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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/10/2015

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 14/10/2015	Any day expiry	13.31910	13.31910		13.42500	13.42500		15.31	0.00	13,319,100.00	1,000	0.00	
\$ / R	On 16/10/2015	Any day expiry	13.32760	13.32760		13.42500	13.42500		15.65	0.00	0.00	0	0.00	
\$ / R	On 16/10/2015	Any day expiry	14.00	Call	0.53960	0.00054	1.99760	0.00200	0.540	26.60	0.01	0.00	0	3,000.00
\$ / R	On 20/10/2015	Any day expiry	13.33450	13.33450		13.43430	13.43430		14.28	0.00	0.00	0	600.00	
\$ / R	On 20/10/2015	Any day expiry	13.31	Call	111.36420	0.11136	185.16270	0.18516	111.364	14.47	0.54	0.00	0	3,000.00
\$ / R	On 22/10/2015	Any day expiry	13.33920	13.33920		13.43890	13.43890		14.68	0.00	0.00	0	0.00	
\$ / R	On 22/10/2015	Any day expiry	13.46	Call	70.95130	0.07095	117.79340	0.11779	70.951	15.41	0.35	0.00	0	3,000.00
\$ / R	On 28/10/2015	Any day expiry	13.35300	13.35300		13.45280	13.45280		14.71	0.00	94,188.50	7	350.00	
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	0.01730	0.00002	0.01490	0.00001	0.017	29.23	0.00	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	0.05460	0.00005	0.04900	0.00005	0.055	27.03	0.00	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.44	Call	118.82000	0.11882	171.51750	0.17152	118.820	15.15	0.42	0.00	0	8,000.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	82.04570	0.08205	123.09970	0.12310	82.046	15.73	0.31	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	0.13410	0.00013	0.25620	0.00026	0.134	37.08	0.00	0.00	0	300.00
\$ / R	On 30/10/2015	Any day expiry	13.35760	13.35760		13.45740	13.45740		14.90	0.00	0.00	0	0.00	
\$ / R	On 30/10/2015	Any day expiry	13.87	Put	550.74280	0.55074	473.06470	0.47306	550.743	17.34	0.85	0.00	0	13,360.00
\$ / R	On 30/10/2015	Any day expiry	14.00	Call	25.98570	0.02599	42.09940	0.04210	25.986	17.95	0.11	0.00	0	13,360.00

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 05/11/2015	Any day expiry		13.37130	13.37130	13.47120	13.47120		14.86	0.00	0.00	0	0.00
\$ / R	12.72	Call	On 05/11/2015	Any day expiry	668.01230	0.66801	768.05400	0.76805	668.012	14.46	0.92	0.00	0	300.00
\$ / R	13.00	Call	On 05/11/2015	Any day expiry	429.87840	0.42988	520.60580	0.52061	429.878	14.63	0.79	0.00	0	300.00
\$ / R	13.70	Call	On 05/11/2015	Any day expiry	91.29200	0.09129	129.74730	0.12975	91.292	16.39	0.28	0.00	0	300.00
\$ / R	13.70	Put	On 05/11/2015	Any day expiry	419.99200	0.41999	358.54730	0.35855	419.992	16.39	0.72	0.00	0	300.00
\$ / R		On 10/11/2015	Any day expiry		13.38280	13.38280	13.48270	13.48270		14.94	0.00	0.00	0	0.00
\$ / R	13.00	Put	On 10/11/2015	Any day expiry	70.48200	0.07048	60.76090	0.06076	70.482	14.55	0.23	0.00	0	10,000.00
\$ / R	13.14	Put	On 10/11/2015	Any day expiry	111.75280	0.11175	95.79580	0.09580	111.753	14.69	0.32	0.00	0	8,000.00
\$ / R	13.81	Call	On 10/11/2015	Any day expiry	89.66180	0.08966	124.98820	0.12499	89.662	16.72	0.25	0.00	0	10,000.00
\$ / R	14.25	Call	On 10/11/2015	Any day expiry	37.19050	0.03719	52.63380	0.05263	37.191	18.77	0.11	0.00	0	20,000.00
\$ / R		On 17/11/2015	Any day expiry		13.39890	13.39890	13.49890	13.49890		14.95	0.00	0.00	0	0.00
\$ / R	13.15	Call	On 17/11/2015	Any day expiry	382.20490	0.38220	465.46940	0.46547	382.205	14.68	0.67	0.00	0	12,500.00
\$ / R	13.35	Call	On 17/11/2015	Any day expiry	267.82170	0.26782	340.34230	0.34034	267.822	14.90	0.54	0.00	0	5,000.00
\$ / R	13.40	Call	On 17/11/2015	Any day expiry	243.37400	0.24337	312.88660	0.31289	243.374	14.95	0.51	0.00	0	7,500.00
\$ / R		On 18/11/2015	Any day expiry		13.40130	13.40130	13.50130	13.50130		15.00	0.00	0.00	0	150.00
\$ / R	13.17	Call	On 18/11/2015	Any day expiry	375.10550	0.37511	457.28800	0.45729	375.106	14.75	0.66	0.00	0	6,000.00
\$ / R	13.35	Call	On 18/11/2015	Any day expiry	273.48400	0.27348	346.02560	0.34603	273.484	14.95	0.54	0.00	0	6,000.00
\$ / R		On 20/11/2015	Any day expiry		13.40590	13.40590	13.50610	13.50610		15.08	0.00	0.00	0	0.00
\$ / R	13.14	Put	On 20/11/2015	Any day expiry	138.68130	0.13868	122.05770	0.12206	138.681	14.80	0.33	0.00	0	8,000.00
\$ / R	13.75	Put	On 20/11/2015	Any day expiry	487.60200	0.48760	431.78700	0.43179	487.602	16.41	0.68	0.00	0	1,000.00
\$ / R		On 24/11/2015	Any day expiry		13.41530	13.41530	13.51550	13.51550		15.01	0.00	0.00	0	0.00
\$ / R	13.68	Call	On 24/11/2015	Any day expiry	177.01350	0.17701	226.59610	0.22660	177.013	16.03	0.37	0.00	0	9,000.00
\$ / R	13.99	Call	On 24/11/2015	Any day expiry	107.13610	0.10714	141.10590	0.14111	107.136	17.17	0.24	0.00	0	5,000.00
\$ / R		On 25/11/2015	Any day expiry		13.41770	13.41770	13.51790	13.51790		15.05	0.00	0.00	0	250.00
\$ / R	10.80	Put	On 25/11/2015	Any day expiry	0.28850	0.00029	0.33140	0.00033	0.289	21.07	0.00	0.00	0	300.00
\$ / R	11.15	Put	On 25/11/2015	Any day expiry	0.62860	0.00063	0.73710	0.00074	0.629	19.53	0.00	0.00	0	250.00
\$ / R	12.63	Put	On 25/11/2015	Any day expiry	33.90320	0.03390	33.02350	0.03302	33.903	14.52	0.11	0.00	0	5,000.00
\$ / R	12.85	Put	On 25/11/2015	Any day expiry	66.35200	0.06635	59.50920	0.05951	66.352	14.41	0.18	0.00	0	15,000.00
\$ / R	12.93	Put	On 25/11/2015	Any day expiry	84.64440	0.08464	75.52710	0.07553	84.644	14.51	0.22	0.00	0	201.00
\$ / R	13.03	Call	On 25/11/2015	Any day expiry	499.91040	0.49991	587.61300	0.58761	499.910	14.62	0.73	0.00	0	5,000.00
\$ / R	13.03	Put	On 25/11/2015	Any day expiry	112.21040	0.11221	99.71300	0.09971	112.210	14.62	0.27	0.00	0	5,000.00
\$ / R	13.24	Call	On 25/11/2015	Any day expiry	366.28020	0.36628	444.96630	0.44497	366.280	14.87	0.61	0.00	0	5,000.00
\$ / R	13.25	Call	On 25/11/2015	Any day expiry	360.56870	0.36057	438.76650	0.43877	360.569	14.88	0.61	0.00	0	11,500.00
\$ / R	13.25	Put	On 25/11/2015	Any day expiry	192.86870	0.19287	170.86650	0.17087	192.869	14.88	0.39	0.00	0	15,000.00
\$ / R	13.33	Call	On 25/11/2015	Any day expiry	317.01680	0.31702	391.15910	0.39116	317.017	14.97	0.56	0.00	0	201.00
\$ / R	13.33	Put	On 25/11/2015	Any day expiry	229.31680	0.22932	203.25910	0.20326	229.317	14.97	0.44	0.00	0	201.00
\$ / R	13.43	Call	On 25/11/2015	Any day expiry	269.26310	0.26926	336.66850	0.33667	269.263	15.16	0.50	0.00	0	5,000.00
\$ / R	13.65	Call	On 25/11/2015	Any day expiry	190.59170	0.19059	242.30000	0.24230	190.592	15.95	0.39	0.00	0	15,000.00
\$ / R	13.73	Call	On 25/11/2015	Any day expiry	167.82280	0.16782	215.13200	0.21513	167.823	16.24	0.35	0.00	0	201.00
\$ / R	13.85	Call	On 25/11/2015	Any day expiry	138.59520	0.13860	179.71150	0.17971	138.595	16.68	0.30	0.00	0	250.00
\$ / R	17.45	Call	On 25/11/2015	Any day expiry	5.39020	0.00539	7.90260	0.00790	5.390	32.96	0.01	0.00	0	300.00
\$ / R		On 08/12/2015	Any day expiry		13.44810	13.44810	13.54870	13.54870		15.17	0.00	0.00	0	276.00
\$ / R		On 11/12/2015	Foreign Exchange Future		13.45510	13.45510	13.55580	13.55580		15.24	0.00	682,900,145.40	50,754	746,240.00
