65098		99.65098		99.66085	99.66085			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.71254		98.71254		98.62023	98.62023			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

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 05/11/2015	Index Future			468.40700		468.40700		469.32600	469.32600			0.00	0.00	0	3.00
AL37	On 04/02/2016	Index Future			476.17700		476.17700		477.11500	477.11500			0.00	0.00	0	0.00
AL7T	On 05/11/2015	Index Future			552.75200		552.75200		554.67800	554.67800			0.00	0.00	0	1.00
AL7T	On 04/02/2016	Index Future			561.92200		561.92200		563.88400	563.88400			0.00	0.00	0	0.00
ALBI	On 05/11/2015	Index Future			505.23800		505.23800		507.16800	507.16800			0.00	0.00	0	459.00
ALBI	On 04/02/2016	Index Future			513.61900		513.61900		515.58600	515.58600			0.00	0.00	0	146.00
ALBI	On 05/05/2016	Index Future			522.70300		522.70300		524.70900	524.70900			0.00	0.00	0	0.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.73370		9.73370		9.72780	9.72780		10.54	0.00	292,011.00	30	9,733.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	34.85180		0.03485		38.65200	0.03865	34.852	10.75	0.15	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	246.15880		0.24616		248.86990	0.24887	246.159	10.59	0.63	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	53.21670		0.05322		58.76250	0.05876	53.217	12.52	0.19	0.00	0	201.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.85140		9.85140		9.84590	9.84590		12.45	0.00	0.00	0	4,784.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			9.96990		9.96990		9.96480	9.96480		13.62	0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			10.10900		10.10900		10.10180	10.10180		14.48	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			10.39290		10.39290		10.38590	10.38590		13.19	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			10.56430		10.56430		10.55780	10.55780		14.68	0.00	0.00	0	0.00
CHF / R	On 11/12/2015	Foreign Exchange Future			14.05260		14.05260		13.95000	13.95000		16.76	0.00	0.00	0	7,276.00
CHF / R	On 14/03/2016	Foreign Exchange Future			14.34340		14.34340		14.23980	14.23980		16.97	0.00	0.00	0	1,611.00
CNH / R	On 11/12/2015	Foreign Exchange Future			2.12180		2.12180		2.11890	2.11890		15.54	0.00	0.00	0	25,110.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.13990		2.13990		2.13720	2.13720		16.35	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future			2.05530		2.05530		2.04130	2.04130		19.19	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.09490		2.09490		2.08070	2.08070		18.34	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

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 05/11/2015	Bond Future		9.73239	82.40466		9.67783	82.79803			0.00	0.00	0	6,561.00
ES33	On 04/02/2016	Bond Future		9.81872	83.77165		9.76230	84.17225			0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future		9.89301	81.46351		9.83469	81.87206			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		501.43800	501.43800		503.20300	503.20300			0.00	0.00	0	451.00
GOVI	On 04/02/2016	GOVI		509.75700	509.75700		511.55500	511.55500			0.00	0.00	0	26.00
GOVI	On 05/05/2016	GOVI		518.77200	518.77200		520.60700	520.60700			0.00	0.00	0	0.00
I2025	On 05/11/2015	Bond Future		122.64820	122.64820		122.36438	122.36438			0.00	0.00	0	612.00
I2025	On 04/02/2016	Bond Future		123.47282	123.47282		123.18531	123.18531			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		101.94850	101.94850		101.92685	101.92685			0.00	0.00	0	0.00
I2033	On 04/02/2016	Bond Future		103.64812	103.64812		103.62693	103.62693			0.00	0.00	0	0.00
I2033	On 05/05/2016	Bond Future		104.50196	104.50196		104.48121	104.48121			0.00	0.00	0	0.00
I2038	On 05/11/2015	Bond Future		126.77637	126.77637		126.30507	126.30507			0.00	0.00	0	7,604.00
I2038	On 04/02/2016	Bond Future		127.51723	127.51723		127.03916	127.03916			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 05/11/2015	Bond Future		125.26102	125.26102		124.96147	124.96147			0.00	0.00	0	6,943.00
