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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 30/10/2015

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 30/10/2015	Any day expiry	13.84320	13.84320		13.84230	13.84230		8.05	0.00	184,945,152.00	13,360	0.00	
\$ / R	On 05/11/2015	Any day expiry	13.85000	13.85000		13.84240	13.84240		15.92	0.00	0.00	0	0.00	
\$ / R	On 05/11/2015	Any day expiry	12.72	Call	1,130.28500	1.13028	1,122.63730	1.12264	1,130.285	23.54	1.00	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.00	Call	851.33120	0.85133	843.51600	0.84352	851.331	21.43	0.99	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.45	Put	16.63740	0.01664	17.95760	0.01796	16.637	18.43	0.11	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.70	Call	208.56160	0.20856	208.65750	0.20866	208.562	16.86	0.70	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.70	Put	58.56160	0.05856	66.25750	0.06626	58.562	16.86	0.30	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.95	Call	74.39290	0.07439	79.72880	0.07973	74.393	16.55	0.37	0.00	0	300.00
\$ / R	On 10/11/2015	Any day expiry	13.86170		13.86170		13.85420	13.85420		16.03	0.00	0.00	0	0.00
\$ / R	On 10/11/2015	Any day expiry	13.00	Put	3.25790	0.00326	3.94230	0.00394	3.258	18.16	0.02	0.00	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	13.14	Put	5.16340	0.00516	6.13490	0.00613	5.163	16.80	0.03	0.00	0	8,000.00
\$ / R	On 10/11/2015	Any day expiry	13.81	Call	181.22800	0.18123	181.69080	0.18169	181.228	16.07	0.56	0.00	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	14.25	Call	43.66460	0.04366	45.04200	0.04504	43.665	17.73	0.19	0.00	0	20,000.00
\$ / R	On 11/11/2015	Any day expiry	13.86410		13.86410		13.85660	13.85660		15.98	0.00	0.00	0	0.00
\$ / R	On 11/11/2015	Any day expiry	13.68	Call	268.29630	0.26830	267.83170	0.26783	268.296	16.03	0.68	0.00	0	11,000.00
\$ / R	On 11/11/2015	Any day expiry	13.92	Call	137.03360	0.13703	138.32330	0.13832	137.034	16.27	0.45	0.00	0	11,000.00

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 17/11/2015	Any day expiry			13.87850	13.87850	13.87100	13.87100	15.96	0.00	0.00	0	0.00
\$ / R	13.15	Call	On 17/11/2015	Any day expiry	741.89970	0.74190	734.98500	0.73499	741.900	15.97	0.94	0.00	0	12,500.00	
\$ / R	13.35	Call	On 17/11/2015	Any day expiry	560.32210	0.56032	556.20540	0.55621	560.322	15.72	0.87	0.00	0	5,000.00	
\$ / R	13.40	Call	On 17/11/2015	Any day expiry	517.92960	0.51793	514.27700	0.51428	517.930	15.74	0.85	0.00	0	7,500.00	
\$ / R			On 18/11/2015	Any day expiry	13.88090	13.88090	13.87340	13.87340		16.02	0.00	0.00	0	150.00	
\$ / R	13.17	Call	On 18/11/2015	Any day expiry	726.94100	0.72694	720.91490	0.72091	726.941	15.88	0.93	0.00	0	6,000.00	
\$ / R	13.35	Call	On 18/11/2015	Any day expiry	565.61250	0.56561	561.88620	0.56189	565.613	15.77	0.86	0.00	0	6,000.00	
\$ / R			On 20/11/2015	Any day expiry	13.88570	13.88570	13.87820	13.87820		16.12	0.00	0.00	0	0.00	
\$ / R	13.14	Put	On 20/11/2015	Any day expiry	17.88910	0.01789	20.37410	0.02037	17.889	16.09	0.07	0.00	0	8,000.00	
\$ / R	13.75	Put	On 20/11/2015	Any day expiry	151.18600	0.15119	159.75310	0.15975	151.186	16.05	0.39	0.00	0	1,000.00	
\$ / R			On 24/11/2015	Any day expiry	13.89530	13.89530	13.88770	13.88770		15.91	0.00	0.00	0	0.00	
\$ / R	13.68	Call	On 24/11/2015	Any day expiry	350.70690	0.35071	351.60290	0.35160	350.707	15.77	0.66	0.00	0	9,000.00	
\$ / R	13.99	Call	On 24/11/2015	Any day expiry	191.89770	0.19190	194.79600	0.19480	191.898	16.23	0.44	0.00	0	5,000.00	
\$ / R			On 25/11/2015	Any day expiry	13.89770	13.89770	13.89010	13.89010		15.97	0.00	0.00	0	301.00	
\$ / R	10.80	Put	On 25/11/2015	Any day expiry	0.00550	0.00001	0.04400	0.00004	0.006	23.63	0.00	0.00	0	300.00	
\$ / R	11.15	Put	On 25/11/2015	Any day expiry	0.06270	0.00006	0.08690	0.00009	0.063	24.09	0.00	0.00	0	250.00	
\$ / R	12.63	Put	On 25/11/2015	Any day expiry	5.31220	0.00531	6.15850	0.00616	5.312	17.88	0.02	0.00	0	5,000.00	
\$ / R	12.85	Put	On 25/11/2015	Any day expiry	10.21590	0.01022	11.77200	0.01177	10.216	16.95	0.04	0.00	0	15,000.00	
\$ / R	12.93	Put	On 25/11/2015	Any day expiry	12.93990	0.01294	14.86200	0.01486	12.940	16.61	0.05	0.00	0	201.00	
\$ / R	13.03	Call	On 25/11/2015	Any day expiry	885.06030	0.88506	879.94190	0.87994	885.060	16.19	0.93	0.00	0	5,000.00	
\$ / R	13.03	Put	On 25/11/2015	Any day expiry	17.36030	0.01736	19.84190	0.01984	17.360	16.19	0.07	0.00	0	5,000.00	
\$ / R	13.24	Call	On 25/11/2015	Any day expiry	691.05900	0.69106	687.58100	0.68758	691.059	15.50	0.88	0.00	0	5,000.00	
\$ / R	13.25	Put	On 25/11/2015	Any day expiry	34.67930	0.03468	38.90060	0.03890	34.679	15.51	0.12	0.00	0	15,000.00	
\$ / R	13.25	Call	On 25/11/2015	Any day expiry	682.37930	0.68238	679.00060	0.67900	682.379	15.51	0.88	0.00	0	11,500.00	
\$ / R	13.33	Call	On 25/11/2015	Any day expiry	614.46470	0.61446	611.90640	0.61191	614.465	15.57	0.85	0.00	0	201.00	
\$ / R	13.33	Put	On 25/11/2015	Any day expiry	46.76470	0.04676	51.80640	0.05181	46.765	15.57	0.15	0.00	0	201.00	
\$ / R	13.43	Call	On 25/11/2015	Any day expiry	533.82010	0.53382	532.32880	0.53233	533.820	15.64	0.80	0.00	0	5,000.00	
\$ / R	13.65	Call	On 25/11/2015	Any day expiry	376.19850	0.37620	376.96710	0.37697	376.198	15.79	0.67	0.00	0	15,000.00	
\$ / R	13.73	Call	On 25/11/2015	Any day expiry	326.46890	0.32647	327.94580	0.32795	326.469	15.85	0.62	0.00	0	201.00	
\$ / R	13.85	Call	On 25/11/2015	Any day expiry	259.96440	0.25996	262.32020	0.26232	259.964	15.93	0.54	0.00	0	250.00	
\$ / R	17.45	Call	On 25/11/2015	Any day expiry	0.63580	0.00064	0.63760	0.00064	0.636	29.30	0.00	0.00	0	300.00	
\$ / R			On 26/11/2015	Any day expiry	13.90010	13.90010	13.89250	13.89250		15.93	0.00	0.00	0	67.00	
\$ / R			On 08/12/2015	Any day expiry	13.92990	13.92990	13.92250	13.92250		16.21	0.00	0.00	0	276.00	
\$ / R			On 11/12/2015	Foreign Exchange Future	13.93770	13.93770	13.93040	13.93040		16.40	0.00	369,599,928.60	26,518	598,428.00	
\$ / R	10.95	Call	On 11/12/2015	Foreign Exchange Future	2,987.97570	2.98798	2,980.62620	2.98063	2,987.976	23.08	1.00	0.00	0	4,331.00	
\$ / R	10.95	Put	On 11/12/2015	Foreign Exchange Future	0.27570	0.00028	0.22620	0.00023	0.276	23.08	0.00	0.00	0	8,917.00	
\$ / R	11.00	Call	On 11/12/2015	Foreign Exchange Future	2,938.01870	2.93802	2,930.66240	2.93066	2,938.019	22.95	1.00	0.00	0	1,177.00	
\$ / R	11.20	Call	On 11/12/2015	Foreign Exchange Future	2,738.23920	2.73824	2,730.85640	2.73086	2,738.239	22.34	1.00	0.00	0	39,222.00	
\$ / R	11.40	Call	On 11/12/2015	Foreign Exchange Future	2,538.49170	2.53849	2,531.11720	2.53112	2,538.492	21.45	1.00	0.00	0	1,197.00	
\$ / R	11.60	Put	On 11/12/2015	Foreign Exchange Future	1.16840	0.00117	1.12820	0.00113	1.168	20.56	0.00	0.00	0	800.00	
\$ / R	11.61	Put	On 11/12/2015	Foreign Exchange Future	1.19150	0.00119	1.15410	0.00115	1.192	20.51	0.00	0.00	0	580.00	
\$ / R	11.75	Put	On 11/12/2015	Foreign Exchange Future	1.57060	0.00157	1.58610	0.00159	1.571	19.89	0.01	0.00	0	20,000.00	
\$ / R	11.80	Put	On 11/12/2015	Foreign Exchange Future	1.73490	0.00173	1.77710	0.00178	1.735	19.66	0.01	0.00	0	1,100.00	
\$ / R	11.90	Put	On 11/12/2015	Foreign Exchange Future	2.11950	0.00212	2.23190	0.00223	2.119	19.22	0.01	0.00	0	8,210.00	

