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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/10/2015

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 09/10/2015	Any day expiry	13.29530	13.29530		13.43590	13.43590		9.49	0.00	0.00	0	0.00
\$ / R	On 12/10/2015	Any day expiry	13.30050	13.30050		13.43590	13.43590		9.59	0.00	0.00	0	0.00
\$ / R	On 12/10/2015	Any day expiry	14.05	Call	0.23610	0.00024	1.88610	0.00189	0.236	21.91	0.00	0	3,000.00
\$ / R	On 13/10/2015	Any day expiry	13.30050	13.30050		13.43590	13.43590		12.20	0.00	0.00	0	2,726.00
\$ / R	On 14/10/2015	Any day expiry	13.30060	13.30060		13.42900	13.42900		13.52	0.00	0.00	0	1,000.00
\$ / R	On 16/10/2015	Any day expiry	13.30430	13.30430		13.43360	13.43360		14.87	0.00	0.00	0	0.00
\$ / R	On 16/10/2015	Any day expiry	14.00	Call	4.37590	0.00438	13.05390	0.01305	4.376	19.63	0.03	0	3,000.00
\$ / R	On 20/10/2015	Any day expiry	13.31240	13.31240		13.44290	13.44290		14.81	0.00	0.00	0	600.00
\$ / R	On 20/10/2015	Any day expiry	13.31	Call	138.19350	0.13819	226.48640	0.22649	138.194	14.86	0.51	0	3,000.00
\$ / R	On 22/10/2015	Any day expiry	13.31650	13.31650		13.44750	13.44750		15.16	0.00	0.00	0	0.00
\$ / R	On 22/10/2015	Any day expiry	13.46	Call	98.77150	0.09877	161.62680	0.16163	98.771	15.91	0.37	0	3,000.00
\$ / R	On 28/10/2015	Any day expiry	13.32920	13.32920		13.46140	13.46140		15.20	0.00	53,226.00	4	350.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	0.02420	0.00002	0.01800	0.00002	0.024	25.42	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	0.09150	0.00009	0.06910	0.00007	0.092	23.86	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.44	Call	142.06650	0.14207	209.80780	0.20981	142.066	15.79	0.42	0	8,000.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	104.94430	0.10494	160.32700	0.16033	104.944	16.30	0.33	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 28/10/2015	Any day expiry	16.98	Call	0.86730	0.00087	0.87820	0.00088	0.867	37.42	0.00	0.00	0	300.00
\$ / R	On 30/10/2015	Any day expiry			13.33340	13.33340	13.46600	13.46600		15.35	0.00	0.00	0	0.00
\$ / R	On 30/10/2015	Any day expiry	13.87	Put	591.04640	0.59105	491.57290	0.49157	591.046	17.64	0.82	0.00	0	13,360.00
\$ / R	On 30/10/2015	Any day expiry	14.00	Call	39.45800	0.03946	65.21630	0.06522	39.458	18.19	0.14	0.00	0	13,360.00
\$ / R	On 05/11/2015	Any day expiry			13.34610	13.34610	13.47990	13.47990		15.45	0.00	0.00	0	0.00
\$ / R	On 05/11/2015	Any day expiry	12.72	Call	656.80150	0.65680	783.44570	0.78345	656.801	14.93	0.89	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.00	Call	432.26260	0.43226	541.13500	0.54114	432.263	15.16	0.74	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.70	Call	108.94240	0.10894	157.81940	0.15782	108.942	16.80	0.29	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.70	Put	462.84240	0.46284	377.91940	0.37792	462.842	16.80	0.71	0.00	0	300.00
\$ / R	On 10/11/2015	Any day expiry			13.35660	13.35660	13.49150	13.49150		15.37	0.00	0.00	0	0.00
\$ / R	On 10/11/2015	Any day expiry	13.00	Put	97.98320	0.09798	70.88010	0.07088	97.983	15.06	0.26	0.00	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	13.14	Put	144.85740	0.14486	108.91890	0.10892	144.857	15.19	0.35	0.00	0	8,000.00
\$ / R	On 10/11/2015	Any day expiry	13.81	Call	105.05950	0.10506	149.83070	0.14983	105.060	17.09	0.26	0.00	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	14.25	Call	47.54120	0.04754	70.50450	0.07050	47.541	18.93	0.13	0.00	0	20,000.00
\$ / R	On 17/11/2015	Any day expiry			13.37190	13.37190	13.50770	13.50770		15.58	0.00	0.00	0	0.00
\$ / R	On 17/11/2015	Any day expiry	13.15	Call	389.55640	0.38956	488.01210	0.48801	389.556	15.26	0.64	0.00	0	12,500.00
\$ / R	On 17/11/2015	Any day expiry	13.35	Call	281.39760	0.28140	366.04660	0.36605	281.398	15.52	0.52	0.00	0	5,000.00
\$ / R	On 17/11/2015	Any day expiry	13.40	Call	258.09930	0.25810	339.16930	0.33917	258.099	15.58	0.49	0.00	0	7,500.00
\$ / R	On 18/11/2015	Any day expiry			13.37440	13.37440	13.51010	13.51010		15.63	0.00	0.00	0	0.00
\$ / R	On 18/11/2015	Any day expiry	13.17	Call	383.28190	0.38328	480.39640	0.48040	383.282	15.34	0.63	0.00	0	6,000.00
\$ / R	On 18/11/2015	Any day expiry	13.35	Call	287.07160	0.28707	371.90840	0.37191	287.072	15.57	0.52	0.00	0	6,000.00
\$ / R	On 20/11/2015	Any day expiry			13.37950	13.37950	13.51470	13.51470		15.72	0.00	0.00	0	0.00
\$ / R	On 20/11/2015	Any day expiry	13.14	Put	172.59660	0.17260	136.28500	0.13629	172.597	15.38	0.35	0.00	0	8,000.00
\$ / R	On 20/11/2015	Any day expiry	13.75	Put	530.32640	0.53033	449.78400	0.44978	530.326	16.92	0.67	0.00	0	1,000.00
\$ / R	On 24/11/2015	Any day expiry			13.38970	13.38970	13.52400	13.52400		15.66	0.00	0.00	0	0.00
\$ / R	On 24/11/2015	Any day expiry	13.68	Call	193.93600	0.19394	254.18740	0.25419	193.936	16.61	0.37	0.00	0	9,000.00
\$ / R	On 24/11/2015	Any day expiry	13.99	Call	122.49560	0.12250	165.88750	0.16589	122.496	17.65	0.25	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry			13.39220	13.39220	13.52640	13.52640		15.71	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	0.45810	0.00046	0.49480	0.00049	0.458	20.57	0.00	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	1.03860	0.00104	1.03850	0.00104	1.039	19.24	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	12.63	Put	49.12830	0.04913	39.03700	0.03904	49.128	15.00	0.13	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	12.85	Put	89.34010	0.08934	69.03830	0.06904	89.340	14.97	0.21	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	12.93	Put	110.73040	0.11073	86.59800	0.08660	110.730	15.08	0.25	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Call	504.27460	0.50427	609.12230	0.60912	504.275	15.21	0.70	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Put	142.07460	0.14207	112.72230	0.11272	142.075	15.21	0.30	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.24	Call	377.63190	0.37763	470.18340	0.47018	377.632	15.49	0.59	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Call	372.20380	0.37220	464.13690	0.46414	372.204	15.51	0.59	0.00	0	11,500.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Put	230.00380	0.23000	187.73690	0.18774	230.004	15.51	0.41	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Call	330.75830	0.33076	417.65750	0.41766	330.758	15.61	0.54	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Put	268.55830	0.26856	221.25750	0.22126	268.558	15.61	0.46	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.43	Call	284.95560	0.28496	364.28840	0.36429	284.956	15.81	0.49	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.65	Call	207.66630	0.20767	270.23650	0.27024	207.666	16.54	0.39	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.73	Call	184.85670	0.18486	242.63260	0.24263	184.857	16.81	0.35	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	155.17480	0.15517	206.23810	0.20624	155.175	17.21	0.30	0.00	0	250.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	8.87530		0.00888		11.58200	0.01158	8.875	33.47	0.02	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			13.42530		13.42530		13.55670	13.55670		15.73	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			13.43290		13.43290		13.56370	13.56370		15.93	0.00	477,808,253.00	35,570	749,001.