\$ / R	10.95	Call	On 11/12/2015	Foreign Exchange Future	2,506.02700	2.50603	2,606.84000	2.60684	2,506.027	19.03	1.00	0.00	0	4,331.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	0.92700	0.00093	1.04000	0.00104	0.927	19.03	0.00	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	2,456.13560	2.45614	2,556.96510	2.55697	2,456.136	18.86	1.00	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	2,256.71350	2.25671	2,357.63080	2.35763	2,256.714	18.18	0.99	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	2,057.61540	2.05762	2,158.66800	2.15867	2,057.615	17.49	0.99	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	3.92540	0.00393	4.47820	0.00448	3.925	16.81	0.01	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	4.01370	0.00401	4.57880	0.00458	4.014	16.77	0.01	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	5.48440	0.00548	6.24210	0.00624	5.484	16.29	0.02	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	6.13170	0.00613	6.96970	0.00697	6.132	16.12	0.02	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	7.66630	0.00767	8.68330	0.00868	7.666	15.78	0.02	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	9.58680	0.00959	10.80770	0.01081	9.587	15.44	0.03	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	1,319.04520	1.31905	1,420.77810	1.42078	1,319.045	15.04	0.96	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	15.24710	0.01525	15.98330	0.01598	15.247	15.00	0.05	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	1,271.27330	1.27127	1,372.48940	1.37249	1,271.273	14.98	0.95	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	992.36670	0.99237	1,092.35660	1.09236	992.367	14.63	0.90	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	43.54850	0.04355	42.35490	0.04235	43.549	14.56	0.11	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	929.77840	0.92978	1,029.19370	1.02919	929.778	14.55	0.89	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	920.93180	0.92093	1,020.25300	1.02025	920.932	14.54	0.88	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	903.31500	0.90332	1,002.43950	1.00244	903.315	14.51	0.88	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.70	Put	61.74430	0.06174	58.97910	0.05898	61.744	14.40	0.15	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.76	Put	71.27060	0.07127	67.61120	0.06761	71.271	14.33	0.17	0.00	0	402.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.77	Put	72.97020	0.07297	69.14690	0.06915	72.970	14.32	0.17	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	733.36530	0.73337	829.72610	0.82973	733.365	14.28	0.82	0.00	0	17,883.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Put	78.26530	0.07827	73.92610	0.07393	78.265	14.28	0.18	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.85	Put	89.75650	0.08976	82.51260	0.08251	89.756	14.35	0.20	0.00	0	8,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	657.49390	0.65749	749.57420	0.74957	657.494	14.43	0.78	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	102.39390	0.10239	93.77420	0.09377	102.394	14.43	0.22	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	586.32220	0.58632	675.26450	0.67526	586.322	14.57	0.73	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Put	131.22220	0.13122	119.46450	0.11946	131.222	14.57	0.27	0.00	0	55,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	147.47720	0.14748	133.96150	0.13396	147.477	14.65	0.29	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	520.08800	0.52009	605.39550	0.60540	520.088	14.72	0.69	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.15	Put	183.77240	0.18377	166.39280	0.16639	183.772	14.80	0.34	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	458.94070	0.45894	540.16750	0.54017	458.941	14.87	0.64	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Put	203.84070	0.20384	184.36750	0.18437	203.841	14.87	0.36	0.00	0	60.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Call	430.29690	0.43030	509.33450	0.50933	430.297	14.94	0.61	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Put	225.19690	0.22520	203.53450	0.20353	225.197	14.94	0.39	24,076,683.18	4,600	0.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	413.72930	0.41373	491.41250	0.49141	413.729	14.99	0.60	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.31	Call	397.62350	0.39762	473.92170	0.47392	397.623	15.03	0.58	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.36	Put	276.70000	0.27670	249.93330	0.24993	276.700	15.11	0.44	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.38	Call	361.82450	0.36182	434.79680	0.43480	361.824	15.13	0.55	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	352.05250	0.35205	424.05010	0.42405	352.053	15.16	0.54	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Put	296.95250	0.29695	268.25010	0.26825	296.953	15.16	0.46	74,663,034.60	12,000	0.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	333.10530	0.33311	403.13070	0.40313	333.105	15.22	0.52	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	308.07590	0.30808	373.17860	0.37318	308.076	15.40	0.49	0.00	0	14,950.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Put	352.97590	0.35298	317.37860	0.31738	352.976	15.40	0.51	2,757,015.43	400	200.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	13.52	Call	300.24610	0.30025	363.57050	0.36357	300.246	15.47	0.48	0.00	0	5,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.59	Call	274.29430	0.27429	333.02240	0.33302	274.294	15.70	0.45	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	270.76650	0.27077	329.01590	0.32902	270.767	15.73	0.44	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Put	415.66650	0.41567	373.21590	0.37322	415.667	15.73	0.56	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.62	Put	428.74150	0.42874	385.33510	0.38534	428.742	15.79	0.56	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.63	Put	435.34130	0.43534	391.46230	0.39146	435.341	15.83	0.57	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.64	Put	441.98570	0.44199	397.63350	0.39763	441.986	15.86	0.57	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.65	Put	448.67200	0.44867	403.84600	0.40385	448.672	15.89	0.58	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	250.49990	0.25050	305.90380	0.30590	250.500	15.92	0.42	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.68	Put	468.97890	0.46898	422.74550	0.42275	468.979	15.99	0.59	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Call	231.71600	0.23172	284.33170	0.28433	231.716	16.12	0.39	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Put	496.61600	0.49662	448.53170	0.44853	496.616	16.12	0.61	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.80	Put	553.72650	0.55373	502.03740	0.50204	553.727	16.38	0.64	0.00	0	11,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.83	Call	200.84110	0.20084	248.53650	0.24854	200.841	16.48	0.35	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Call	181.02900	0.18103	225.32490	0.22532	181.029	16.74	0.32	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Put	635.92900	0.63593	579.52490	0.57952	635.929	16.74	0.68	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	161.12680	0.16113	201.80010	0.20180	161.127	17.04	0.29	9,052,918.54	2,300	51,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.01	Put	713.96110	0.71396	653.54370	0.65354	713.961	17.07	0.71	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.05	Call	151.07180	0.15107	189.82560	0.18983	151.072	17.20	0.28	0.00	0	1,700.