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	12.00	Put	2.59430	0.00259	2.80420	0.00280	2.594	18.77	0.01	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	1,791.22670	1.79123	1,784.35280	1.78435	1,791.227	18.10	0.99	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	3.75220	0.00375	4.23420	0.00423	3.752	17.97	0.01	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	1,741.61090	1.74161	1,734.83310	1.73483	1,741.611	17.88	0.99	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	1,445.06020	1.44506	1,439.23950	1.43924	1,445.060	16.54	0.98	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	8.48420	0.00848	10.24490	0.01024	8.484	16.31	0.03	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	1,376.47590	1.37648	1,370.97380	1.37097	1,376.476	16.30	0.97	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	1,366.77650	1.36678	1,361.31240	1.36131	1,366.776	16.29	0.97	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	1,347.40520	1.34741	1,342.01830	1.34202	1,347.405	16.27	0.97	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.70	Put	13.46130	0.01346	15.79000	0.01579	13.461	16.16	0.04	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.76	Put	16.28120	0.01628	18.88130	0.01888	16.281	16.10	0.05	0.00	0	402.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.77	Put	16.79810	0.01680	19.44510	0.01945	16.798	16.09	0.05	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	1,156.13540	1.15614	1,151.62430	1.15162	1,156.135	16.06	0.94	0.00	0	17,883.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Put	18.43540	0.01844	21.22430	0.02122	18.435	16.06	0.06	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.85	Put	21.47210	0.02147	24.50640	0.02451	21.472	16.01	0.06	0.00	0	8,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	1,062.63050	1.06263	1,058.61780	1.05862	1,062.631	15.96	0.93	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	24.93050	0.02493	28.21780	0.02822	24.931	15.96	0.07	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	970.99390	0.97099	967.50620	0.96751	970.994	15.85	0.91	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Put	33.29390	0.03329	37.10620	0.03711	33.294	15.85	0.09	0.00	0	54,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	38.29710	0.03830	42.37710	0.04238	38.297	15.80	0.10	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	881.61650	0.88162	878.66540	0.87867	881.616	15.75	0.88	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	794.92140	0.79492	792.50370	0.79250	794.921	15.65	0.85	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Put	57.22140	0.05722	62.10370	0.06210	57.221	15.65	0.15	0.00	0	60.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Call	752.72770	0.75273	750.57050	0.75057	752.728	15.60	0.84	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	728.59820	0.72860	726.67830	0.72668	728.598	15.63	0.83	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.31	Call	704.84610	0.70485	703.16450	0.70316	704.846	15.67	0.81	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.32	Call	697.01610	0.69702	695.41290	0.69541	697.016	15.68	0.81	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.36	Put	88.43280	0.08843	94.44520	0.09445	88.433	15.72	0.21	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.38	Call	650.96290	0.65096	649.82970	0.64983	650.963	15.75	0.79	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	635.97590	0.63598	634.99880	0.63500	635.976	15.77	0.78	3,241,089.83	300	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Put	98.27590	0.09828	104.59880	0.10460	98.276	15.77	0.22	3,098,867.25	1,000	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	606.56750	0.60657	605.89360	0.60589	606.568	15.81	0.76	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	563.90300	0.56390	563.67380	0.56367	563.903	15.88	0.73	0.00	0	2,150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Put	126.20300	0.12620	133.27380	0.13327	126.203	15.88	0.27	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.52	Call	550.07820	0.55008	549.99070	0.54999	550.078	15.91	0.72	0.00	0	5,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.59	Call	503.28400	0.50328	503.67760	0.50368	503.284	15.98	0.69	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	496.80430	0.49680	497.26450	0.49726	496.804	16.00	0.68	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Put	159.10430	0.15910	166.86450	0.16686	159.104	16.00	0.32	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.62	Put	166.30260	0.16630	174.19010	0.17419	166.303	16.02	0.33	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.63	Put	169.97910	0.16998	177.93080	0.17793	169.979	16.03	0.33	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.64	Put	173.70800	0.17371	181.72130	0.18172	173.708	16.04	0.34	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.65	Put	177.48930	0.17749	185.56510	0.18557	177.489	16.05	0.34	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	459.02320	0.45902	459.86070	0.45986	459.023	16.06	0.65	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.68	Put	189.15090	0.18915	197.40550	0.19741	189.151	16.09	0.36	0.00	0	10,000.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Call	423.13940	0.42314	424.32090	0.42432	423.139	16.13	0.62	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Put	205.43940	0.20544	213.92090	0.21392	205.439	16.13	0.38	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.80	Put	240.56350	0.24056	249.45480	0.24945	240.563	16.22	0.42	0.00	0	11,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.83	Call	362.31260	0.36231	364.03950	0.36404	362.313	16.26	0.57	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.84	Put	259.40090	0.25940	0.00000	0.00000	259.401	16.27	0.44	81,677,956.79	13,360	13,360.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Call	322.09630	0.32210	324.14240	0.32414	322.096	16.35	0.53	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Put	294.39630	0.29440	303.74240	0.30374	294.396	16.35	0.47	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	282.56990	0.28257	284.90050	0.28490	282.570	16.55	0.48	0.00	0	51,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Put	344.86990	0.34487	354.50050	0.35450	344.870	16.55	0.52	7,253,219.55	1,000	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.01	Put	350.88590	0.35089	360.54330	0.36054	350.886	16.58	0.53	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.04	Call	266.92890	0.26693	0.00000	0.00000	266.929	16.67	0.46	171,292,685.84	26,720	13,360.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.05	Call	263.14210	0.26314	265.59660	0.26560	263.142	16.70	0.45	0.00	0	1,700.