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	2,484.38380		2.48438		2,615.23840	2.61524	2,484.384	19.05	1.00	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	1.48380		0.00148		1.53840	0.00154	1.484	19.05	0.00	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	2,434.55580		2.43456		2,565.40750	2.56541	2,434.556	18.89	1.00	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	2,235.46380		2.23546		2,366.28780	2.36629	2,235.464	18.27	0.99	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	2,036.86060		2.03686		2,167.61270	2.16761	2,036.861	17.64	0.99	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	6.10400		0.00610		5.90290	0.00590	6.104	17.01	0.02	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	6.23710		0.00624		6.02500	0.00603	6.237	16.98	0.02	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	8.42990		0.00843		8.02330	0.00802	8.430	16.54	0.02	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	9.38460		0.00938		8.88510	0.00889	9.385	16.39	0.03	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	11.62420		0.01162		10.89070	0.01089	11.624	16.08	0.03	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	14.38640		0.01439		13.34050	0.01334	14.386	15.76	0.04	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	1,303.39030		1.30339		1,431.76170	1.43176	1,303.390	15.41	0.95	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	22.27090		0.02227		19.18570	0.01919	22.271	15.39	0.06	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	1,256.43020		1.25643		1,383.67250	1.38367	1,256.430	15.37	0.94	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	983.91230		0.98391		1,106.89360	1.10689	983.912	15.12	0.88	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	58.88150		0.05888		49.85600	0.04986	58.881	15.08	0.13	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	923.18410		0.92318		1,044.74460	1.04474	923.184	15.07	0.86	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	914.61500		0.91462		1,035.95740	1.03596	914.615	15.06	0.86	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	897.55850		0.89756		1,018.45180	1.01845	897.559	15.04	0.85	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.70	Put	81.12560		0.08113		68.72910	0.06873	81.126	14.96	0.18	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.76	Put	92.51190		0.09251		78.41230	0.07841	92.512	14.91	0.19	0.00	0	402.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.77	Put	94.52730		0.09453		80.12710	0.08013	94.527	14.90	0.20	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	733.67810		0.73368		849.15280	0.84915	733.678	14.88	0.79	0.00	0	17,883.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Put	100.77810		0.10078		85.45280	0.08545	100.778	14.88	0.21	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.85	Put	113.94180		0.11394		94.96640	0.09497	113.942	14.96	0.23	0.00	0	8,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	661.14140		0.66114		770.86920	0.77087	661.141	15.04	0.75	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	128.24140		0.12824		107.16920	0.10717	128.241	15.04	0.25	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	593.19740		0.59320		698.40590	0.69841	593.197	15.20	0.71	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Put	160.29740		0.16030		134.70590	0.13471	160.297	15.20	0.29	0.00	0	55,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	178.09340		0.17809		150.09340	0.15009	178.093	15.28	0.31	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	529.98480		0.52998		630.28760	0.63029	529.985	15.36	0.66	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.15	Put	217.28000		0.21728		184.20390	0.18420	217.280	15.45	0.36	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	471.57640		0.47158		566.65300	0.56665	471.576	15.53	0.62	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Put	238.67640		0.23868		202.95300	0.20295	238.676	15.53	0.38	0.00	0	60.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Call	444.17270		0.44417		536.54140	0.53654	444.173	15.61	0.60	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Put	261.27270		0.26127		222.84140	0.22284	261.273	15.61	0.40	0.00	0	2,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	428.30380		0.42830		519.02290	0.51902	428.304	15.66	0.58	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.31	Call	412.86190		0.41286		501.91520	0.50192	412.862	15.70	0.57	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.36	Put	315.16520		0.31517		270.61250	0.27061	315.165	15.78	0.45	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.38	Call	378.47230		0.37847		463.58860	0.46359	378.472	15.82	0.54	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	369.06630		0.36907		453.04770	0.45305	369.066	15.85	0.53	0.00	0	1,300.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Put	336.16630		0.33617		289.34770	0.28935	336.166	15.85	0.47	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	350.79720		0.35080		432.50070	0.43250	350.797	15.91	0.51	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	326.43580		0.32644		403.01850	0.40302	326.436	16.09	0.48	0.00	0	14,950.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Put	393.53580		0.39354		339.31850	0.33932	393.536	16.09	0.52	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.52	Call	318.77850		0.31878		393.54280	0.39354	318.778	16.15	0.48	0.00	0	5,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.59	Call	293.30450		0.29330		363.14140	0.36314	293.305	16.37	0.45	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	289.82920		0.28983		359.11870	0.35912	289.829	16.40	0.44	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Put	456.92920		0.45693		395.41870	0.39542	456.929	16.40	0.56	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.62	Put	470.09790		0.47010		407.49680	0.40750	470.098	16.46	0.57	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.63	Put	476.74130		0.47674		413.59930	0.41360	476.741	16.50	0.57	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.64	Put	483.42360		0.48342		419.74290	0.41974	483.424	16.53	0.57	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.65	Put	490.14430		0.49014		425.92740	0.42593	490.144	16.56	0.58	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	269.80330		0.26980		335.85230	0.33585	269.803	16.59	0.42	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.68	Put	510.53420		0.51053		444.72250	0.44472	510.534	16.65	0.59	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Call	251.13870		0.25114		314.03530	0.31404	251.139	16.78	0.39	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Put	538.23870		0.53824		470.33530	0.47034	538.239	16.78	0.61	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.80	Put	595.34030		0.59534		523.37800	0.52338	595.340	17.03	0.64	0.00	0	11,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.83	Call	220.20690		0.22021		277.56930	0.27757	220.207	17.12	0.35	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Call	200.16670		0.20017		253.72090	0.25372	200.167	17.37	0.33	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Put	677.26670		0.67727		600.02090	0.60002	677.267	17.37	0.67	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	179.85880		0.17986		229.35980	0.22936	179.859	17.66	0.30	0.00	0	51,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.01	Put	754.83910		0.75484		673.10540	0.67311	754.839	17.69	0.70	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.05	Call	169.51990		0.16952		216.87800	0.21688	169.520	17.81	0.28	0.00	0	1,700.