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.12	Put	803.15740	0.80316	738.47780	0.73848	803.157	17.44	0.75	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.20	Call	125.47840	0.12548	158.12130	0.15812	125.478	17.74	0.23	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.24	Call	119.59760	0.11960	150.64050	0.15064	119.598	17.89	0.22	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.28	Call	114.02950	0.11403	143.79600	0.14380	114.030	18.04	0.21	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	102.56620	0.10257	129.82820	0.12983	102.566	18.37	0.19	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	88.30400	0.08830	112.31850	0.11232	88.304	18.86	0.17	0.00	0	55,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Put	1,133.20400	1.13320	1,056.51850	1.05652	1,133.204	18.86	0.83	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.70	Call	70.71740	0.07072	90.50000	0.09050	70.717	19.61	0.14	7,407,921.92	4,000	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.75	Call	67.00700	0.06701	85.86080	0.08586	67.007	19.79	0.13	352,628.28	200	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	60.83260	0.06083	78.21670	0.07822	60.833	20.12	0.12	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	52.96480	0.05296	68.50460	0.06850	52.965	20.58	0.10	9,111,384.15	6,445	9,118.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	51.32940	0.05133	66.46120	0.06646	51.329	20.69	0.10	0.00	0	111,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.30	Call	37.99080	0.03799	49.66610	0.04967	37.991	21.76	0.08	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.42	Call	33.90140	0.03390	44.46790	0.04447	33.901	22.18	0.07	0.00	0	11,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.57	Call	29.55690	0.02956	38.91650	0.03892	29.557	22.71	0.06	0.00	0	39,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	24.21890	0.02422	32.04830	0.03205	24.219	23.53	0.05	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry	13.47920		13.47920	13.47920	13.58040	13.58040		15.42	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	1.01020	0.00101	1.14910	0.00115	1.010	18.94	0.00	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	2.17690	0.00218	2.34450	0.00234	2.177	17.90	0.01	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	163.91030	0.16391	199.56200	0.19956	163.910	17.50	0.27	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	16.41250	0.01641	22.97770	0.02298	16.413	32.05	0.02	0.00	0	300.00
\$ / R	On 13/01/2016	Any day expiry			13.53690	13.53690	13.63830	13.63830		15.91	0.00	0.00	0	2,650.00
\$ / R	On 27/01/2016	Any day expiry			13.57100	13.57100	13.67200	13.67200		16.01	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	23.33800	0.02334	21.54260	0.02154	23.338	15.97	0.05	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	791.62920	0.79163	869.37170	0.86937	791.629	14.98	0.73	0.00	0	4,600.00

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
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	703.43790	0.70344	776.66680	0.77667	703.438	15.23	0.68	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	13.50	Put	426.27380	0.42627	385.25750	0.38526	426.274	15.92	0.46	0.00	0	150.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	219.46020	0.21946	246.26960	0.24627	219.460	18.69	0.28	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	15.32	Call	120.57380	0.12057	134.08540	0.13409	120.574	21.23	0.16	0.00	0	150.00
\$ / R	On 12/02/2016	Any day expiry			13.60900	13.60900	13.71030	13.71030		16.24	0.00	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	22.05880	0.02206	19.46540	0.01947	22.059	16.39	0.04	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	144.93980	0.14494	159.58140	0.15958	144.940	21.27	0.17	0.00	0	1,000.00
\$ / R	On 19/02/2016	Any day expiry			13.62570	13.62570	13.72710	13.72710		16.37	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	418.25190	0.41825	463.03930	0.46304	418.252	17.13	0.43	0.00	0	3,600.00
\$ / R	On 25/02/2016	Any day expiry			13.64000	13.64000	13.74140	13.74140		16.37	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	36.16200	0.03616	32.03890	0.03204	36.162	15.97	0.06	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	13.50	Put	459.69060	0.45969	418.44580	0.41845	459.691	16.06	0.44	0.00	0	150.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	237.23920	0.23724	261.01010	0.26101	237.239	19.61	0.26	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	15.64	Call	149.14450	0.14914	162.61520	0.16262	149.145	21.77	0.17	0.00	0	150.00
\$ / R	On 11/03/2016	Any day expiry			13.67560	13.67560	13.77730	13.77730		16.54	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			13.68280	13.68280	13.78450	13.78450		16.51	0.00	0.00	0	73,017.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	14.81610	0.01482	12.11900	0.01212	14.816	17.34	0.02	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	30.83010	0.03083	26.40400	0.02640	30.830	16.40	0.05	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	33.10200	0.03310	28.46290	0.02846	33.102	16.31	0.05	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	43.81650	0.04382	38.23820	0.03824	43.816	15.93	0.07	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	45.67450	0.04567	39.94100	0.03994	45.674	15.88	0.07	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	50.98530	0.05099	44.82380	0.04482	50.985	15.73	0.08	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	53.84800	0.05385	47.46220	0.04746	53.848	15.65	0.08	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	57.63080	0.05763	50.95500	0.05096	57.631	15.56	0.09	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	66.82260	0.06682	59.46570	0.05947	66.823	15.35	0.10	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	81.50340	0.08150	73.11520	0.07312	81.503	15.07	0.12	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	1,259.98960	1.25999	1,348.08910	1.34809	1,259.990	14.92	0.83	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	169.61140	0.16961	152.94960	0.15295	169.611	14.94	0.22	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	1,067.70750	1.06771	1,151.70700	1.15171	1,067.708	14.95	0.77	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	227.39380	0.22739	206.94910	0.20695	227.394	14.96	0.27	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	282.74840	0.28275	252.81320	0.25281	282.748	15.19	0.31	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	808.76580	0.80877	877.61470	0.87761	808.766	15.41	0.66	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	353.50770	0.35351	318.92290	0.31892	353.508	15.54	0.36	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	658.16340	0.65816	718.41760	0.71842	658.163	16.07	0.57	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	635.80850	0.63581	694.66610	0.69467	635.808	16.18	0.56	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.63	Put	548.78520	0.54879	503.73920	0.50374	548.785	16.36	0.46	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	550.72060	0.55072	603.02420	0.60302	550.721	16.67	0.50	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	489.10180	0.48910	535.69710	0.53570	489.102	17.14	0.46	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	470.33200	0.47033	0.00000	0.00000	470.332	17.30	0.44	4,565,794.61	750	750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	410.93720	0.41094	450.29600	0.45030	410.937	17.85	0.39	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	385.80920	0.38581	422.71870	0.42272	385.809	18.11	0.37	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	343.21400	0.34321	375.63530	0.37564	343.214	18.61	0.34	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	325.17050	0.32517	355.68350	0.35568	325.170	18.85	0.32	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	304.73500	0.30474	333.04760	0.33305	304.735	19.14	0.30	0.00	0	2,000.00