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.12	Put	420.24120	0.42024	430.12790	0.43013	420.241	16.90	0.58	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.20	Call	211.83370	0.21183	214.51780	0.21452	211.834	17.14	0.39	5,356,633.25	1,000	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.24	Call	199.79540	0.19980	202.50900	0.20251	199.795	17.26	0.37	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.28	Call	188.39610	0.18840	191.12750	0.19113	188.396	17.38	0.35	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	164.95600	0.16496	167.68970	0.16769	164.956	17.65	0.32	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	135.98130	0.13598	138.64330	0.13864	135.981	18.04	0.27	0.00	0	55,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Put	698.28130	0.69828	708.24330	0.70824	698.281	18.04	0.73	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.70	Call	101.30450	0.10130	103.76120	0.10376	101.305	18.67	0.21	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.75	Call	94.42830	0.09443	96.83380	0.09683	94.428	18.85	0.20	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	83.28420	0.08328	85.58850	0.08559	83.284	19.17	0.18	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	69.63920	0.06964	71.78100	0.07178	69.639	19.64	0.15	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	66.85210	0.06685	68.95610	0.06896	66.852	19.74	0.14	0.00	0	111,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.30	Call	44.91480	0.04491	46.63030	0.04663	44.915	20.82	0.10	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.42	Call	38.43710	0.03844	40.08450	0.04008	38.437	21.23	0.09	0.00	0	11,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.57	Call	31.71260	0.03171	33.32490	0.03332	31.713	21.74	0.07	0.00	0	39,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	23.86350	0.02386	25.38420	0.02538	23.863	22.52	0.05	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			13.96380	13.96380	13.95640	13.95640		16.41	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	0.37390	0.00037	0.31110	0.00031	0.374	22.55	0.00	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	0.84580	0.00085	0.70020	0.00070	0.846	21.51	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	273.63220	0.27363	275.03930	0.27504	273.632	16.97	0.43	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	10.29670	0.01030	13.46240	0.01346	10.297	30.44	0.02	0.00	0	300.00
\$ / R	On 29/12/2015	Any day expiry			13.98470	13.98470	13.97730	13.97730		16.63	0.00	0.00	0	0.00
\$ / R	On 29/12/2015	Any day expiry	13.50	Put	163.99370	0.16399	169.61850	0.16962	163.994	15.97	0.28	0.00	0	100.00
\$ / R	On 29/12/2015	Any day expiry	13.92	Call	406.11680	0.40612	406.12030	0.40612	406.117	16.53	0.54	0.00	0	100.00
\$ / R	On 12/01/2016	Any day expiry			14.01980	14.01980	14.01240	14.01240		16.68	0.00	0.00	0	7.00
\$ / R	On 13/01/2016	Any day expiry			14.02230	14.02230	14.01480	14.01480		16.70	0.00	0.00	0	1,650.00
\$ / R	On 27/01/2016	Any day expiry			14.05640	14.05640	14.04870	14.04870		16.77	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	11.76670	0.01177	11.29190	0.01129	11.767	18.32	0.02	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	1,170.60940	1.17061	1,167.39890	1.16740	1,170.609	15.90	0.86	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	1,054.82510	1.05483	1,052.07930	1.05208	1,054.825	15.85	0.82	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	13.50	Put	210.79120	0.21079	217.04080	0.21704	210.791	15.97	0.29	0.00	0	150.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	317.68190	0.31768	318.59670	0.31860	317.682	17.84	0.38	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 27/01/2016	Any day expiry	15.32	Call	155.07490	0.15507	156.52110	0.15652	155.075	20.10	0.21	0.00	0	150.00
\$ / R	On 29/01/2016	Any day expiry			14.06130	14.06130	14.05360	14.05360		16.80	0.00	0.00	0	0.00
\$ / R	On 29/01/2016	Any day expiry	13.74	Put	309.86200	0.30986	316.93870	0.31694	309.862	16.35	0.37	0.00	0	100.00
\$ / R	On 29/01/2016	Any day expiry	14.26	Call	395.22850	0.39523	395.77910	0.39578	395.228	17.31	0.45	0.00	0	100.00
\$ / R	On 12/02/2016	Any day expiry			14.09610	14.09610	14.08840	14.08840		16.99	0.00	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	10.92890	0.01093	10.73160	0.01073	10.929	18.26	0.02	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	186.59450	0.18659	187.85040	0.18785	186.595	20.22	0.22	0.00	0	1,000.00
\$ / R	On 19/02/2016	Any day expiry			14.11370	14.11370	14.10600	14.10600		17.01	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	615.10830	0.61511	614.21970	0.61422	615.108	16.73	0.57	0.00	0	3,600.00
\$ / R	On 25/02/2016	Any day expiry			14.12870	14.12870	14.12110	14.12110		17.12	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	17.65420	0.01765	19.25990	0.01926	17.654	17.46	0.03	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	13.50	Put	247.67140	0.24767	254.29760	0.25430	247.671	15.98	0.29	0.00	0	150.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	323.69420	0.32369	324.20400	0.32420	323.694	18.73	0.34	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	15.64	Call	188.35690	0.18836	189.41970	0.18942	188.357	20.73	0.21	0.00	0	150.00
\$ / R	On 11/03/2016	Any day expiry			14.16640	14.16640	14.15880	14.15880		17.19	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			14.17390	14.17390	14.16630	14.16630		17.16	0.00	48,375,520.70	3,413	84,795.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	6.90110	0.00690	8.33140	0.00833	6.901	18.54	0.01	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	13.58000	0.01358	17.17550	0.01718	13.580	17.32	0.02	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	14.81020	0.01481	18.53340	0.01853	14.810	17.25	0.03	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	20.79220	0.02079	25.00310	0.02500	20.792	17.00	0.03	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	21.85550	0.02186	26.13430	0.02613	21.856	16.96	0.04	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	24.93120	0.02493	29.38060	0.02938	24.931	16.85	0.04	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	26.60840	0.02661	31.13780	0.03114	26.608	16.80	0.04	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	28.84650	0.02885	33.46790	0.03347	28.847	16.74	0.05	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	34.36450	0.03436	39.15880	0.03916	34.364	16.60	0.05	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	43.38160	0.04338	48.32600	0.04833	43.382	16.40	0.07	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	1,690.72390	1.69072	1,687.97410	1.68797	1,690.724	16.03	0.90	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	87.52720	0.08753	91.95740	0.09196	87.527	15.78	0.12	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	1,470.33940	1.47034	1,467.23090	1.46723	1,470.339	15.78	0.87	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	122.59640	0.12260	127.32370	0.12732	122.596	15.80	0.16	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	153.70850	0.15371	158.58200	0.15858	153.709	15.82	0.19	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	1,151.31870	1.15132	1,148.63970	1.14864	1,151.319	15.84	0.78	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	192.84580	0.19285	197.77250	0.19777	192.846	15.85	0.23	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	940.45910	0.94046	937.81180	0.93781	940.459	15.97	0.71	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	909.88380	0.90988	907.32830	0.90733	909.884	16.06	0.69	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.63	Put	318.72330	0.31872	323.90860	0.32391	318.723	16.20	0.33	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	790.14590	0.79015	787.92230	0.78792	790.146	16.44	0.64	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	698.42370	0.69842	696.40170	0.69640	698.424	16.77	0.58	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	670.00930	0.67001	668.04060	0.66804	670.009	16.88	0.57	0.00	0	1,250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	579.51290	0.57951	577.79800	0.57780	579.513	17.29	0.51	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	