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.12	Put	843.34510		0.84335		756.87580	0.75688	843.345	18.04	0.74	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.20	Call	142.85470		0.14285		183.51140	0.18351	142.855	18.33	0.24	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.24	Call	136.65160		0.13665		175.56170	0.17556	136.652	18.47	0.24	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.28	Call	130.75670		0.13076		168.21350	0.16821	130.757	18.61	0.23	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	118.53190		0.11853		153.08360	0.15308	118.532	18.93	0.21	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	103.15380		0.10315		133.91070	0.13391	103.154	19.39	0.18	0.00	0	55,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Put	1,170.25380		1.17025		1,070.21070	1.07021	1,170.254	19.39	0.82	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.70	Call	83.87810		0.08388		109.64250	0.10964	83.878	20.11	0.15	0.00	0	4,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.75	Call	79.76040		0.07976		104.42210	0.10442	79.760	20.28	0.14	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	72.90310		0.07290		95.76250	0.09576	72.903	20.60	0.13	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	64.14110		0.06414		84.65260	0.08465	64.141	21.05	0.12	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	62.30730		0.06231		82.29790	0.08230	62.307	21.15	0.11	0.00	0	111,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.30	Call	47.13980		0.04714		62.69570	0.06270	47.140	22.18	0.09	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.42	Call	42.40530		0.04241		56.52410	0.05652	42.405	22.60	0.08	0.00	0	11,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.57	Call	37.32170		0.03732		49.86660	0.04987	37.322	23.11	0.07	0.00	0	39,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	30.99010		0.03099		41.52500	0.04152	30.990	23.91	0.06	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			13.45750		13.45750		13.58830	13.58830		15.85	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	1.55550		0.00156		1.63480	0.00163	1.556	19.01	0.00	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	3.27720		0.00328		3.18440	0.00318	3.277	18.03	0.01	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	179.64110		0.17964		226.11270	0.22611	179.641	17.97	0.28	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	19.97010		0.01997		28.40200	0.02840	19.970	32.06	0.03	0.00	0	300.00

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 13/01/2016	Any day expiry			13.51340	13.51340		13.64620	13.64620		16.03	0.00	0.00	0	2,650.00
\$ / R	On 27/01/2016	Any day expiry			13.54650	13.54650		13.67960	13.67960		16.23	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	28.68920	0.02869		23.59260	0.02359	28.689	16.14	0.05	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	788.61350	0.78861		889.80360	0.88980	788.614	15.22	0.71	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	702.72160	0.70272		799.10900	0.79911	702.722	15.47	0.67	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	13.50	Put	455.12050	0.45512		404.82760	0.40483	455.121	16.15	0.47	0.00	0	150.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	226.24350	0.22624		272.84390	0.27284	226.243	18.81	0.28	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	15.32	Call	125.88180	0.12588		154.58440	0.15458	125.882	21.25	0.16	0.00	0	150.00
\$ / R	On 12/02/2016	Any day expiry			13.58420	13.58420		13.71770	13.71770		16.44	0.00	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	26.83920	0.02684		22.16890	0.02217	26.839	16.56	0.05	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	150.47070	0.15047		181.26610	0.18127	150.471	21.33	0.17	0.00	0	1,000.00
\$ / R	On 19/02/2016	Any day expiry			13.60070	13.60070		13.73440	13.73440		16.45	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	423.78470	0.42378		491.43640	0.49144	423.785	17.31	0.43	0.00	0	3,600.00
\$ / R	On 25/02/2016	Any day expiry			13.61480	13.61480		13.74870	13.74870		16.45	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	42.12440	0.04212		36.31880	0.03632	42.124	16.09	0.07	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	13.50	Put	486.80190	0.48680		437.06470	0.43706	486.802	16.25	0.45	0.00	0	150.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	243.55430	0.24355		287.00120	0.28700	243.554	19.72	0.26	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	15.64	Call	154.74600	0.15475		184.20250	0.18420	154.746	21.84	0.17	0.00	0	150.00
\$ / R	On 11/03/2016	Any day expiry			13.65020	13.65020		13.78440	13.78440		16.60	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			13.65720	13.65720		13.79160	13.79160		16.58	0.00	13,370,398.80	979	70,617.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	17.70700	0.01771		14.66700	0.01467	17.707	17.47	0.03	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	35.69600	0.03570		30.66660	0.03067	35.696	16.51	0.05	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	38.21230	0.03821		32.93000	0.03293	38.212	16.42	0.06	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	49.99200	0.04999		43.57950	0.04358	49.992	16.03	0.07	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	52.02180	0.05202		45.42130	0.04542	52.022	15.98	0.08	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	57.80920	0.05781		50.68160	0.05068	57.809	15.82	0.09	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	60.91840	0.06092		53.51150	0.05351	60.918	15.75	0.09	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	65.02090	0.06502		57.24950	0.05725	65.021	15.65	0.09	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	74.94270	0.07494		66.30900	0.06631	74.943	15.44	0.11	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	90.68820	0.09069		80.72220	0.08072	90.688	15.16	0.13	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	1,248.30170	1.24830	1,364.87090	1.36487	1,248.302	15.08	0.82	0.00	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	185.46750	0.18547	164.36870	0.16437	185.468	15.08	0.23	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	1,058.56210	1.05856	1,170.76730	1.17077	1,058.562	15.09	0.76	0.00	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	245.29040	0.24529	220.21650	0.22022	245.290	15.09	0.28	0.00	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	305.58380	0.30558	267.29310	0.26729	305.584	15.41	0.32	0.00	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	807.13070	0.80713	900.29070	0.90029	807.131	15.62	0.65	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	378.10150	0.37810	335.11970	0.33512	378.102	15.75	0.37	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	659.27330	0.65927	743.92520	0.74393	659.273	16.26	0.56	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	637.28200	0.63728	720.57120	0.72057	637.282	16.36	0.55	0.00	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.63	Put	576.38760	0.57639	523.12780	0.52313	576.388	16.53	0.47	0.00	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	554.28170	0.55428	630.33920	0.63034	554.282	16.86	0.50	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	493.59130	0.49359	563.59730	0.56360	493.591	17.32	0.45	0.00	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	416.33900	0.41634	478.43700	0.47844	416.339	18.01	0.39	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	391.43360	0.39143	450.82130	0.45082	391.434	18.26	0.37	0.00	0.00	0	43,156.