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	14.75	Call	295.99750	0.29600	323.35970	0.32336	295.998	19.28	0.29	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.03	Call	252.73410	0.25273	275.27720	0.27528	252.734	20.03	0.25	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	221.51840	0.22152	241.05300	0.24105	221.518	20.64	0.22	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	173.21030	0.17321	187.15570	0.18716	173.210	21.86	0.18	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	125.70880	0.12571	131.94080	0.13194	125.709	23.88	0.13	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	122.77520	0.12278	125.99690	0.12600	122.775	25.03	0.12	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	24.96330	0.02496	27.67540	0.02768	24.963	29.84	0.03	0.00	0	1,500.00
\$ / R	On 16/03/2016	Any day expiry			13.68750	13.68750	13.78930	13.78930		16.53	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	394.43620	0.39444	357.56730	0.35757	394.436	15.74	0.38	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	323.19040	0.32319	353.25480	0.35325	323.190	18.97	0.32	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			13.70420	13.70420	13.80610	13.80610		16.50	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	578.75950	0.57876	533.05750	0.53306	578.759	16.43	0.47	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	281.93440	0.28193	306.45940	0.30646	281.934	19.80	0.27	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			13.71850	13.71850	13.82040	13.82040		16.49	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	49.73170	0.04973	43.21400	0.04321	49.732	15.88	0.07	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	485.90260	0.48590	444.69930	0.44470	485.903	16.04	0.42	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	255.96810	0.25597	277.39680	0.27740	255.968	20.47	0.24	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	182.50480	0.18250	195.72400	0.19572	182.505	22.22	0.18	0.00	0	150.00
\$ / R	On 18/04/2016	Any day expiry			13.76610	13.76610	13.86850	13.86850		16.61	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	785.90730	0.78591	732.61270	0.73261	785.907	17.16	0.52	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	277.40850	0.27741	298.47810	0.29848	277.408	20.77	0.25	0.00	0	17,896.00
\$ / R	On 26/04/2016	Any day expiry			13.78560	13.78560	13.88830	13.88830		16.75	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	60.83200	0.06083	53.43200	0.05343	60.832	15.82	0.08	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	504.68660	0.50469	463.90350	0.46390	504.687	16.03	0.41	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	265.36490	0.26536	284.50260	0.28450	265.365	21.30	0.23	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	205.62030	0.20562	218.56860	0.21857	205.620	22.75	0.18	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry			13.86150	13.86150	13.96480	13.96480		16.90	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	71.91930	0.07192	63.64640	0.06365	71.919	15.73	0.09	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	523.03920	0.52304	483.27380	0.48327	523.039	16.05	0.39	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	276.50740	0.27651	293.87960	0.29388	276.507	22.17	0.22	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	233.47720	0.23348	240.82100	0.24082	233.477	23.60	0.18	0.00	0	150.00
\$ / R	On 06/06/2016	Any day expiry			13.88600	13.88600	13.98960	13.98960		16.99	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	116.48820	0.11649	105.86700	0.10587	116.488	15.13	0.13	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	380.30740	0.38031	406.53990	0.40654	380.307	20.61	0.29	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			13.89330	13.89330	13.99700	13.99700		17.00	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.90310	13.90310	14.00680	14.00680		16.99	0.00	6,951,550.00	500	30,226.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	114.21460	0.11421	103.68820	0.10369	114.215	15.17	0.13	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	274.82190	0.27482	251.77740	0.25178	274.822	15.03	0.25	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	304.85110	0.30485	280.67760	0.28068	304.851	15.10	0.27	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	378.74350	0.37874	352.04890	0.35205	378.743	15.26	0.32	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	529.66860	0.52967	490.13310	0.49013	529.669	16.00	0.39	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	546.08790	0.54609	505.86650	0.50587	546.088	16.08	0.39	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	486.33260	0.48633	520.79910	0.52080	486.333	19.40	0.36	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	298.53360	0.29853	316.44800	0.31645	298.534	22.27	0.22	0.00	0	750.00

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	16.53	Call	270.87300	0.27087	286.12300	0.28612	270.873	22.92	0.20	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.81	Call	254.75600	0.25476	262.36910	0.26237	254.756	23.72	0.19	0.00	0	2,310.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	252.52640	0.25253	259.33320	0.25933	252.526	24.19	0.18	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	250.43970	0.25044	256.41760	0.25642	250.440	24.70	0.18	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	230.91790	0.23092	243.71560	0.24372	230.918	28.61	0.15	0.00	0	6,600.00