541.65560	0.54166	540.18440	0.54018	541.656	17.52	0.49	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	476.62660	0.47663	475.57380	0.47557	476.627	17.95	0.44	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	448.75830	0.44876	447.88330	0.44788	448.758	18.15	0.42	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	417.06360	0.41706	416.39220	0.41639	417.064	18.40	0.39	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	403.47300	0.40347	402.88760	0.40289	403.473	18.51	0.38	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.03	Call	336.72310	0.33672	336.64810	0.33665	336.723	19.16	0.33	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	289.92820	0.28993	290.24970	0.29025	289.928	19.74	0.29	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	217.80300	0.21780	218.73630	0.21874	217.803	20.88	0.22	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	144.92480	0.14492	146.43710	0.14644	144.925	22.64	0.15	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	128.03420	0.12803	129.65070	0.12965	128.034	23.23	0.13	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	29.51290	0.02951	31.39320	0.03139	29.513	29.83	0.03	0.00	0	1,500.00
\$ / R	On 16/03/2016	Any day expiry			14.17890	14.17890	14.17130	14.17130		17.19	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	217.47820	0.21748	222.32020	0.22232	217.478	15.88	0.25	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	444.31030	0.44431	443.41820	0.44342	444.310	18.26	0.41	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			14.19650	14.19650	14.18890	14.18890		17.27	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	344.04130	0.34404	348.94180	0.34894	344.041	16.25	0.34	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	376.52010	0.37652	375.98540	0.37599	376.520	19.00	0.35	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			14.21160	14.21160	14.20400	14.20400		17.25	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	22.59540	0.02260	29.73920	0.02974	22.595	16.57	0.04	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	278.31570	0.27832	282.78510	0.28279	278.316	15.88	0.29	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	334.59010	0.33459	334.41730	0.33442	334.590	19.62	0.31	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	226.37720	0.22638	227.30790	0.22731	226.377	21.25	0.22	0.00	0	150.00
\$ / R	On 18/04/2016	Any day expiry			14.26180	14.26180	14.25420	14.25420		17.36	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	510.95140	0.51095	515.21340	0.51521	510.951	16.78	0.41	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	357.29110	0.35729	356.87640	0.35688	357.291	19.96	0.31	0.00	0	17,896.00
\$ / R	On 26/04/2016	Any day expiry			14.28190	14.28190	14.27430	14.27430		17.47	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	30.88570	0.03089	38.96010	0.03896	30.886	16.51	0.04	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	303.16270	0.30316	305.66640	0.30567	303.163	15.91	0.29	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	336.90320	0.33690	336.69140	0.33669	336.903	20.48	0.28	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	250.45300	0.25045	251.30990	0.25131	250.453	21.81	0.22	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry			14.36080	14.36080	14.35350	14.35350		17.56	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	41.36510	0.04137	48.45160	0.04845	41.365	16.56	0.05	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	327.45140	0.32745	331.34470	0.33134	327.451	15.96	0.28	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	337.09500	0.33709	338.13020	0.33813	337.095	21.23	0.26	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	268.06290	0.26806	270.03740	0.27004	268.063	22.36	0.21	0.00	0	150.00
\$ / R	On 06/06/2016	Any day expiry			14.38640	14.38640	14.37910	14.37910		17.62	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	73.33480	0.07333	80.78980	0.08079	73.335	16.16	0.08	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	477.35820	0.47736	476.90260	0.47690	477.358	19.77	0.35	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			14.39410	14.39410	14.38680	14.38680		17.63	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			14.40430	14.40430	14.39710	14.39710		17.61	0.00	18,725,590.00	1,300	32,026.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	72.58090	0.07258	79.96080	0.07996	72.581	16.19	0.08	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	168.75160	0.16875	174.06350	0.17406	168.752	15.51	0.17	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	187.85820	0.18786	192.87620	0.19288	187.858	15.52	0.18	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	241.06950	0.24107	245.76960	0.24577	241.070	15.69	0.22	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	1,242.21890	1.24222	1,238.84380	1.23884	1,242.219	15.94	0.72	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	337.91890	0.33792	341.74380	0.34174	337.919	15.94	0.28	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	348.75720	0.34876	352.47270	0.35247	348.757	15.97	0.29	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	623.68900	0.62369	621.77340	0.62177	623.689	18.68	0.43	0.00	0	330.00

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	15.00	Call	604.08790	0.60409	602.36420	0.60236	604.088	18.82	0.42	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	359.32340	0.35932	360.73790	0.36074	359.323	21.29	0.27	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	320.04010	0.32004	321.99700	0.32200	320.040	21.86	0.24	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.81	Call	288.66160	0.28866	291.04810	0.29105	288.662	22.40	0.22	0.00	0	2,310.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	276.57240	0.27657	279.12380	0.27912	276.572	22.63	0.21	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	264.30500	0.26430	267.02420	0.26702	264.305	22.88	0.20	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	224.82580	0.22483	230.22910	0.23023	224.826	26.46	0.16	0.00	0	6,600.00
\$ / R	On 28/06/2016	Any day expiry			14.44270	14.44270	14.43550	14.43550		17.69	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	50.57550	0.05058	57.38760	0.05739	50.576	16.48	0.06	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	347.23750	0.34724	351.05790	0.35106	347.238	15.95	0.28	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	339.66390	0.33966	341.99850	0.34200	339.664	21.93	0.24	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	293.73830	0.29374	296.72410	0.29672	293.738	22.71	0.21	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry			14.51680	14.51680	14.50990	14.50990		17.74	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	58.35560	0.05836	65.10280	0.06510	58.356	16.40	0.06	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	362.59100	0.36259	366.23990	0.36624	362.591	15.93	0.28	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	338.82980	0.33883	342.51230	0.34251	338.830	22.66	0.23	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	310.75860	0.31076	315.00330	0.31500	310.759	23.31	0.21	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			14.55590	14.55590	14.54940	14.54940		17.83	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	164.12900	0.16413	171.16580	0.17117	164.129	15.74	0.15	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	