I2046	On 04/02/2016	Bond Future		127.34934	127.34934		127.04592	127.04592			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		133.00745	133.00745		132.97873	132.97873			0.00	0.00	0	5,431.00
I2050	On 04/02/2016	Bond Future		133.69649	133.69649		133.66825	133.66825			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 05/11/2015	Index Future		231.69800	231.69800		231.38500	231.38500			0.00	0.00	0	971.00
IGOV	On 04/02/2016	Index Future		235.56100	235.56100		235.24400	235.24400			0.00	0.00	0	82.00
IGOV	On 05/05/2016	Index Future		239.74600	239.74600		239.42500	239.42500			0.00	0.00	0	0.00
ILBI	On 05/11/2015	Index Future		628.84200	628.84200		628.01500	628.01500			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future		639.55300	639.55300		638.71300	638.71300			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

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 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
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	0.12980	0.12980		0.12930	0.12930			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016			Foreign Exchange Future	0.12930	0.12930		0.12870	0.12870			0.00	0.00	0	0.00
KES / R	On 13/06/2016			Foreign Exchange Future	0.12870	0.12870		0.12800	0.12800			0.00	0.00	0	0.00
NGN / R	On 11/12/2015			Foreign Exchange Future	0.06650	0.06650		0.06590	0.06590			0.00	0.00	0	28,268.00
NGN / R	On 14/03/2016			Foreign Exchange Future	0.06330	0.06330		0.06290	0.06290			0.00	0.00	0	0.00
NGN / R	On 13/06/2016			Foreign Exchange Future	0.06030	0.06030		0.06000	0.06000			0.00	0.00	0	0.00
NZ\$ / R	On 19/10/2015			Any day expiry	8.88830	8.88830		8.88260	8.88260		13.48	0.00	0.00	0	0.00
NZ\$ / R	On 19/10/2015	8.90	Put	Any day expiry	89.00380	0.08900		92.31490	0.09231	89.004	13.48	0.52	0.00	0	12,000.00
NZ\$ / R	On 11/12/2015			Foreign Exchange Future	8.93540	8.93540		8.93290	8.93290		10.99	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016			Foreign Exchange Future	9.02770	9.02770		9.02660	9.02660		12.81	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016			Foreign Exchange Future	9.12140	9.12140		9.11960	9.11960		13.77	0.00	0.00	0	0.00
QUANTO € / \$	On 11/12/2015			Foreign Exchange Future	1.12840	1.12840		1.12470	1.12470			0.00	56,420.00	50	120.00
QUANTO € / \$	On 14/03/2016			Foreign Exchange Future	1.13050	1.13050		1.12680	1.12680			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016			Foreign Exchange Future	1.13290	1.13290		1.12920	1.12920			0.00	0.00	0	0.00
R186	On 05/11/2015			Bond Future	8.22894	120.38911		8.17396	120.82881		9.02	0.00	8,788,405.03	73	32,663.00
R186	On 05/11/2015	7.73	Call	Bond Future	120.25000	0.12025		175.36000	0.17536	120.250	8.84	0.09	0.00	0	169.00
R186	On 05/11/2015	7.75	Call	Bond Future	135.61000	0.13561		195.93000	0.19593	135.610	8.85	0.10	0.00	0	1,200.00
R186	On 05/11/2015	7.86	Call	Bond Future	250.65000	0.25065		345.16000	0.34516	250.650	8.89	0.16	0.00	0	674.00
R186	On 05/11/2015	8.00	Call	Bond Future	493.64000	0.49364		643.97000	0.64397	493.640	8.93	0.27	0.00	0	200.00
R186	On 05/11/2015	8.22	Put	Bond Future	1,234.75000	1.23475		1,046.82000	1.04682	1,234.750	9.01	0.50	0.00	0	1,090.00
R186	On 05/11/2015	8.25	Put	Bond Future	1,116.96000	1.11696		942.64000	0.94264	1,116.960	9.02	0.47	0.00	0	8,650.00
R186	On 05/11/2015	8.35	Put	Bond Future	781.34000	0.78134		649.61000	0.64961	781.340	9.06	0.37	0.00	0	9,430.00
R186	On 05/11/2015	8.35	Call	Bond Future	1,741.60000	1.74160		2,049.57000	2.04957	1,741.600	9.06	0.63	0.00	0	843.00
R186	On 05/11/2015	8.45	Call	Bond Future	2,271.51000	2.27151		2,616.20000	2.61620	2,271.510	9.11	0.72	0.00	0	200.00
R186	On 05/11/2015	8.45	Put	Bond Future	526.18000	0.52618		431.17000	0.43117	526.180	9.11	0.28	0.00	0	6,308.00
R186	On 05/11/2015	8.50	Call	Bond Future	2,560.66000	2.56066		2,921.09000	2.92109	2,560.660	9.13	0.76	0.00	0	650.00
R186	On 05/11/2015	8.50	Put	Bond Future	425.53000	0.42553		346.26000	0.34626	425.530	9.13	0.24	0.00	0	4,666.00