\$ / R	On 28/06/2016	Any day expiry			13.93980	13.93980	14.04390	14.04390		17.10	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	81.86710	0.08187	72.43020	0.07243	81.867	15.63	0.09	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	535.18240	0.53518	496.11450	0.49611	535.182	15.97	0.38	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	289.98900	0.28999	305.87630	0.30588	289.989	23.01	0.21	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	273.44750	0.27345	280.59830	0.28060	273.448	24.41	0.19	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry			14.01190	14.01190	14.11670	14.11670		17.25	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	91.46790	0.09147	80.93720	0.08094	91.468	15.61	0.10	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	548.08020	0.54808	508.78300	0.50878	548.080	15.99	0.37	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	320.50380	0.32050	328.18160	0.32818	320.504	24.47	0.21	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	315.88840	0.31589	321.51650	0.32152	315.888	25.66	0.20	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			14.05050	14.05050	14.15520	14.15520		17.40	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	237.58960	0.23759	218.16820	0.21817	237.590	14.86	0.21	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	519.45530	0.51946	549.34760	0.54935	519.455	20.58	0.33	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			14.08910	14.08910	14.19370	14.19370		17.54	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	102.18670	0.10219	90.47210	0.09047	102.187	15.66	0.10	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	560.33990	0.56034	520.09180	0.52009	560.340	16.04	0.36	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	360.18860	0.36019	361.50960	0.36151	360.189	26.16	0.21	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	358.37510	0.35838	358.42890	0.35843	358.375	26.99	0.20	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			14.11740	14.11740	14.22190	14.22190		17.55	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	13.50	Put	564.42280	0.56442	523.67430	0.52367	564.423	16.05	0.36	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	379.93810	0.37994	380.82830	0.38083	379.938	26.23	0.21	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.80	Call	379.38050	0.37938	379.93110	0.37993	379.381	26.44	0.21	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry			14.12250	14.12250	14.22700	14.22700		17.66	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	724.07110	0.72407	677.35260	0.67735	724.071	16.74	0.41	0.00	0	50,000.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	382.60830	0.38261	389.77710	0.38978	382.608	24.47	0.22	0.00	0	50,000.00
\$ / R	On 15/09/2016	Any day expiry			14.14050	14.14050	14.24500	14.24500		17.67	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			14.15080	14.15080	14.25530	14.25530		17.67	0.00	0.00	0	6,324.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	396.86330	0.39686	401.37730	0.40138	396.863	25.81	0.22	0.00	0	10,000.00
\$ / R	On 28/09/2016	Any day expiry			14.17400	14.17400	14.27840	14.27840		17.69	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	112.86370	0.11286	97.99480	0.09799	112.864	15.69	0.10	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	571.78640	0.57179	534.14580	0.53415	571.786	16.07	0.35	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	409.53250	0.40953	407.48210	0.40748	409.533	27.67	0.21	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	407.97310	0.40797	406.37640	0.40638	407.973	28.19	0.21	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			14.25000	14.25000	14.35410	14.35410		17.93	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	119.65950	0.11966	104.39230	0.10439	119.660	15.66	0.10	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	581.39150	0.58139	544.57520	0.54458	581.392	16.13	0.34	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	418.32940	0.41833	432.94180	0.43294	418.329	28.18	0.21	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	407.67340	0.40767	421.92960	0.42193	407.673	28.18	0.20	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			14.34960	14.34960	14.45310	14.45310		18.17	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 28/11/2016	Any day expiry	11.80	Put	124.45720	0.12446	111.08610	0.11109	124.457	15.57	0.10	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	591.84680	0.59185	555.75050	0.55575	591.847	16.26	0.33	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	392.67910	0.39268	410.27300	0.41027	392.679	27.86	0.19	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			14.39790	14.39790	14.50100	14.50100		18.27	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.41300	14.41300	14.51600	14.51600		18.28	0.00	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	130.69480	0.13069	117.46470	0.11746	130.695	15.65	0.10	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	592.47680	0.59248	557.49150	0.55749	592.477	16.24	0.32	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	363.42250	0.36342	384.40390	0.38440	363.423	27.17	0.18	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	356.73370	0.35673	377.41660	0.37742	356.734	27.17	0.18	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.66650	14.66650	14.76800	14.76800		18.72	0.00	0.00	0	0.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			13.45510	13.45510	13.55580	13.55580		15.24	0.00	766,940.70	57	672.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			13.68280	13.68280	13.78450	13.78450		16.51	0.00	95,779.60	7	182.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			13.90310	13.90310	14.00680	14.00680		16.99	0.00	0.00	0	119.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.15080	14.15080	14.25530	14.25530		17.67	0.00	0.00	0	0.00
£ / R	On 11/12/2015	Foreign Exchange Future			20.75800	20.75800	20.63150	20.63150		14.94	0.00	12,703,896.00	612	32,960.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	7.38650	0.00739	9.37920	0.00938	7.386	17.43	0.01	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	1,429.15590	1.42916	1,329.41480	1.32941	1,429.156	14.63	0.88	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.00	Call	948.54820	0.94855	875.57800	0.87558	948.548	14.71	0.75	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.12	Put	226.37990	0.22638	285.36280	0.28536	226.380	14.75	0.29	0.00	0	12,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.23	Put	263.08380	0.26308	327.08140	0.32708	263.084	14.78	0.32	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	727.75660	0.72776	669.78200	0.66978	727.757	14.82	0.65	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.75	Put	489.18250	0.48918	579.98320	0.57998	489.183	14.94	0.49	0.00	0	6,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	488.51880	0.48852	453.58160	0.45358	488.519	14.98	0.51	0.00	0	18,900.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.81	Put	523.57710	0.52358	616.63640	0.61664	523.577	15.04	0.50	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.20	Put	773.62460	0.77362	878.99260	0.87899	773.625	15.68	0.62	0.00	0	3,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.35	Call	288.75900	0.28876	271.31560	0.27132	288.759	15.93	0.34	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	251.15360	0.25115	236.87370	0.23687	251.154	16.18	0.30	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.82	Call	186.01870	0.18602	176.82580	0.17683	186.019	16.70	0.24	0.00	0	10,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	23.20	Call	48.60490	0.04860	47.39460	0.04739	48.605	18.68	0.07	0.00	0	10,000.00
£ / R	On 14/03/2016	Foreign Exchange Future			21.10110	21.10110	20.97240	20.97240		15.33	0.00	21,101,100.00	1,000	4,281.00