630.19540	0.63020	630.73340	0.63073	630.195	19.65	0.39	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			14.59570	14.59570	14.58960	14.58960		17.93	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	65.00920	0.06501	72.74690	0.07275	65.009	16.27	0.07	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	376.07330	0.37607	381.11920	0.38112	376.073	15.91	0.27	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	353.98220	0.35398	359.09920	0.35910	353.982	23.84	0.22	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	347.17540	0.34718	352.95480	0.35295	347.175	24.58	0.21	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			14.62480	14.62480	14.61900	14.61900		18.01	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	13.50	Put	379.74910	0.37975	385.46140	0.38546	379.749	15.88	0.27	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	367.70310	0.36770	379.33350	0.37933	367.703	23.76	0.22	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.80	Call	365.81570	0.36582	377.59290	0.37759	365.816	23.95	0.22	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry			14.63010	14.63010	14.62440	14.62440		18.01	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	494.23450	0.49423	497.52180	0.49752	494.234	16.24	0.32	0.00	0	50,000.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	407.27550	0.40728	411.86000	0.41186	407.276	22.78	0.25	0.00	0	50,000.00
\$ / R	On 15/09/2016	Any day expiry			14.64870	14.64870	14.64310	14.64310		18.01	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			14.65930	14.65930	14.65380	14.65380		18.01	0.00	7,329,650.00	500	6,849.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	293.96240	0.29396	300.98260	0.30098	293.962	15.53	0.22	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	408.25010	0.40825	412.68460	0.41268	408.250	23.08	0.24	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	394.44170	0.39444	399.27140	0.39927	394.442	23.57	0.23	0.00	0	10,000.00
\$ / R	On 28/09/2016	Any day expiry			14.68310	14.68310	14.67790	14.67790		18.10	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	71.16150	0.07116	80.28840	0.08029	71.161	16.10	0.07	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	387.28680	0.38729	393.91180	0.39391	387.287	15.85	0.26	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	393.40820	0.39341	399.44970	0.39945	393.408	25.21	0.22	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	390.01120	0.39001	396.43970	0.39644	390.011	25.72	0.21	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			14.75730	14.75730	14.75290	14.75290		18.17	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	75.56500	0.07556	86.01740	0.08602	75.565	15.96	0.07	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	394.77930	0.39478	402.84750	0.40285	394.779	15.79	0.26	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	434.39970	0.43440	441.25120	0.44125	434.400	26.61	0.22	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	433.25640	0.43326	440.27960	0.44028	433.256	26.86	0.22	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			14.85130	14.85130	14.84720	14.84720		18.40	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	81.55250	0.08155	93.35510	0.09336	81.553	15.89	0.07	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	408.51510	0.40852	416.78180	0.41678	408.515	15.88	0.25	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	463.35810	0.46336	470.31160	0.47031	463.358	27.68	0.22	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			14.89790	14.89790	14.89360	14.89360		18.52	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.91240	14.91240	14.90810	14.90810		18.53	0.00	7,456,200.00	500	510.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	87.94170	0.08794	98.48230	0.09848	87.942	15.98	0.07	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	418.83080	0.41883	426.88160	0.42688	418.831	15.98	0.25	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	431.21370	0.43121	437.38190	0.43738	431.214	27.04	0.20	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	423.37000	0.42337	429.48990	0.42949	423.370	27.04	0.20	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future			15.15700	15.15700	15.15200	15.15200		19.00	0.00	0.00	0	0.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			13.93770	13.93770	13.93040	13.93040		16.40	0.00	1,184,704.50	85	625.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			14.17390	14.17390	14.16630	14.16630		17.16	0.00	552,782.10	39	182.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			14.40430	14.40430	14.39710	14.39710		17.61	0.00	172,851.60	12	154.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.65930	14.65930	14.65380	14.65380		18.01	0.00	0.00	0	15.00
£ / R	On 11/12/2015	Foreign Exchange Future			21.45270	21.45270	21.29590	21.29590		16.02	0.00	43,012,663.50	2,005	37,489.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	4.91220	0.00491	6.09110	0.00609	4.912	22.98	0.01	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	2,075.80720	2.07581	1,927.20160	1.92720	2,075.807	17.60	0.96	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.00	Call	1,510.50500	1.51050	1,372.28910	1.37229	1,510.505	16.46	0.90	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.12	Put	68.96290	0.06896	90.61450	0.09061	68.963	16.23	0.12	0.00	0	12,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.23	Put	80.89100	0.08089	105.70630	0.10571	80.891	16.03	0.13	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	1,216.03140	1.21603	1,090.50610	1.09051	1,216.031	15.84	0.85	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.75	Put	184.39620	0.18440	237.71080	0.23771	184.396	15.81	0.26	0.00	0	6,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	872.82340	0.87282	770.34270	0.77034	872.823	15.82	0.74	0.00	0	18,900.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.81	Put	201.95250	0.20195	258.29610	0.25830	201.953	15.83	0.28	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.20	Put	344.77240	0.34477	421.43760	0.42144	344.772	15.95	0.40	0.00	0	3,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.35	Call	516.20950	0.51621	445.64610	0.44565	516.209	15.99	0.55	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	444.45990	0.44446	384.99900	0.38500	444.460	16.10	0.49	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.82	Call	323.60270	0.32360	278.55200	0.27855	323.603	16.58	0.39	0.00	0	10,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	23.20	Call	68.38170	0.06838	57.52280	0.05752	68.382	18.30	0.11	0.00	0	10,000.00
£ / R	On 12/01/2016	Any day expiry			22.50900	22.50900	22.34720	22.34720		16.92	0.00	0.00	0	2.00
£ / R	On 14/03/2016	Foreign Exchange Future			21.81060	21.81060	21.65100	21.65100		15.85	0.00	92,040,732.00	4,220	6,341.00
£ / R	On 13/06/2016	Foreign Exchange Future			22.16230	22.16230	22.00070	22.00070		16.20	0.00	8,864,920.00	400	0.00
£ / R	On 08/09/2016	Any day expiry			22.50980	22.50980	22.34770	22.34770		16.46	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	689.95730	0.68996	745.89010	0.74589	689.957	15.30	0.31	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	601.71230	0.60171	573.99370	0.57399	601.712	20.18	0.26	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			22.55510	22.55510	22.39270	22.39270		16.49	0.00	9,022,040.00	400	200.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.11575	0.11575	0.11516	0.11516		19.20	0.00	0.00	0	8,134.00