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	349.30140	0.34930	403.49940	0.40350	349.301	18.76	0.34	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	331.38610	0.33139	383.32910	0.38333	331.386	19.00	0.32	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	311.06730	0.31107	360.38810	0.36039	311.067	19.29	0.30	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	302.37050	0.30237	350.54410	0.35054	302.370	19.42	0.29	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.03	Call	259.08480	0.25908	301.48540	0.30149	259.085	20.15	0.26	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	227.72540	0.22773	266.24070	0.26624	227.725	20.75	0.23	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	179.05020	0.17905	209.91180	0.20991	179.050	21.96	0.18	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	132.77670	0.13278	151.23380	0.15123	132.777	24.04	0.13	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	129.89630	0.12990	144.99370	0.14499	129.896	25.19	0.12	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	26.49510	0.02650	35.06120	0.03506	26.495	29.76	0.03	0.00	0	1,500.00
\$ / R	On 16/03/2016	Any day expiry			13.66190	13.66190	13.79640	13.79640		16.60	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	419.78710	0.41979	374.55870	0.37456	419.787	15.94	0.39	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	329.57740	0.32958	380.88160	0.38088	329.577	19.12	0.32	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			13.67840	13.67840	13.81300	13.81300		16.68	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	606.79070	0.60679	552.66150	0.55266	606.791	16.62	0.48	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	288.57980	0.28858	333.27770	0.33328	288.580	19.95	0.27	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			13.69260	13.69260	13.82730	13.82730		16.67	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	56.27290	0.05627	49.52160	0.04952	56.273	15.98	0.08	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	512.01310	0.51201	463.09540	0.46310	512.013	16.21	0.43	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	262.71890	0.26272	303.57330	0.30357	262.719	20.62	0.25	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	188.77580	0.18878	218.79780	0.21880	188.776	22.34	0.18	0.00	0	150.00
\$ / R	On 18/04/2016	Any day expiry			13.74000	13.74000	13.87540	13.87540		16.80	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	816.16450	0.81616	753.35750	0.75336	816.164	17.35	0.53	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	284.67160	0.28467	324.72100	0.32472	284.672	20.94	0.25	0.00	0	17,896.00
\$ / R	On 26/04/2016	Any day expiry			13.75950	13.75950	13.89510	13.89510		16.83	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	67.74980	0.06775	60.40000	0.06040	67.750	15.92	0.09	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	531.74220	0.53174	481.83400	0.48183	531.742	16.24	0.41	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	272.51310	0.27251	309.65420	0.30965	272.513	21.45	0.23	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	212.60960	0.21261	241.60220	0.24160	212.610	22.90	0.18	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry			13.83500	13.83500	13.97160	13.97160		17.00	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	79.02770	0.07903	70.38720	0.07039	79.028	15.83	0.09	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	550.77310	0.55077	499.93300	0.49993	550.773	16.28	0.40	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	283.87990	0.28388	316.55410	0.31655	283.880	22.33	0.22	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	243.37420	0.24337	261.90780	0.26191	243.374	23.85	0.18	0.00	0	150.00
\$ / R	On 06/06/2016	Any day expiry			13.85940	13.85940	13.99620	13.99620		17.09	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	126.04510	0.12605	114.41880	0.11442	126.045	15.22	0.14	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	387.42580	0.38743	430.60010	0.43060	387.426	20.78	0.29	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			13.86670	13.86670	14.00360	14.00360		17.21	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.87640	13.87640	14.01350	14.01350		17.09	0.00	0.00	0	29,726.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	123.68020	0.12368	111.98000	0.11198	123.680	15.26	0.13	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	293.92160	0.29392	264.44910	0.26445	293.922	15.21	0.26	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	324.70730	0.32471	293.94310	0.29394	324.707	15.27	0.28	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	403.56990	0.40357	366.51460	0.36651	403.570	15.50	0.32	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	557.52140	0.55752	506.31470	0.50631	557.521	16.24	0.39	0.00	0	545.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	574.20880	0.57421	522.20480	0.52220	574.209	16.31	0.40	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	493.36420	0.49336	545.55280	0.54555	493.364	19.59	0.35	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	305.81770	0.30582	338.18260	0.33818	305.818	22.43	0.23	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	278.08900	0.27809	307.06770	0.30707	278.089	23.08	0.20	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.81	Call	267.53420	0.26753	282.62000	0.28262	267.534	24.05	0.19	0.00	0	2,310.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	265.32070	0.26532	279.58390	0.27958	265.321	24.53	0.19	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	263.26020	0.26326	276.67790	0.27668	263.260	25.04	0.18	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	238.22960	0.23823	264.42980	0.26443	238.230	28.74	0.15	0.00	0	6,600.00