£ / R	On 13/06/2016	Foreign Exchange Future			21.43260	21.43260	21.30450	21.30450		15.93	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	891.61340	0.89161	893.58120	0.89358	891.613	16.63	0.35	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	748.38110	0.74838	750.82440	0.75082	748.381	22.59	0.28	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			21.80840	21.80840	21.67770	21.67770		16.35	0.00	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.11288	0.11288	0.11315	0.11315		15.42	0.00	0.00	0	8,134.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.11502	0.11502	0.11531	0.11531		15.42	0.00	0.00	0	173.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.11713	0.11713	0.11742	0.11742		15.90	0.00	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry			15.26840	15.26840	15.29360	15.29360		15.07	0.00	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	395.85290	0.39585	424.47500	0.42447	395.853	15.29	0.80	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 26/10/2015	Any day expiry	14.92	Put	47.45290	0.04745	50.87500	0.05088	47.453	15.29	0.20	0.00	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			15.40070	15.40070	15.42680	15.42680		15.75	0.00	26,181,190.00	1,700	85,010.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	3.97790	0.00398	4.67370	0.00467	3.978	18.21	0.01	0.00	0	6,877.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.85	Put	16.78130	0.01678	19.38540	0.01939	16.781	15.68	0.04	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	19.09090	0.01909	21.18220	0.02118	19.091	15.64	0.05	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.03	Put	26.46280	0.02646	29.06190	0.02906	26.463	15.55	0.06	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	49.75960	0.04976	53.56920	0.05357	49.760	15.36	0.11	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.04	Put	220.60980	0.22061	224.29520	0.22430	220.610	15.44	0.34	0.00	0	50,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.78	Call	248.25360	0.24825	269.83130	0.26983	248.254	16.55	0.37	0.00	0	6,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	106.72570	0.10673	119.10880	0.11911	106.726	18.26	0.18	0.00	0	6,877.00
€ / R	On 25/01/2016	Any day expiry			15.54160	15.54160	15.56800	15.56800		15.66	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	901.04450	0.90104	929.55930	0.92956	901.044	14.84	0.73	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	854.74940	0.85475	882.86380	0.88286	854.749	14.92	0.71	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			15.68900	15.68900	15.71590	15.71590		15.95	0.00	392,225.00	25	38,293.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	22.78050	0.02278	25.57910	0.02558	22.781	16.11	0.03	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	28.30360	0.02830	31.35280	0.03135	28.304	15.93	0.04	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	68.67780	0.06868	72.39010	0.07239	68.678	15.13	0.09	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	86.42770	0.08643	90.08330	0.09008	86.428	14.90	0.11	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	186.81090	0.18681	189.08880	0.18909	186.811	14.75	0.21	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	1,057.86670	1.05787	1,085.26320	1.08526	1,057.867	14.74	0.72	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	291.09550	0.29110	291.20920	0.29121	291.095	14.83	0.29	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	471.00570	0.47101	467.85150	0.46785	471.006	15.45	0.40	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	546.55790	0.54656	565.25630	0.56526	546.558	16.43	0.46	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	529.84880	0.52985	0.00000	0.00000	529.849	16.53	0.45	9,194,057.60	1,300	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	482.89840	0.48290	500.09180	0.50009	482.898	16.82	0.42	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	440.40900	0.44041	456.50430	0.45650	440.409	17.11	0.39	0.00	0	36,640.00
€ / R	On 13/06/2016	Foreign Exchange Future			15.97220	15.97220	16.00230	16.00230		16.35	0.00	0.00	0	250.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	154.81480	0.15481	161.03470	0.16103	154.815	14.66	0.15	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	856.13900	0.85614	877.09230	0.87709	856.139	16.37	0.53	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.29680	16.29680	16.32900	16.32900		16.92	0.00	5,703,880.00	350	350.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.62760	16.62760	16.65900	16.65900		17.54	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			99.93028	99.93028	100.42449	100.42449			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			99.67497	99.67497	99.72731	99.72731			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.56294	99.56294	99.68993	99.68993			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.60192	98.60192	98.96725	98.96725			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			468.70700	468.70700	467.44600	467.44600			0.00	0.00	0	3.00
AL37	On 04/02/2016	Index Future			476.46200	476.46200	475.18400	475.18400			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
AL7T	On 05/11/2015	Index Future			552.58600		552.58600		550.41200	550.41200			0.00	0.00	0	1.00
AL7T	On 04/02/2016	Index Future			561.72800		561.72800		559.52300	559.52300			0.00	0.00	0	0.00
ALBI	On 05/11/2015	Index Future			504.85500		504.85500		502.61200	502.61200			0.00	0.00	0	459.00
ALBI	On 04/02/2016	Index Future			513.20700		513.20700		510.93200	510.93200			0.00	0.00	0	146.00
ALBI	On 05/05/2016	Index Future			522.26600		522.26600		519.95300	519.95300			0.00	0.00	0	0.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.74220		9.74220		9.85710	9.85710		10.15	0.00	3,896,880.00	400	10,633.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	27.19310		0.02719		21.38310	0.02138	27.193	10.55	0.13	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	239.33140		0.23933		330.45160	0.33045	239.331	10.28	0.65	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	42.54580		0.04255		69.54530	0.06955	42.546	11.97	0.17	0.00	0	201.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.86180		9.86180		9.97630	9.97630		11.90	0.00	0.00	0	5,014.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			9.98100		9.98100		10.09620	10.09620		13.29	0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			10.11990		10.11990		10.23520	10.23520		14.24	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			10.35280		10.35280		10.44390	10.44390		12.92	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			10.52430		10.52430		10.61660	10.61660		14.27	0.00	0.00	0	0.00
CHF / R	On 11/12/2015	Foreign Exchange Future			14.14850		14.14850		14.14860	14.14860		16.16	0.00	0.00	0	7,272.00
CHF / R	On 14/03/2016	Foreign Exchange Future			14.44120		14.44120		14.44150	14.44150		16.13	0.00	0.00	0	1,636.00
CNH / R	On 11/12/2015	Foreign Exchange Future			2.10980		2.10980		2.12890	2.12890		14.63	0.00	0.00	0	25,268.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.13020		2.13020		2.14920	2.14920		15.71	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future			2.06740		2.06740		2.07170	2.07170		18.36	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.10740		2.10740		2.11190	2.11190		17.91	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			9.74675		82.30160		9.81022	81.84845			0.00	0.00	0	6,561.00