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			0.11796		0.11796		0.11736	0.11736		15.97	0.00	0.00	0	1,139.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.12018		0.12018		0.11957	0.11957		16.34	0.00	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future			15.41860		15.41860		15.28200	15.28200		16.64	0.00	33,257,920.20	2,157	84,085.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	2.87940		0.00288		3.59270	0.00359	2.879	20.67	0.01	0.00	0	6,877.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.85	Put	9.24040		0.00924		13.64250	0.01364	9.240	16.68	0.03	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	10.78950		0.01079		15.91660	0.01592	10.790	16.65	0.03	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.03	Put	15.96560		0.01597		23.38460	0.02338	15.966	16.58	0.04	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	33.79150		0.03379		48.41810	0.04842	33.792	16.44	0.08	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.04	Put	182.83420		0.18283		236.83470	0.23683	182.834	16.45	0.32	0.00	0	50,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.78	Call	214.31450		0.21431		178.07210	0.17807	214.315	17.39	0.36	0.00	0	6,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	77.56000		0.07756		64.58500	0.06458	77.560	19.00	0.15	0.00	0	6,877.00
€ / R	On 29/12/2015	Any day expiry			15.47720		15.47720		15.34010	15.34010		16.88	0.00	0.00	0	0.00
€ / R	On 29/12/2015	Any day expiry	15.30	Put	333.53580		0.33354		399.05180	0.39905	333.536	16.72	0.42	0.00	0	100.00
€ / R	On 29/12/2015	Any day expiry	15.70	Call	332.52660		0.33253		284.18940	0.28419	332.527	17.25	0.43	0.00	0	100.00
€ / R	On 25/01/2016	Any day expiry			15.56030		15.56030		15.42220	15.42220		16.87	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	917.87200		0.91787		823.80450	0.82380	917.872	16.27	0.73	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	870.54070		0.87054		779.55320	0.77955	870.541	16.33	0.71	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			15.71310		15.71310		15.57380	15.57380		17.10	0.00	18,855,720.00	1,200	28,077.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	27.54970		0.02755		31.82190	0.03182	27.550	17.77	0.04	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	33.61360		0.03361		38.76340	0.03876	33.614	17.55	0.05	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	76.20530		0.07621		87.25290	0.08725	76.205	16.60	0.10	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	94.40100		0.09440		108.76680	0.10877	94.401	16.33	0.12	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	197.15110		0.19715		228.91310	0.22891	197.151	16.14	0.21	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	1,093.12550		1.09313		1,000.84530	1.00085	1,093.126	16.14	0.72	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	301.55810		0.30156		350.72400	0.35072	301.558	16.21	0.29	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	475.02960		0.47503		538.80250	0.53880	475.030	16.70	0.39	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	562.89880		0.56290		508.94850	0.50895	562.899	17.51	0.47	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	545.15180		0.54515		492.67110	0.49267	545.152	17.59	0.45	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	495.13100		0.49513		446.87330	0.44687	495.131	17.84	0.42	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	449.67620		0.44968		405.35970	0.40536	449.676	18.09	0.39	0.00	0	36,640.00
€ / R	On 13/06/2016	Foreign Exchange Future			16.00710		16.00710		15.86550	15.86550		17.28	0.00	4,001,775.00	250	39.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	166.24490		0.16624		188.17830	0.18818	166.245	15.74	0.15	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	889.08110		0.88908		826.48390	0.82648	889.081	17.22	0.54	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.34120		16.34120		16.19850	16.19850		17.59	0.00	4,085,300.00	250	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.66480		16.66480		16.52030	16.52030		17.99	0.00	0.00	0	3,000.00
10Y STND	On 17/12/2025	Interest Rate Swap			100.08341		100.08341		100.41680	100.41680			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			99.76124		99.76124		99.78103	99.78103			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.66477		99.66477		99.74918	99.74918			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.75354		98.75354		99.03692	99.03692			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
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			468.36900		468.36900		467.83700	467.83700			0.00	0.00	0	1.00
AL37	On 04/02/2016	Index Future			476.06200		476.06200		475.52800	475.52800			0.00	0.00	0	2.00
AL7T	On 05/11/2015	Index Future			549.59600		549.59600		547.94200	547.94200			0.00	0.00	0	1.00
AL7T	On 04/02/2016	Index Future			558.62300		558.62300		556.95000	556.95000			0.00	0.00	0	1.00
ALBI	On 05/11/2015	Index Future			500.75500		500.75500		498.87900	498.87900			0.00	0.00	0	227.00
ALBI	On 04/02/2016	Index Future			508.97900		508.97900		507.08100	507.08100			0.00	0.00	0	378.00
ALBI	On 05/05/2016	Index Future			517.91100		517.91100		515.98300	515.98300			0.00	0.00	0	0.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.88750		9.88750		9.85270	9.85270		12.99	0.00	5,042,625.00	510	14,883.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	19.38500		0.01938		22.90670	0.02291	19.385	13.68	0.09	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	353.81740		0.35382		329.88380	0.32988	353.817	13.16	0.75	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	72.59210		0.07259		66.58320	0.06658	72.592	13.92	0.26	0.00	0	201.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			10.01160		10.01160		9.97630	9.97630		13.07	0.00	5,005,800.00	500	6,610.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			10.13690		10.13690		10.10160	10.10160		13.88	0.00	2,534,225.00	250	250.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			10.28030		10.28030		10.24560	10.24560		14.58	0.00	2,570,075.00	250	500.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			10.59700		10.59700		10.57110	10.57110		12.50	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			10.77300		10.77300		10.74590	10.74590		14.27	0.00	0.00	0	0.00
CHF / R	On 11/12/2015	Foreign Exchange Future			14.13800		14.13800		14.08410	14.08410		16.97	0.00	0.00	0	7,272.00
CHF / R	On 14/03/2016	Foreign Exchange Future			14.43260		14.43260		14.37870	14.37870		17.51	0.00	0.00	0	1,709.00
CNH / R	On 11/12/2015	Foreign Exchange Future			2.19540		2.19540		2.18320	2.18320		16.60	0.00	0.00	0	25,268.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.21600		2.21600		2.20490	2.20490		16.58	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future			2.06850		2.06850		2.05130	2.05130		19.39	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.11000		2.11000		2.09230	2.09230		19.64	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 05/11/2015	Bond Future	9.87627		81.38094		9.93747	80.95141			0.00	0.00	0	6,441.00
ES33	On 04/02/2016	Bond Future	9.96922		82.71752		10.03223	82.28236			0.00	0.00	0	6,561.00
ES33	On 05/05/2016	Bond Future	10.04993		80.37956		10.11487	79.93742			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	497.92800		497.92800		496.30300	496.30300			0.00	408,300,960.00	82	165.00