\$ / R	On 28/06/2016	Any day expiry			13.91290	13.91290	14.05050	14.05050		17.21	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	89.62350	0.08962	78.78930	0.07879	89.624	15.74	0.10	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	563.63240	0.56363	511.95750	0.51196	563.632	16.22	0.39	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	297.32590	0.29733	325.93830	0.32594	297.326	23.17	0.21	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	283.66280	0.28366	300.05790	0.30006	283.663	24.65	0.19	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry			13.98450	13.98450	14.12290	14.12290		17.45	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	99.30560	0.09931	86.45150	0.08645	99.306	15.71	0.10	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	574.76960	0.57477	523.36870	0.52337	574.770	16.20	0.38	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	327.24370	0.32724	346.53680	0.34654	327.244	24.60	0.21	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	322.57600	0.32258	339.77770	0.33978	322.576	25.79	0.20	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			14.02210	14.02210	14.16080	14.16080		17.46	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	254.15110	0.25415	226.81470	0.22681	254.151	15.02	0.22	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	524.51500	0.52452	569.95060	0.56995	524.515	20.72	0.33	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			14.05970	14.05970	14.19870	14.19870		17.58	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	108.90090	0.10890	94.40800	0.09441	108.901	15.70	0.10	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	585.21930	0.58522	532.39650	0.53240	585.219	16.20	0.37	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	369.80670	0.36981	378.73060	0.37873	369.807	26.37	0.21	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	368.18200	0.36818	375.65950	0.37566	368.182	27.20	0.20	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			14.08730	14.08730	14.22660	14.22660		17.68	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	13.50	Put	587.37910	0.58738	535.18480	0.53518	587.379	16.17	0.36	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	385.44640	0.38545	397.84200	0.39784	385.446	26.33	0.21	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.80	Call	384.92460	0.38492	396.95060	0.39695	384.925	26.55	0.21	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry			14.09230	14.09230	14.23160	14.23160		17.68	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	750.32060	0.75032	690.02700	0.69003	750.321	16.88	0.41	0.00	0	50,000.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	394.89530	0.39490	406.61030	0.40661	394.895	24.76	0.23	0.00	0	50,000.00
\$ / R	On 15/09/2016	Any day expiry			14.10990	14.10990	14.24930	14.24930		17.68	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			14.11990	14.11990	14.25940	14.25940		17.68	0.00	1,058,992.50	75	3,124.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	409.57270	0.40957	417.99550	0.41800	409.573	26.10	0.22	0.00	0	10,000.00
\$ / R	On 28/09/2016	Any day expiry			14.14250	14.14250	14.28220	14.28220		17.79	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	118.11280	0.11811	99.97030	0.09997	118.113	15.66	0.11	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	593.10740	0.59311	544.15580	0.54416	593.107	16.15	0.36	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	415.04650	0.41505	423.82500	0.42383	415.047	27.77	0.21	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	413.62010	0.41362	422.76480	0.42276	413.620	28.30	0.21	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			14.21890	14.21890	14.35940	14.35940		17.93	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	124.95640	0.12496	105.53740	0.10554	124.956	15.64	0.11	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	600.87960	0.60088	553.69870	0.55370	600.880	16.19	0.35	0.00	0	150.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	414.00030	0.41400	449.08280	0.44908	414.000	28.05	0.21	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	403.44950	0.40345	437.87120	0.43787	403.449	28.05	0.20	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			14.31890	14.31890	14.45910	14.45910		18.20	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	130.35650	0.13036	111.80120	0.11180	130.356	15.58	0.11	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	612.88120	0.61288	564.61750	0.56462	612.881	16.36	0.34	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	395.56290	0.39556	425.98850	0.42599	395.563	27.90	0.19	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			14.36740	14.36740	14.50740	14.50740		18.31	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.38250	14.38250	14.52250	14.52250		18.42	0.00	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	135.76060	0.13576	118.06910	0.11807	135.761	15.62	0.11	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	615.71870	0.61572	566.32450	0.56632	615.719	16.38	0.33	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	369.89990	0.36990	399.67540	0.39968	369.900	27.30	0.18	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	363.18050	0.36318	392.54380	0.39254	363.181	27.30	0.18	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.63700	14.63700	14.77630	14.77630		18.90	0.00	0.00	0	0.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			13.43290	13.43290	13.56370	13.56370		15.93	0.00	617,913.40	46	606.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			13.65720	13.65720	13.79160	13.79160		16.58	0.00	136,572.00	10	203.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			13.87640	13.87640	14.01350	14.01350		17.09	0.00	0.00	0	119.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.11990	14.11990	14.25940	14.25940		17.68	0.00	0.00	0	0.00
£ / R	On 11/12/2015	Foreign Exchange Future			20.55480	20.55480	20.73930	20.73930		15.43	0.00	966,075.60	47	32,988.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	11.39520	0.01140	12.54690	0.01255	11.395	16.85	0.02	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	1,275.21460	1.27521	1,444.14760	1.44415	1,275.215	15.08	0.83	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.00	Call	837.44770	0.83745	987.37520	0.98738	837.448	15.27	0.68	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.12	Put	327.27610	0.32728	288.34610	0.28835	327.276	15.30	0.36	0.00	0	12,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.23	Put	372.01780	0.37202	328.84940	0.32885	372.018	15.34	0.39	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	640.70880	0.64071	778.00030	0.77800	640.709	15.37	0.58	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.75	Put	642.04070	0.64204	569.75330	0.56975	642.041	15.74	0.54	0.00	0	6,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	439.35270	0.43935	550.58140	0.55058	439.353	15.78	0.45	0.00	0	18,900.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.81	Put	679.90960	0.67991	604.67390	0.60467	679.910	15.84	0.56	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.20	Put	948.63490	0.94863	854.83710	0.85484	948.635	16.44	0.66	0.00	0	3,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.35	Call	266.06680	0.26607	350.05640	0.35006	266.067	16.67	0.30	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	233.13140	0.23313	310.70570	0.31071	233.131	16.91	0.27	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.82	Call	175.42370	0.17542	240.57190	0.24057	175.424	17.39	0.21	0.00	0	10,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	23.20	Call	48.23350	0.04823	75.68930	0.07569	48.234	19.13	0.07	0.00	0	10,000.00
£ / R	On 14/03/2016	Foreign Exchange Future			20.89090	20.89090	21.08110	21.08110		15.50	0.00	793,854.20	38	3,281.00