R186	On 05/11/2015	8.55	Put	Bond Future	340.73000	0.34073		275.39000	0.27539	340.730	9.15	0.20	0.00	0	4,667.00
R186	On 05/11/2015	8.75	Put	Bond Future	126.69000	0.12669		99.92000	0.09992	126.690	9.24	0.09	0.00	0	10,200.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 05/11/2015	Bond Future	8.85	Put	72.85000		0.07285		56.87000	0.05687	72.850	9.29	0.05	0.00	0	2,283.00
R186	On 05/11/2015	Bond Future	9.00	Put	29.50000		0.02950		22.74000	0.02274	29.500	9.36	0.02	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.28390		117.08868		8.22672	117.53658		9.06	0.00	0.00	0	5,365.00
R186	On 04/02/2016	Bond Future	8.75	Put	1,033.83000		1.03383		926.90000	0.92690	1,033.830	9.17	0.27	0.00	0	6,700.00
R186	On 05/05/2016	Bond Future			8.32493		119.16089		8.26540	119.61802		8.93	0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.36541		116.01607		8.30372	116.48023		9.06	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			294.20344		294.20344		294.14233	294.14233			0.00	0.00	0	927.00
R197	On 04/02/2016	Bond Future			292.75402		292.75402		292.69418	292.69418			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			239.49024		239.49024		238.77464	238.77464			0.00	8,382,158.40	35	53,917.00
R202	On 04/02/2016	Bond Future			240.10815		240.10815		239.38248	239.38248			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			8.05204		99.85815		7.99703	100.15510		7.19	0.00	31,055,884.65	311	14,033.00
R2023	On 04/02/2016	Bond Future			8.11787		101.51474		8.06008	101.81739		6.68	0.00	0.00	0	1,050.00
R2023	On 05/05/2016	Bond Future			8.15968		99.38232		8.09894	99.69139		6.96	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			7.03912		103.31658		6.97724	103.42361		1.80	0.00	0.00	0	15,930.00
R203	On 04/02/2016	Bond Future			7.09794		105.03055		7.02506	105.14016		1.13	0.00	0.00	0	0.00
R203	On 05/05/2016	Bond Future			7.08010		102.71939		6.99212	102.83205		1.40	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			8.64395		96.98253		8.59413	97.37229			0.00	0.00	0	9,973.00
R2030	On 04/02/2016	Bond Future			8.70135		94.58487		8.64982	94.98187			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			8.71360		96.90348		8.66380	97.32255			0.00	0.00	0	2,982.00
R2032	On 04/02/2016	Bond Future			8.77013		98.51103		8.71871	98.93783			0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future			8.81590		96.09707		8.76278	96.53249			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			8.86807		98.84084		8.81827	99.30225			0.00	0.00	0	49,825.00
R2037	On 04/02/2016	Bond Future			8.92315		96.22354		8.87181	96.69344			0.00	0.00	0	370.00
R2037	On 05/05/2016	Bond Future			8.96948		97.92725		8.91656	98.40655			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
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			7.41468		104.69156		7.35897	104.84562		3.12	0.00	0.00	0	24,711.00
R204	On 04/02/2016	Bond Future			7.48182		102.39203		7.42033	102.54946		2.55	0.00	0.00	0	0.00
R204	On 05/05/2016	Bond Future			7.51375		104.20402		7.44527	104.36530		2.74	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			8.89700		100.89112		8.84213	101.45058			0.00	0.00	0	17,516.00
R2044	On 04/02/2016	Bond Future			8.94875		98.18273		8.89227	98.75227			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future			8.99225		99.92114		8.93413	100.50186			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			8.88739		100.24078		8.83253	100.81654			0.00	0.00	0	48,520.00
R2048	On 04/02/2016	Bond Future			8.94063		101.90373		8.88416	102.48977			0.00	0.00	0	3,750.00
R2048	On 05/05/2016	Bond Future			8.98039		99.27137		8.92232	99.86897			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			7.68367		100.78344		7.62832	100.97668		4.40	0.00	0.00	0	40,921.00