ES33	On 04/02/2016	Bond Future			9.83406		83.66324		9.89940	83.20395			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 05/05/2016	Bond Future		9.90923	81.35043		9.97651	80.88396			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		501.16200	501.16200		499.10900	499.10900			0.00	0.00	0	453.00
GOVI	On 04/02/2016	GOVI		509.45400	509.45400		507.37100	507.37100			0.00	0.00	0	26.00
GOVI	On 05/05/2016	GOVI		518.44700	518.44700		516.32900	516.32900			0.00	0.00	0	0.00
I2025	On 05/11/2015	Bond Future		123.36983	123.36983		123.29407	123.29407			0.00	0.00	0	612.00
I2025	On 04/02/2016	Bond Future		124.20088	124.20088		124.12582	124.12582			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		102.37823	102.37823		102.31358	102.31358			0.00	0.00	0	0.00
I2033	On 04/02/2016	Bond Future		104.08033	104.08033		104.01649	104.01649			0.00	0.00	0	0.00
I2033	On 05/05/2016	Bond Future		104.93836	104.93836		104.87463	104.87463			0.00	0.00	0	0.00
I2038	On 05/11/2015	Bond Future		126.93675	126.93675		126.85631	126.85631			0.00	0.00	0	8,054.00
I2038	On 04/02/2016	Bond Future		127.67461	127.67461		127.59489	127.59489			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		126.79515	126.79515		126.71470	126.71470			0.00	0.00	0	6,943.00
I2046	On 04/02/2016	Bond Future		128.90338	128.90338		128.82337	128.82337			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		134.45584	134.45584		134.36978	134.36978			0.00	0.00	0	5,431.00
I2050	On 04/02/2016	Bond Future		135.16265	135.16265		135.07739	135.07739			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		232.86800	232.86800		232.73800	232.73800			0.00	0.00	0	971.00
IGOV	On 04/02/2016	Index Future		236.73900	236.73900		236.61000	236.61000			0.00	0.00	0	82.00
IGOV	On 05/05/2016	Index Future		240.93700	240.93700		240.80700	240.80700			0.00	0.00	0	0.00
ILBI	On 05/11/2015	Index Future		631.89100	631.89100		631.27500	631.27500			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future		642.64500	642.64500		642.01900	642.01900			0.00	0.00	0	163.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future		6.31000	93.69000		6.31000	93.69000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future		6.34000	93.66000		6.34000	93.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.40000	93.60000		6.39000	93.61000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future		6.45000	93.55000		6.45000	93.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future		6.53000	93.47000		6.52000	93.48000			0.00	0.00	0	2,000.00

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
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	6.57000	93.43000		6.56000	93.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	6.82000	93.18000		6.76000	93.24000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	7.05000	92.95000		6.99000	93.01000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future	7.22000	92.78000		7.14000	92.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017		Jibar Tradeable Future	7.40000	92.60000		7.28000	92.72000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017		Jibar Tradeable Future	7.56000	92.44000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017		Jibar Tradeable Future	7.68000	92.32000		7.56000	92.44000			0.00	0.00	0	0.00
KES / R	On 11/12/2015		Foreign Exchange Future	0.12900	0.12900		0.13000	0.13000			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016		Foreign Exchange Future	0.12840	0.12840		0.12870	0.12870			0.00	0.00	0	0.00
KES / R	On 13/06/2016		Foreign Exchange Future	0.12820	0.12820		0.12880	0.12880			0.00	0.00	0	0.00
KES / R	On 19/09/2016		Foreign Exchange Future	0.12750	0.12750		0.13000	0.13000			0.00	185,512.50	1,455	485.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.06630	0.06630		0.06660	0.06660			0.00	0.00	0	28,268.00
NGN / R	On 14/03/2016		Foreign Exchange Future	0.06300	0.06300		0.06320	0.06320			0.00	0.00	0	0.00
NGN / R	On 13/06/2016		Foreign Exchange Future	0.06000	0.06000		0.06030	0.06030			0.00	0.00	0	0.00
NZ\$ / R	On 19/10/2015		Any day expiry	9.01400	9.01400		8.98730	8.98730		14.38	0.00	0.00	0	0.00
NZ\$ / R	On 19/10/2015	8.90	Put	23.93780	0.02394		37.15990	0.03716	23.938	15.74	0.24	0.00	0	12,000.00
NZ\$ / R	On 11/12/2015		Foreign Exchange Future	9.06500	9.06500		9.03700	9.03700		10.54	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016		Foreign Exchange Future	9.15830	9.15830		9.13120	9.13120		12.53	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016		Foreign Exchange Future	9.25160	9.25160		9.22570	9.22570		13.61	0.00	0.00	0	0.00
QUANTO € / \$	On 11/12/2015		Foreign Exchange Future	1.14460	1.14460		1.13800	1.13800			0.00	0.00	0	120.00
QUANTO € / \$	On 14/03/2016		Foreign Exchange Future	1.14660	1.14660		1.14010	1.14010			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016		Foreign Exchange Future	1.14880	1.14880		1.14250	1.14250			0.00	0.00	0	0.00
R186	On 05/11/2015		Bond Future	8.23508	120.34014		8.29772	119.84221		9.05	0.00	42,961,429.98	357	33,013.00
R186	On 05/11/2015	7.73	Call	70.23000	0.07023		49.03000	0.04903	70.230	8.87	0.06	0.00	0	169.00
R186	On 05/11/2015	7.75	Call	81.07000	0.08107		56.94000	0.05694	81.070	8.88	0.07	0.00	0	1,200.00
R186	On 05/11/2015	7.86	Call	168.92000	0.16892		121.98000	0.12198	168.920	8.92	0.13	0.00	0	674.00
R186	On 05/11/2015	8.00	Call	375.53000	0.37553		281.61000	0.28161	375.530	8.97	0.24	0.00	0	200.00
R186	On 05/11/2015	8.22	Put	1,127.25000	1.12725		1,421.04000	1.42104	1,127.250	9.04	0.51	0.00	0	1,090.00
R186	On 05/11/2015	8.25	Put	1,007.76000	1.00776		1,284.29000	1.28429	1,007.760	9.05	0.48	0.00	0	8,650.00
R186	On 05/11/2015	8.35	Put	673.88000	0.67388		891.73000	0.89173	673.880	9.10	0.36	0.00	0	9,430.00
R186	On 05/11/2015	8.35	Call	1,585.17000	1.58517		1,305.09000	1.30509	1,585.170	9.10	0.64	0.00	0	843.00
R186	On 05/11/2015	8.45	Call	2,125.63000	2.12563		1,790.25000	1.79025	2,125.630	9.15	0.74	0.00	0	200.00
R186	On 05/11/2015	8.45	Put	429.27000	0.42927		591.82000	0.59182	429.270	9.15	0.26	0.00	0	6,308.00
R186	On 05/11/2015	8.50	Call	2,422.41000	2.42241		2,061.94000	2.06194	2,422.410	9.17	0.78	0.00	0	650.00
R186	On 05/11/2015	8.50	Put	336.25000	0.33625		473.71000	0.47371	336.250	9.17	0.22	0.00	0	4,666.00
R186	On 05/11/2015	8.55	Put	259.90000	0.25990		374.65000	0.37465	259.900	9.19	0.18	0.00	0	4,667.00
R186	On 05/11/2015	8.75	Put	81.40000	0.08140		129.62000	0.12962	81.400	9.28	0.07	0.00	0	10,200.00
R186	On 05/11/2015	8.85	Put	42.19000	0.04219		70.88000	0.07088	42.190	9.33	0.04	0.00	0	2,283.00
R186	On 05/11/2015	9.00	Put	14.29000	0.01429		26.13000	0.02613	14.290	9.40	0.01	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			8.29094		117.03369		8.35574	116.52926		9.10	0.00	0.00	0	5,465.00
R186	On 04/02/2016	Bond Future	8.75	Put	1,005.58000		1.00558	1,147.84000	1.14784	1,005.580		9.21	0.27	0.00	0	6,700.00