GOVI	On 04/02/2016	GOVI	506.10600		506.10600		504.46200	504.46200			0.00	409,945,860.00	81	357.00
GOVI	On 05/05/2016	GOVI	514.98700		514.98700		513.31900	513.31900			0.00	0.00	0	0.00
I2025	On 05/11/2015	Bond Future	123.76467		123.76467		123.63889	123.63889			0.00	0.00	0	617.00
I2025	On 04/02/2016	Bond Future	124.58748		124.58748		124.46166	124.46166			0.00	0.00	0	300.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 05/11/2015	Bond Future	103.01679		103.01679		102.99791	102.99791			0.00	0.00	0	0.00
I2033	On 04/02/2016	Bond Future	104.71727		104.71727		104.69976	104.69976			0.00	0.00	0	0.00
I2033	On 05/05/2016	Bond Future	105.57601		105.57601		105.55894	105.55894			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 05/11/2015	Bond Future	128.02672		128.02672		128.00298	128.00298			0.00	0.00	0	3,624.00
I2038	On 04/02/2016	Bond Future	128.76724		128.76724		128.74548	128.74548			0.00	0.00	0	4,926.00
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	127.35458		127.35458		127.33075	127.33075			0.00	0.00	0	958.00
I2046	On 04/02/2016	Bond Future	129.45682		129.45682		129.43482	129.43482			0.00	51,782,728.00	400	6,385.00
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	135.22776		135.22776		135.20229	135.20229			0.00	0.00	0	790.00
I2050	On 04/02/2016	Bond Future	135.93115		135.93115		135.90749	135.90749			0.00	74,762,132.50	550	5,946.00
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	233.99500		233.99500		234.02800	234.02800			0.00	0.00	0	382.00
IGOV	On 04/02/2016	Index Future	237.85800		237.85800		237.89500	237.89500			0.00	0.00	0	671.00
IGOV	On 05/05/2016	Index Future	242.05100		242.05100		242.09100	242.09100			0.00	0.00	0	0.00
ILBI	On 05/11/2015	Index Future	634.25400		634.25400		634.57300	634.57300			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future	645.02400		645.02400		645.34900	645.34900			0.00	19,350,720.00	3	157.00

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 18/11/2015	Jibar Tradeable Future			6.31000		93.69000		6.31000	93.69000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			6.34000		93.66000		6.34000	93.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future			6.40000		93.60000		6.40000	93.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future			6.45000		93.55000		6.45000	93.55000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			6.53000		93.47000		6.53000	93.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future			6.57000		93.43000		6.57000	93.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			6.82000		93.18000		6.82000	93.18000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.05000		92.95000		7.05000	92.95000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.22000		92.78000		7.22000	92.78000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.40000		92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.56000		92.44000		7.56000	92.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.68000		92.32000		7.68000	92.32000			0.00	0.00	0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future			0.13530		0.13530		0.13580	0.13580			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future			0.13380		0.13380		0.13520	0.13520			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future			0.13320		0.13320		0.13430	0.13430			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future			0.13460		0.13460		0.13300	0.13300			0.00	0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.06800		0.06800		0.06770	0.06770			0.00	0.00	0	28,268.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.06340		0.06340		0.06390	0.06390			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.06080		0.06080		0.06170	0.06170			0.00	0.00	0	0.00
NZ\$ / R	On 20/11/2015	Any day expiry			9.35790		9.35790		9.29000	9.29000		12.15	0.00	0.00	0	0.00
NZ\$ / R	On 20/11/2015	Any day expiry	9.34	Put	100.04060		0.10004		0.00000	0.00000	100.041	12.16	0.47	34,972,704.00	8,000	8,000.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			9.37680		9.37680		9.28800	9.28800		11.27	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			9.47420		9.47420		9.38470	9.38470		12.73	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			9.57300		9.57300		9.48330	9.48330		13.88	0.00	0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.10630		1.10630		1.09700	1.09700			0.00	55,315.00	50	1,453.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.10860		1.10860		1.09940	1.09940			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.11130		1.11130		1.10200	1.10200			0.00	0.00	0	0.00
R186	On 05/11/2015	Bond Future			8.33444		119.55167		8.38532	119.15073		9.13	0.00	65,394,763.49	547	35,376.00
R186	On 05/11/2015	Bond Future	7.73	Call	0.07000		0.00007		0.07000	0.00007	0.070	8.87	0.00	0.00	0	169.00
R186	On 05/11/2015	Bond Future	7.75	Call	0.11000		0.00011		0.11000	0.00011	0.110	8.88	0.00	0.00	0	1,200.00
R186	On 05/11/2015	Bond Future	7.86	Call	1.21000		0.00121		1.01000	0.00101	1.210	8.92	0.00	0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.00	Call	14.11000		0.01411		10.66000	0.01066	14.110	8.96	0.03	0.00	0	200.00
R186	On 05/11/2015	Bond Future	8.22	Put	1,123.63000		1.12363		1,466.93000	1.46693	1,123.630	9.04	0.74	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	952.84000		0.95284		1,278.91000	1.27891	952.840	9.05	0.68	0.00	0	8,650.00
R186	On 05/11/2015	Bond Future	8.35	Put	495.82000		0.49582		747.34000	0.74734	495.820	9.08	0.46	0.00	0	9,430.00
R186	On 05/11/2015	Bond Future	8.35	Call	618.64000		0.61864		469.22000	0.46922	618.640	9.08	0.54	0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.45	Call	1,123.27000		1.12327		886.24000	0.88624	1,123.270	9.11	0.74	0.00	0	200.00
R186	On 05/11/2015	Bond Future	8.45	Put	215.38000		0.21538		379.29000	0.37929	215.380	9.11	0.26	0.00	0	6,308.00

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	8.50	Call	1,429.37000		1.42937	1,151.47000	1.15147		1,429.370	9.13	0.83	0.00	0	650.00
R186	On 05/11/2015	Bond Future	8.50	Put	131.68000		0.13168	254.72000	0.25472		131.680	9.13	0.17	0.00	0	4,666.00
R186	On 05/11/2015	Bond Future	8.55	Put	76.52000		0.07652	164.04000	0.16404		76.520	9.15	0.11	0.00	0	4,667.00
R186	On 05/11/2015	Bond Future	8.75	Put	5.05000		0.00505	18.06000	0.01806		5.050	9.24	0.01	0.00	0	10,200.00
R186	On 05/11/2015	Bond Future	8.85	Put	0.93000		0.00093	4.55000	0.00455		0.930	9.28	0.00	0.00	0	2,283.00
R186	On 05/11/2015	Bond Future	9.00	Put	0.05000		0.00005	0.41000	0.00041		0.050	9.35	0.00	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.39593		116.21790	8.44851	115.81228			9.19	0.00	181,416,141.90	1,561	6,842.00
R186	On 04/02/2016	Bond Future	8.75	Put	1,107.51000		1.10751	1,220.29000	1.22029		1,107.510	9.30	0.30	0.00	0	6,695.00
R186	On 05/05/2016	Bond Future			8.44340		118.25842	8.49787	117.84670			9.05	0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.49186		115.07252	8.54834	114.65446			9.19	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			296.69961		296.69961	296.64656	296.64656				0.00	0.00	0	260.00
R197	On 04/02/2016	Bond Future			295.24352		295.24352	295.19428	295.19428				0.00	0.00	0	724.00
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			242.24993		242.24993	242.37375	242.37375				0.00	0.00	0	1,463.00