£ / R	On 13/06/2016	Foreign Exchange Future			21.22000	21.22000	21.41470	21.41470		16.01	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	901.42540	0.90143	903.37990	0.90338	901.425	16.63	0.35	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	760.57790	0.76058	763.01140	0.76301	760.578	22.59	0.28	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			21.58770	21.58770	21.78670	21.78670		16.47	0.00	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.11175	0.11175	0.11323	0.11323		15.55	0.00	0.00	0	8,134.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.11386	0.11386	0.11539	0.11539		15.92	0.00	4,212.93	37	173.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.11596	0.11596	0.11752	0.11752		16.31	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 26/10/2015	Any day expiry			15.12590		15.12590		15.17470	15.17470		15.60	0.00	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	321.83290		0.32183		366.52780	0.36653	321.833	15.65	0.66	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	115.93290		0.11593		111.82780	0.11183	115.933	15.65	0.34	0.00	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			15.25870		15.25870		15.30570	15.30570		16.19	0.00	57,281,159.80	3,754	80,706.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	7.37640		0.00738		6.91240	0.00691	7.376	18.14	0.02	0.00	0	6,877.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.85	Put	32.53860		0.03254		29.65350	0.02965	32.539	16.16	0.07	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	36.33120		0.03633		33.36820	0.03337	36.331	16.12	0.08	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.03	Put	47.98740		0.04799		44.87090	0.04487	47.987	16.01	0.10	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	82.33870		0.08234		79.16070	0.07916	82.339	15.79	0.15	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.04	Put	302.56620		0.30257		296.12870	0.29613	302.566	16.03	0.40	0.00	0	50,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.78	Call	231.73800		0.23174		261.08570	0.26109	231.738	17.29	0.33	0.00	0	6,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	106.78580		0.10679		124.36030	0.12436	106.786	19.04	0.17	0.00	0	6,877.00
€ / R	On 25/01/2016	Any day expiry			15.39640		15.39640		15.44550	15.44550		15.96	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	823.14020		0.82314		867.37460	0.86737	823.140	15.35	0.68	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	780.61980		0.78062		824.75570	0.82476	780.620	15.43	0.66	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			15.54180		15.54180		15.59160	15.59160		16.22	0.00	157,220,848.80	10,116	38,273.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	34.96380		0.03496		31.85320	0.03185	34.964	16.54	0.05	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	42.35340		0.04235		39.16690	0.03917	42.353	16.32	0.06	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	93.32870		0.09333		90.68340	0.09068	93.329	15.39	0.12	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	115.68510		0.11569		112.60540	0.11261	115.685	15.17	0.14	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	238.45170		0.23845		236.70190	0.23670	238.452	15.09	0.25	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	982.21510		0.98222		1,028.31440	1.02831	982.215	15.28	0.68	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	365.41700		0.36542		361.62230	0.36162	365.417	15.37	0.33	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	562.96110		0.56296		558.25470	0.55825	562.961	15.96	0.44	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	514.24490		0.51424		553.81730	0.55382	514.245	16.99	0.43	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	456.09920		0.45610		493.42210	0.49342	456.099	17.37	0.39	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	417.23230		0.41723		452.87810	0.45288	417.232	17.66	0.36	0.00	0	36,640.00
€ / R	On 13/06/2016	Foreign Exchange Future			15.82370		15.82370		15.87540	15.87540		16.55	0.00	0.00	0	250.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	188.57530		0.18858		185.32650	0.18533	188.575	14.83	0.17	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	812.47200		0.81247		853.82260	0.85382	812.472	16.83	0.50	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.14410		16.14410		16.19720	16.19720		17.00	0.00	0.00	0	0.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.47400		16.47400		16.52630	16.52630		15.73	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			99.64748		99.64748		99.98593	99.98593			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			99.69269		99.69269		99.72334	99.72334			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.60405		99.60405		99.65098	99.65098			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.52376		98.52376		98.71254	98.71254			0.00	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AL37	On 05/11/2015	Index Future			469.16400		469.16400		468.40700	468.40700			0.00	0.00	0	3.00
AL37	On 04/02/2016	Index Future			476.93900		476.93900		476.17700	476.17700			0.00	0.00	0	0.00
AL7T	On 05/11/2015	Index Future			554.15800		554.15800		552.75200	552.75200			0.00	0.00	0	1.00
AL7T	On 04/02/2016	Index Future			563.34100		563.34100		561.92200	561.92200			0.00	0.00	0	0.00
ALBI	On 05/11/2015	Index Future			506.44100		506.44100		505.23800	505.23800			0.00	0.00	0	459.00
ALBI	On 04/02/2016	Index Future			514.83300		514.83300		513.61900	513.61900			0.00	0.00	0	146.00
ALBI	On 05/05/2016	Index Future			523.93600		523.93600		522.70300	522.70300			0.00	0.00	0	0.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.82380		9.82380		9.73370	9.73370		10.07	0.00	9,823,800.00	1,000	9,733.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	20.87190		0.02087		34.85180	0.03485	20.872	10.51	0.10	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	300.41910		0.30042		246.15880	0.24616	300.419	10.25	0.71	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	60.66070		0.06066		53.21670	0.05322	60.661	11.65	0.23	0.00	0	201.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.94140		9.94140		9.85140	9.85140		12.14	0.00	795,312.00	80	4,864.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			10.06130		10.06130		9.96990	9.96990		13.42	0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			10.19940		10.19940		10.10900	10.10900		14.34	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			10.38620		10.38620		10.39290	10.39290		12.74	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			10.55590		10.55590		10.56430	10.56430		14.21	0.00	0.00	0	0.00
CHF / R	On 11/12/2015	Foreign Exchange Future			13.98690		13.98690		14.05260	14.05260		16.48	0.00	69,934.50	5	7,272.00
CHF / R	On 14/03/2016	Foreign Exchange Future			14.27440		14.27440		14.34340	14.34340		16.37	0.00	356,860.00	25	1,636.00
CNH / R	On 11/12/2015	Foreign Exchange Future			2.10530		2.10530		2.12180	2.12180		15.16	0.00	332,637.40	158	25,268.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.12300		2.12300		2.13990	2.13990		15.79	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future			2.05010		2.05010		2.05530	2.05530		18.56	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.08940		2.08940		2.09490	2.09490		17.95	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES33	On 05/11/2015	Bond Future		9.70115	82.62955		9.73239	82.40466			0.00	0.00	0	6,561.00