R186	On 05/05/2016	Bond Future			8.33276		119.10095		8.39985	118.58905		8.97	0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.37440		115.94864		8.44401	115.42833		9.10	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			294.96203		294.96203	294.38451	294.38451				0.00	0.00	0	927.00
R197	On 04/02/2016	Bond Future			293.51195		293.51195	292.92980	292.92980				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			240.79302		240.79302	240.64189	240.64189				0.00	0.00	0	53,917.00
R202	On 04/02/2016	Bond Future			241.42142		241.42142	241.27187	241.27187				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			8.05250		99.85567	8.12067	99.48924			7.21	0.00	0.00	0	14,015.00
R2023	On 04/02/2016	Bond Future			8.11920		101.50779	8.19034	101.13687			6.71	0.00	0.00	0	1,050.00
R2023	On 05/05/2016	Bond Future			8.16172		99.37196	8.23601	98.99564			6.98	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			7.01367		103.36058	7.10446	103.20373			1.80	0.00	0.00	0	15,930.00
R203	On 04/02/2016	Bond Future			7.07124		105.07069	7.17634	104.91281			1.14	0.00	0.00	0	0.00
R203	On 05/05/2016	Bond Future			7.05087		102.75680	7.17557	102.59734			1.41	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			8.66013		96.85643	8.72269	96.37108				0.00	0.00	0	9,973.00
R2030	On 04/02/2016	Bond Future			8.71861		94.45242	8.78301	93.96051				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			8.72984		96.76739	8.79234	96.24627				0.00	0.00	0	2,982.00
R2032	On 04/02/2016	Bond Future			8.78739		98.36839	8.85164	97.84011				0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future			8.83409		95.94863	8.90017	95.41219				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			8.88441		98.69020	8.94683	98.11810				0.00	0.00	0	49,825.00
R2037	On 04/02/2016	Bond Future			8.94044		96.06610	9.00452	95.48608				0.00	0.00	0	370.00
R2037	On 05/05/2016	Bond Future			8.98763		97.76372	9.05342	97.17461				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			7.39432		104.74783		7.47888	104.51437		3.13	0.00	3,142,434.90	30	24,681.00
R204	On 04/02/2016	Bond Future			7.46125		102.44466		7.55350	102.20890		2.56	0.00	0.00	0	0.00
R204	On 05/05/2016	Bond Future			7.49248		104.25408		7.59401	104.01541		2.75	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			8.91859		100.67245		8.98088	100.04614			0.00	0.00	0	17,516.00
R2044	On 04/02/2016	Bond Future			8.97140		97.95589		9.03529	97.32081			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future			9.01585		99.68699		9.08138	99.04180			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			8.90890		100.01663		8.97123	99.37212			0.00	0.00	0	48,520.00
R2048	On 04/02/2016	Bond Future			8.96318		101.67142		9.02714	101.01771			0.00	0.00	0	3,750.00
R2048	On 05/05/2016	Bond Future			9.00385		99.03175		9.06940	98.36764			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			7.65847		100.87136		7.74245	100.57873		4.41	0.00	22,494,313.28	223	40,851.00
R207	On 05/11/2015	Bond Future	7.43	Call	143.76000		0.14376		92.75000	0.09275	143.760	4.35	0.23	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	209.95000		0.20995		140.07000	0.14007	209.950	4.36	0.31	0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.72698		98.89885		7.81670	98.60295		3.80	0.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	267.91000		0.26791		207.05000	0.20705	267.910	3.67	0.23	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	495.46000		0.49546		397.91000	0.39791	495.460	3.71	0.36	0.00	0	19.00
R207	On 05/05/2016	Bond Future			7.77350		100.64599		7.86985	100.34602		3.97	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	867.42000		0.86742		760.55000	0.76055	867.420	3.89	0.42	0.00	0	43.00
R207	On 04/08/2016	Bond Future			7.81983		98.81833		7.92407	98.51366		3.80	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			7.82234		96.10284		7.89064	95.81603		5.68	0.00	63,812,285.76	664	39,606.00
R208	On 05/11/2015	Bond Future	8.48	Put	11.29000		0.01129		21.70000	0.02170	11.290	5.82	0.02	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			7.88685		97.69286		7.95878	97.40278		5.01	0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future			7.93052		96.01684		8.00654	95.72276		5.31	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			8.80833		76.65389		8.87058	76.18021		14.55	0.00	0.00	0	24,850.00
R209	On 05/11/2015	Bond Future	8.50	Call	283.06000		0.28306		219.63000	0.21963	283.060	14.30	0.19	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	509.76000		0.50976		693.43000	0.69343	509.760	14.55	0.29	0.00	0	500.00
R209	On 05/11/2015	Bond Future	9.25	Put	150.55000		0.15055		230.97000	0.23097	150.550	14.72	0.11	0.00	0	900.00
R209	On 04/02/2016	Bond Future			8.85999		77.92211		8.92378	77.44183		14.37	0.00	0.00	0	400.00
R209	On 04/02/2016	Bond Future	9.52	Put	784.30000		0.78430		890.63000	0.89063	784.300	14.71	0.21	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			8.90204		76.14898		8.96744	75.66109		14.65	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			181.09050		181.09050		180.97879	180.97879			0.00	0.00	0	2,894.00
R210	On 04/02/2016	Bond Future			184.10135		184.10135		183.99100	183.99100			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			136.21899		136.21899		136.14200	136.14200			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future			136.78997		136.78997		136.71398	136.71398			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			141.99262		141.99262		141.82388	141.82388			0.00	0.00	0	928.00
R212	On 04/02/2016	Bond Future			142.49427		142.49427		142.32512	142.32512			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			8.70034		87.12024		8.76290	86.65184		12.44	0.00	0.00	0	21,426.00
R213	On 04/02/2016	Bond Future			8.76001		88.56170		8.82435	88.08679		12.19	0.00	0.00	0	700.00
R213	On 05/05/2016	Bond Future			8.80380		86.57738		8.86992	86.09513		12.46	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			8.84854		77.68431		8.91080	77.18304		15.26	0.00	0.00	0	16,945.00
R214	On 04/02/2016	Bond Future			8.90125		78.96964		8.96508	78.46121		15.11	0.00	0.00	0	4,620.00
R214	On 05/05/2016	Bond Future			8.94043		77.06943		9.00580	76.55292		15.39	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			23,939.81000		23,939.81000		24,035.71000	24,035.71000			0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future			9.70940		9.70940		9.67160	9.67160		12.60	0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future			9.85380		9.85380		9.81230	9.81230		13.60	0.00	0.00	0	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	4.52230	4.52230	4.52130	4.52130		11.99	0.00	0.00	0	0.00
TRY / R	On 14/03/2016		Foreign Exchange Future	4.47860	4.47860	4.47510	4.47510		14.81	0.00	0.00	0	0.00
ZMW / R	On 11/12/2015		Foreign Exchange Future	1.12210	1.12210	1.13830	1.13830			0.00	0.00	0	7,688.00
ZMW / R	On 14/03/2016		Foreign Exchange Future	1.09300	1.09300	1.10940	1.10940			0.00	0.00	0	1.00
Total for Derivatives :											1,047,884,289.93	91,136	4205563.00
Grand Total:											1,047,884,289.93	91,136	4205563.00