R207	On 05/11/2015	Bond Future	7.43	Call	164.59000		0.16459		222.03000	0.22203	164.590	4.34	0.23	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	230.63000		0.23063		302.32000	0.30232	230.630	4.35	0.30	0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.75270		98.81392		7.69301	99.01117		3.79	0.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	262.91000		0.26291		312.56000	0.31256	262.910	3.66	0.22	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	483.15000		0.48315		558.73000	0.55873	483.150	3.70	0.35	0.00	0	19.00
R207	On 05/05/2016	Bond Future			7.80016		100.56288		7.73547	100.76469		3.96	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	859.36000		0.85936		946.93000	0.94693	859.360	3.92	0.41	0.00	0	43.00
R207	On 04/08/2016	Bond Future			7.84688		98.73916		7.77709	98.94358		3.79	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			7.83195		96.06243		7.77677	96.29479		5.67	0.00	0.00	0	40,181.00
R208	On 05/11/2015	Bond Future	8.48	Put	24.30000		0.02430		18.43000	0.01843	24.300	5.81	0.04	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			7.89597		97.65602		7.83738	97.89298		5.00	0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future			7.93936		95.98259		7.87694	96.22478		5.30	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

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			8.79172		76.78105		8.73685	77.20340		14.50	0.00	0.00	0	24,850.00
R209	On 05/11/2015	Bond Future	8.50	Call	415.67000		0.41567		543.25000	0.54325	415.670	14.37	0.24	0.00	0	900.00
R209	On 05/11/2015	Bond Future	9.00	Put	602.20000		0.60220		503.69000	0.50369	602.200	14.67	0.30	0.00	0	500.00
R209	On 05/11/2015	Bond Future	9.25	Put	211.83000		0.21183		172.43000	0.17243	211.830	14.84	0.13	0.00	0	900.00
R209	On 04/02/2016	Bond Future			8.84247		78.05483		8.78604	78.48471		14.31	0.00	0.00	0	400.00
R209	On 04/02/2016	Bond Future	9.52	Put	796.98000		0.79698		719.14000	0.71914	796.980	14.65	0.21	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			8.88371		76.28658		8.82565	76.72493		14.59	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 05/11/2015	Bond Future			179.70869		179.70869		179.67107	179.67107			0.00	0.00	0	2,894.00
R210	On 04/02/2016	Bond Future			182.70471		182.70471		182.66811	182.66811			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			136.06547		136.06547		136.03964	136.03964			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future			136.64013		136.64013		136.61494	136.61494			0.00	0.00	0	1,120.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 05/11/2015	Bond Future			141.57390		141.57390		141.54469	141.54469			0.00	0.00	0	928.00
R212	On 04/02/2016	Bond Future			142.07507		142.07507		142.04650	142.04650			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			8.68423		87.24145		8.62939	87.65586		12.39	0.00	0.00	0	21,426.00
R213	On 04/02/2016	Bond Future			8.74289		88.68869		8.68626	89.11067		12.12	0.00	0.00	0	700.00
R213	On 05/05/2016	Bond Future			8.78576		86.70963		8.72733	87.13993		12.40	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			8.83198		77.81855		8.77712	78.26599		15.21	0.00	97,428,824.60	1,252	16,945.00
R214	On 04/02/2016	Bond Future			8.88381		79.10952		8.82738	79.56501		15.06	0.00	0.00	0	4,620.00
R214	On 05/05/2016	Bond Future			8.92221		77.21442		8.86424	77.67872		15.35	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			23,956.38000		23,956.38000		23,860.98000	23,860.98000			0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future			9.59970		9.59970		9.57380	9.57380		13.04	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
SGD / R	On 14/03/2016	Foreign Exchange Future	9.73880	9.73880		9.71260	9.71260		13.75	0.00	0.00	0	720.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.57860	4.57860		4.54130	4.54130		13.54	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future	4.53390	4.53390		4.49740	4.49740		15.66	0.00	0.00	0	0.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.11880	1.11880		1.09820	1.09820			0.00	0.00	0	7,688.00
ZMW / R	On 14/03/2016	Foreign Exchange Future	1.08440	1.08440		1.07330	1.07330			0.00	0.00	0	1.00
Total for Derivatives :											837,791,275.44	57,303	4,193,631.00
Grand Total:											837,791,275.44	57,303	4,193,631.00