ES33	On 04/02/2016	Bond Future		9.78667	83.99885		9.81872	83.77165			0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future		9.86000	81.69437		9.89301	81.46351			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		502.56700	502.56700		501.43800	501.43800			0.00	0.00	0	451.00
GOVI	On 04/02/2016	GOVI		510.89500	510.89500		509.75700	509.75700			0.00	0.00	0	26.00
GOVI	On 05/05/2016	GOVI		519.92800	519.92800		518.77200	518.77200			0.00	0.00	0	0.00
I2025	On 05/11/2015	Bond Future		122.51858	122.51858		122.64820	122.64820			0.00	0.00	0	612.00
I2025	On 04/02/2016	Bond Future		123.33887	123.33887		123.47282	123.47282			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		102.27086	102.27086		101.94850	101.94850			0.00	0.00	0	0.00
I2033	On 04/02/2016	Bond Future		103.97410	103.97410		103.64812	103.64812			0.00	0.00	0	0.00
I2033	On 05/05/2016	Bond Future		104.83296	104.83296		104.50196	104.50196			0.00	0.00	0	0.00
I2038	On 05/11/2015	Bond Future		126.80316	126.80316		126.77637	126.77637			0.00	0.00	0	7,604.00
I2038	On 04/02/2016	Bond Future		127.54229	127.54229		127.51723	127.51723			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 05/11/2015	Bond Future		125.83496	125.83496		125.26102	125.26102			0.00	0.00	0	6,943.00
I2046	On 04/02/2016	Bond Future		127.93064	127.93064		127.34934	127.34934			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 05/11/2015	Bond Future		133.03618	133.03618		133.00745	133.00745			0.00	0.00	0	5,431.00
I2050	On 04/02/2016	Bond Future		133.72316	133.72316		133.69649	133.69649			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 05/11/2015	Index Future		231.99900	231.99900		231.69800	231.69800			0.00	0.00	0	971.00
IGOV	On 04/02/2016	Index Future		235.86200	235.86200		235.56100	235.56100			0.00	0.00	0	82.00
IGOV	On 05/05/2016	Index Future		240.05100	240.05100		239.74600	239.74600			0.00	0.00	0	0.00
ILBI	On 05/11/2015	Index Future		629.64500	629.64500		628.84200	628.84200			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future		640.36800	640.36800		639.55300	639.55300			0.00	0.00	0	163.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future		6.31000	93.69000		6.32000	93.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future		6.34000	93.66000		6.37000	93.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.39000	93.61000		6.43000	93.57000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future			6.45000		93.55000		6.50000	93.50000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future			6.52000		93.48000		6.58000	93.42000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			6.56000		93.44000		6.65000	93.35000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			6.76000		93.24000		6.89000	93.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			6.99000		93.01000		7.14000	92.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.14000		92.86000		7.27000	92.73000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.28000		92.72000		7.44000	92.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.43000		92.57000		7.59000	92.41000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.56000		92.44000		7.72000	92.28000			0.00	0.00	0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future			0.12890		0.12890		0.12980	0.12980			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future			0.12830		0.12830		0.12930	0.12930			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future			0.12740		0.12740		0.12870	0.12870			0.00	0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.06610		0.06610		0.06650	0.06650			0.00	0.00	0	28,268.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.06260		0.06260		0.06330	0.06330			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.05960		0.05960		0.06030	0.06030			0.00	0.00	0	0.00
NZ\$ / R	On 19/10/2015	Any day expiry			8.92120		8.92120		8.88830	8.88830		13.26	0.00	0.00	0	0.00
NZ\$ / R	On 19/10/2015	Any day expiry	8.90	Put	67.88060		0.06788		89.00380	0.08900	67.881	13.26	0.45	0.00	0	12,000.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			8.96920		8.96920		8.93540	8.93540		10.74	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			9.06140		9.06140		9.02770	9.02770		12.56	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			9.15390		9.15390		9.12140	9.12140		13.60	0.00	0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.13590		1.13590		1.12840	1.12840			0.00	0.00	0	120.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.13800		1.13800		1.13050	1.13050			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.14030		1.14030		1.13290	1.13290			0.00	0.00	0	0.00
R186	On 05/11/2015	Bond Future			8.18783		120.71768		8.22894	120.38911		9.02	0.00	0.00	0	32,663.00
R186	On 05/11/2015	Bond Future	7.73	Call	142.83000		0.14283		120.25000	0.12025	142.830	8.84	0.10	0.00	0	169.00
R186	On 05/11/2015	Bond Future	7.75	Call	160.79000		0.16079		135.61000	0.13561	160.790	8.85	0.11	0.00	0	1,200.00
R186	On 05/11/2015	Bond Future	7.86	Call	294.06000		0.29406		250.65000	0.25065	294.060	8.89	0.19	0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.00	Call	570.63000		0.57063		493.64000	0.49364	570.630	8.93	0.31	0.00	0	200.00
R186	On 05/11/2015	Bond Future	8.22	Put	1,054.59000		1.05459		1,234.75000	1.23475	1,054.590	9.01	0.46	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	947.40000		0.94740		1,116.96000	1.11696	947.400	9.02	0.43	0.00	0	8,650.00
R186	On 05/11/2015	Bond Future	8.35	Put	646.65000		0.64665		781.34000	0.78134	646.650	9.06	0.33	0.00	0	9,430.00
R186	On 05/11/2015	Bond Future	8.35	Call	1,935.48000		1.93548		1,741.60000	1.74160	1,935.480	9.06	0.67	0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.45	Call	2,497.79000		2.49779		2,271.51000	2.27151	2,497.790	9.11	0.76	0.00	0	200.00
R186	On 05/11/2015	Bond Future	8.45	Put	423.89000		0.42389		526.18000	0.52618	423.890	9.11	0.24	0.00	0	6,308.00
R186	On 05/11/2015	Bond Future	8.50	Call	2,801.62000		2.80162		2,560.66000	2.56066	2,801.620	9.13	0.80	0.00	0	650.00
R186	On 05/11/2015	Bond Future	8.50	Put	337.92000		0.33792		425.53000	0.42553	337.920	9.13	0.20	0.00	0	4,666.00
R186	On 05/11/2015	Bond Future	8.55	Put	266.58000		0.26658		340.73000	0.34073	266.580	9.15	0.17	0.00	0	4,667.00
R186	On 05/11/2015	Bond Future	8.75	Put	92.88000		0.09288		126.69000	0.12669	92.880	9.24	0.07	0.00	0	10,200.00
R186	On 05/11/2015	Bond Future	8.85	Put	51.56000		0.05156		72.85000	0.07285	51.560	9.29	0.04	0.00	0	2,283.00

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	9.00	Put	19.73000	0.01973	29.50000	0.02950	19.730	9.36	0.02	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.24150	117.42058	8.28390	117.08868		9.06	0.00	0.00	0	5,365.00
R186	On 04/02/2016	Bond Future	8.75	Put	939.33000	0.93933	1,033.83000	1.03383	939.330	9.17	0.25	0.00	0	6,700.00