R202	On 04/02/2016	Bond Future			242.87391		242.87391	243.00355	243.00355				0.00	0.00	0	52,744.00
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			8.08999		99.65394	8.12594	99.46099			7.21	0.00	0.00	0	10,547.00
R2023	On 04/02/2016	Bond Future			8.16080		101.29068	8.19816	101.09620			6.72	0.00	0.00	0	3,698.00
R2023	On 05/05/2016	Bond Future			8.20733		99.14070	8.24630	98.94365			6.99	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			7.03058		103.33134	7.06184	103.27732			1.80	0.00	0.00	0	14,772.00
R203	On 04/02/2016	Bond Future			7.09932		105.02847	7.13474	104.97526			1.13	0.00	0.00	0	7,001.00
R203	On 05/05/2016	Bond Future			7.09285		102.70308	7.13449	102.64983			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			8.74437		96.20369	8.80023	95.77434				0.00	0.00	0	7,875.00
R2030	On 04/02/2016	Bond Future			8.80712		93.77727	8.86460	93.34245				0.00	0.00	0	4,829.00
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			8.84935		95.77452	8.90520	95.31567				0.00	0.00	0	2,874.00
R2032	On 04/02/2016	Bond Future			8.91201		97.34761	8.96942	96.88270				0.00	0.00	0	108.00
R2032	On 05/05/2016	Bond Future			8.96379		94.89986	9.02287	94.42770				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

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 05/11/2015	Bond Future			9.03427		97.32560		9.09512	96.78017			0.00	0.00	0	11,858.00
R2037	On 04/02/2016	Bond Future			9.09604		94.66719		9.15853	94.11438			0.00	0.00	0	40,258.00
R2037	On 05/05/2016	Bond Future			9.14885		96.33013		9.21307	95.76845			0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 05/11/2015	Bond Future			7.39046		104.75850		7.42661	104.65860		3.12	0.00	0.00	0	16,749.00
R204	On 04/02/2016	Bond Future			7.46190		102.44300		7.50094	102.34314		2.55	0.00	0.00	0	17,590.00
R204	On 05/05/2016	Bond Future			7.49781		104.24153		7.54062	104.14083		2.73	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
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 05/11/2015	Bond Future			9.11412		98.72899		9.17494	98.13777			0.00	0.00	0	13,714.00
R2044	On 04/02/2016	Bond Future			9.17373		95.96846		9.23615	95.36917			0.00	0.00	0	5,182.00
R2044	On 05/05/2016	Bond Future			9.22485		97.65427		9.28895	97.04525			0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 05/11/2015	Bond Future			9.08918		98.17262		9.15000	97.56419			0.00	0.00	0	17,735.00
R2048	On 04/02/2016	Bond Future			9.14983		99.78504		9.21228	99.16814			0.00	0.00	0	50,050.00
R2048	On 05/05/2016	Bond Future			9.19655		97.10189		9.26063	96.47499			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			7.68030		100.79519		7.70631	100.70453		4.40	0.00	189,494,957.20	1,880	5,172.00
R207	On 05/11/2015	Bond Future	7.43	Call	14.38000		0.01438		13.98000	0.01398	14.380	4.34	0.06	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	37.23000		0.03723		34.62000	0.03462	37.230	4.35	0.13	0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.75408		98.80936		7.78153	98.71882		3.79	0.00	204,041,328.40	2,065	44,997.00
R207	On 04/02/2016	Bond Future	7.27	Call	203.96000		0.20396		190.69000	0.19069	203.960	3.66	0.20	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	407.27000		0.40727		385.12000	0.38512	407.270	3.70	0.33	0.00	0	19.00
R207	On 05/05/2016	Bond Future			7.80608		100.54443		7.83538	100.45321		3.96	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	789.60000		0.78960		748.39000	0.74839	789.600	3.92	0.40	0.00	0	43.00
R207	On 04/08/2016	Bond Future			7.86055		98.69918		7.89202	98.60721		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			7.85497		95.96569		7.89094	95.81477		5.68	0.00	5,182,147.26	54	3,181.00
R208	On 05/11/2015	Bond Future	8.48	Put	0.02000		0.00002		0.17000	0.00017	0.020	5.82	0.00	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			7.92426		97.54186		7.96195	97.39002		5.02	0.00	5,267,260.44	54	37,564.00
R208	On 05/05/2016	Bond Future			7.97280		95.85315		8.01257	95.69948		5.32	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 05/11/2015	Bond Future			8.94393		75.62779		9.00471	75.17468		14.67	0.00	95,896,037.72	1,268	8,799.00
R209	On 05/11/2015	Bond Future	8.50	Call	3.80000		0.00380		2.81000	0.00281	3.800	14.41	0.01	0.00	0	900.00
R209	On 05/11/2015	Bond Future	9.00	Put	381.24000		0.38124		629.13000	0.62913	381.240	14.67	0.38	0.00	0	500.00
R209	On 05/11/2015	Bond Future	9.25	Put	34.52000		0.03452		91.98000	0.09198	34.520	14.84	0.06	0.00	0	900.00
R209	On 04/02/2016	Bond Future			9.00055		76.86992		9.06286	76.41058		14.49	0.00	115,919,839.36	1,508	38,852.00
R209	On 04/02/2016	Bond Future	9.52	Put	876.43000		0.87643		1,009.71000	1.00971	876.430	14.66	0.24	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			9.04750		75.07031		9.11143	74.60359		14.77	0.00	0.00	0	0.00
R209	On 05/05/2016	Bond Future	8.25	Call	1,022.67000		1.02267		902.11000	0.90211	1,022.670	14.40	0.24	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	3,008.75000		3.00875		2,759.71000	2.75971	3,008.750	14.77	0.50	0.00	0	6,700.00
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			181.67153		181.67153		181.63885	181.63885			0.00	0.00	0	1,516.00
R210	On 04/02/2016	Bond Future			184.67038		184.67038		184.64024	184.64024			0.00	46,167,595.00	250	2,529.00
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			136.35387		136.35387		136.49706	136.49706			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future			136.91088		136.91088		137.05865	137.05865			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			142.16159		142.16159		142.42037	142.42037			0.00	0.00	0	1,359.00
R212	On 04/02/2016	Bond Future			142.64910		142.64910		142.91448	142.91448			0.00	0.00	0	569.00
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			8.79944		86.37993		8.85531	85.96653		12.53	0.00	187,098,928.38	2,166	8,598.00
R213	On 04/02/2016	Bond Future			8.86364		87.79861		8.92107	87.37985		12.28	0.00	190,171,789.26	2,166	31,687.00
R213	On 05/05/2016	Bond Future			8.91176		85.79194		8.97082	85.36657		12.56	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 05/11/2015	Bond Future			9.01404		76.36356		9.07484	75.88768		15.36	0.00	321,643,314.72	4,212	4,837.00
R214	On 04/02/2016	Bond Future			9.07252		77.61781		9.13487	77.13539		15.22	0.00	329,798,074.69	4,249	32,562.00
R214	On 05/05/2016	Bond Future			9.11719		75.68585		9.18111	75.19561		15.51	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
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 11/12/2015	Foreign Exchange Future	24,478.96000		24,478.96000		24,330.79000	24,330.79000			0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future	9.93580		9.93580		9.90320	9.90320		13.01	0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future	10.07780		10.07780		10.04320	10.04320		13.94	0.00	6,832,748.40	678	1,470.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.72880		4.72880		4.68520	4.68520		10.82	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future	4.68480		4.68480		4.64140	4.64140		14.58	0.00	0.00	0	0.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.08780		1.08780		1.08830	1.08830			0.00	0.00	0	7,688.00
ZMW / R	On 14/03/2016	Foreign Exchange Future	1.05180		1.05180		1.05160	1.05160			0.00	0.00	0	1.00
Total for Derivatives :												4,082,051,973.42	133,323	4304129.00
Grand Total:												4,082,051,973.42	133,323	4304129.00