R186	On 05/05/2016	Bond Future			8.28098	119.49814	8.32493	119.16089		8.93	0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.32013	116.35651	8.36541	116.01607		9.06	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R197	On 05/11/2015	Bond Future			294.26417	294.26417	294.20344	294.20344			0.00	0.00	0	927.00
R197	On 04/02/2016	Bond Future			292.81062	292.81062	292.75402	292.75402			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			240.37486	240.37486	239.49024	239.49024			0.00	0.00	0	53,917.00
R202	On 04/02/2016	Bond Future			241.00294	241.00294	240.10815	240.10815			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			8.01580	100.05365	8.05204	99.85815		7.19	0.00	0.00	0	14,033.00
R2023	On 04/02/2016	Bond Future			8.08023	101.71173	8.11787	101.51474		6.68	0.00	0.00	0	1,050.00
R2023	On 05/05/2016	Bond Future			8.12034	99.58236	8.15968	99.38232		6.96	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R203	On 05/11/2015	Bond Future			6.99659	103.39013	7.03912	103.31658		1.80	0.00	0.00	0	15,930.00
R203	On 04/02/2016	Bond Future			7.04945	105.10346	7.09794	105.03055		1.13	0.00	0.00	0	0.00
R203	On 05/05/2016	Bond Future			7.02251	102.79311	7.08010	102.71939		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			8.61300	97.22440	8.64395	96.98253			0.00	0.00	0	9,973.00
R2030	On 04/02/2016	Bond Future			8.66963	94.82897	8.70135	94.58487			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			8.68269	97.16328	8.71360	96.90348			0.00	0.00	0	2,982.00
R2032	On 04/02/2016	Bond Future			8.73847	98.77349	8.77013	98.51103			0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future			8.78333	96.36370	8.81590	96.09707			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			8.83718	99.12664	8.86807	98.84084			0.00	0.00	0	49,825.00
R2037	On 04/02/2016	Bond Future			8.89155	96.51234	8.92315	96.22354			0.00	0.00	0	370.00
R2037	On 05/05/2016	Bond Future			8.93703	98.22071	8.96948	97.92725			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			7.37275		104.80749		7.41468	104.69156		3.12	0.00	0.00	0	24,711.00
R204	On 04/02/2016	Bond Future			7.43649		102.50806		7.48182	102.39203		2.55	0.00	0.00	0	0.00
R204	On 05/05/2016	Bond Future			7.46382		104.32158		7.51375	104.20402		2.74	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 05/11/2015	Bond Future			8.87119		101.15361		8.89700	100.89112			0.00	0.00	0	17,516.00
R2044	On 04/02/2016	Bond Future			8.92241		98.44765		8.94875	98.18273			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future			8.96524		100.19029		8.99225	99.92114			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			8.86157		100.51103		8.88739	100.24078			0.00	0.00	0	48,520.00
R2048	On 04/02/2016	Bond Future			8.91426		102.17663		8.94063	101.90373			0.00	0.00	0	3,750.00
R2048	On 05/05/2016	Bond Future			8.95337		99.54864		8.98039	99.27137			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			7.63693		100.94659		7.68367	100.78344		4.40	0.00	0.00	0	40,921.00
R207	On 05/11/2015	Bond Future	7.43	Call	198.95000		0.19895		164.59000	0.16459	198.950	4.34	0.27	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	275.52000		0.27552		230.63000	0.23063	275.520	4.35	0.35	0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.70304		98.97799		7.75270	98.81392		3.79	0.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	298.74000		0.29874		262.91000	0.26291	298.740	3.66	0.25	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	539.39000		0.53939		483.15000	0.48315	539.390	3.70	0.38	0.00	0	19.00
R207	On 05/05/2016	Bond Future			7.74677		100.72940		7.80016	100.56288		3.96	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	926.11000		0.92611		859.36000	0.85936	926.110	3.92	0.43	0.00	0	43.00
R207	On 04/08/2016	Bond Future			7.78983		98.90622		7.84688	98.73916		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			7.78546		96.25815		7.83195	96.06243		5.67	0.00	0.00	0	40,181.00
R208	On 05/11/2015	Bond Future	8.48	Put	15.86000		0.01586		24.30000	0.02430	15.860	5.81	0.03	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			7.84717		97.85334		7.89597	97.65602		5.00	0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future			7.88771		96.18294		7.93936	95.98259		5.30	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 05/11/2015	Bond Future			8.76089		77.01792		8.79172	76.78105		14.50	0.00	0.00	0	24,850.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 05/11/2015	Bond Future	8.50	Call	456.70000		0.45670		415.67000	0.41567	456.700	14.37	0.26	0.00	0	900.00
R209	On 05/11/2015	Bond Future	9.00	Put	515.94000		0.51594		602.20000	0.60220	515.940	14.67	0.27	0.00	0	500.00
R209	On 05/11/2015	Bond Future	9.25	Put	171.56000		0.17156		211.83000	0.21183	171.560	14.84	0.11	0.00	0	900.00
R209	On 04/02/2016	Bond Future			8.81099		78.29419		8.84247	78.05483		14.31	0.00	0.00	0	400.00
R209	On 04/02/2016	Bond Future	9.52	Put	740.86000		0.74086		796.98000	0.79698	740.860	14.65	0.20	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			8.85142		76.52990		8.88371	76.28658		14.59	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 05/11/2015	Bond Future			179.93844		179.93844		179.70869	179.70869			0.00	0.00	0	2,894.00
R210	On 04/02/2016	Bond Future			182.93531		182.93531		182.70471	182.70471			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			136.09116		136.09116		136.06547	136.06547			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future			136.66380		136.66380		136.64013	136.64013			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			141.76632		141.76632		141.57390	141.57390			0.00	0.00	0	928.00
R212	On 04/02/2016	Bond Future			142.26811		142.26811		142.07507	142.07507			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			8.65329		87.47491		8.68423	87.24145		12.39	0.00	0.00	0	21,426.00
R213	On 04/02/2016	Bond Future			8.71119		88.92455		8.74289	88.68869		12.12	0.00	0.00	0	700.00
R213	On 05/05/2016	Bond Future			8.75318		86.94919		8.78576	86.70963		12.40	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 05/11/2015	Bond Future			8.80114		78.06956		8.83198	77.81855		15.21	0.00	0.00	0	16,945.00
R214	On 04/02/2016	Bond Future			8.85230		79.36332		8.88381	79.10952		15.06	0.00	0.00	0	4,620.00
R214	On 05/05/2016	Bond Future			8.88995		77.47223		8.92221	77.21442		15.35	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 11/12/2015	Foreign Exchange Future			23,791.37000		23,791.37000		23,956.38000	23,956.38000			0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future			9.63020		9.63020		9.59970	9.59970		12.32	0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future			9.76780		9.76780		9.73880	9.73880		13.36	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	4.53600	4.53600		4.57860	4.57860		12.87	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future	4.49210	4.49210		4.53390	4.53390		14.99	0.00	0.00	0	0.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.11080	1.11080		1.11880	1.11880			0.00	0.00	0	7,688.00
ZMW / R	On 14/03/2016	Foreign Exchange Future	1.08100	1.08100		1.08440	1.08440			0.00	0.00	0	1.00

Total for Derivatives : **720,690,050.93** **51,944** **4,208,857.00**

Grand Total: **720,690,050.93** **51,944** **4,208,857.00**