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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/10/2015

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 06/10/2015	Any day expiry	13.62870	13.62870		13.79040	13.79040		16.68	0.00	0.00	0	0.00
\$ / R	On 06/10/2015	Any day expiry	13.55	Call	98.86560	0.09887	254.32210	0.25432	98.866	17.61	0.74	0	3,000.00
\$ / R	On 07/10/2015	Any day expiry	13.62870	13.62870		13.79040	13.79040		16.74	0.00	0.00	0	0.00
\$ / R	On 07/10/2015	Any day expiry	13.77	Call	26.78890	0.02679	104.02390	0.10402	26.789	19.25	0.24	0	3,000.00
\$ / R	On 09/10/2015	Any day expiry	13.63070	13.63070		13.79440	13.79440		16.75	0.00	0.00	0	0.00
\$ / R	On 09/10/2015	Any day expiry	13.98	Call	15.35330	0.01535	60.04310	0.06004	15.353	19.79	0.11	0	5,000.00
\$ / R	On 12/10/2015	Any day expiry	13.63660	13.63660		13.80050	13.80050		15.21	0.00	0.00	0	0.00
\$ / R	On 12/10/2015	Any day expiry	14.05	Call	20.66160	0.02066	63.51590	0.06352	20.662	18.33	0.12	0	3,000.00
\$ / R	On 13/10/2015	Any day expiry	13.63860	13.63860		13.80250	13.80250		15.46	0.00	0.00	0	2,726.00
\$ / R	On 14/10/2015	Any day expiry	13.64060	13.64060		13.80450	13.80450		15.85	0.00	0.00	0	1,000.00
\$ / R	On 16/10/2015	Any day expiry	13.64500	13.64500		13.80950	13.80950		16.09	0.00	0.00	0	0.00
\$ / R	On 16/10/2015	Any day expiry	14.00	Call	49.68280	0.04968	112.06840	0.11207	49.683	17.96	0.21	0	3,000.00
\$ / R	On 20/10/2015	Any day expiry	13.65480	13.65480		13.81960	13.81960		15.87	0.00	0.00	0	600.00
\$ / R	On 20/10/2015	Any day expiry	13.31	Call	394.95650	0.39496	543.13220	0.54313	394.957	15.56	0.80	0	3,000.00
\$ / R	On 22/10/2015	Any day expiry	13.65970	13.65970		13.82460	13.82460		16.19	0.00	0.00	0	0.00
\$ / R	On 22/10/2015	Any day expiry	13.46	Call	300.97230	0.30097	437.80200	0.43780	300.972	15.77	0.67	0	3,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R		On 28/10/2015	Any day expiry		13.67430	13.67430	13.83960	13.83960		16.53	0.00	0.00	0	351.00
\$ / R	10.80	Put	Any day expiry	0.01860	0.00002		0.03960	0.00004	0.019	25.29	0.00	0.00	0	300.00
\$ / R	11.15	Put	Any day expiry	0.04840	0.00005		0.08070	0.00008	0.048	23.45	0.00	0.00	0	250.00
\$ / R	13.56	Call	Any day expiry	283.67260	0.28367		405.35430	0.40535	283.673	16.27	0.59	0.00	0	250.00
\$ / R	16.98	Call	Any day expiry	0.64740	0.00065		0.90430	0.00090	0.647	29.88	0.00	0.00	0	300.00
\$ / R		On 30/10/2015	Any day expiry		13.67920	13.67920	13.84460	13.84460		16.68	0.00	0.00	0	0.00
\$ / R	13.87	Put	Any day expiry	357.10400	0.35710		276.74590	0.27675	357.104	17.40	0.61	0.00	0	13,360.00
\$ / R	14.00	Call	Any day expiry	129.84840	0.12985		202.50630	0.20251	129.848	17.95	0.32	0.00	0	13,360.00
\$ / R		On 05/11/2015	Any day expiry		13.69390	13.69390	13.85970	13.85970		16.71	0.00	0.00	0	0.00
\$ / R	12.72	Call	Any day expiry	987.77210	0.98777		1,149.90350	1.14990	987.772	15.76	0.95	0.00	0	300.00
\$ / R	13.00	Call	Any day expiry	729.94930	0.72995		887.37120	0.88737	729.949	15.34	0.88	0.00	0	300.00
\$ / R	13.70	Call	Any day expiry	263.08380	0.26308		0.00000	0.00000	263.084	16.71	0.51	4,160,445.66	600	300.00
\$ / R	13.70	Put	Any day expiry	269.18380	0.26918		0.00000	0.00000	269.184	16.71	0.49	4,060,154.34	600	300.00
\$ / R		On 10/11/2015	Any day expiry		13.70600	13.70600	13.87180	13.87180		16.70	0.00	0.00	0	0.00
\$ / R	13.00	Put	Any day expiry	44.27720	0.04428		34.65440	0.03465	44.277	15.34	0.13	0.00	0	10,000.00
\$ / R	13.14	Put	Any day expiry	71.00860	0.07101		52.18640	0.05219	71.009	15.61	0.19	0.00	0	8,000.00
\$ / R	13.81	Call	Any day expiry	246.05290	0.24605		340.31730	0.34032	246.053	17.12	0.45	0.00	0	10,000.00
\$ / R	14.25	Call	Any day expiry	126.27260	0.12627		185.57540	0.18558	126.273	18.80	0.26	0.00	0	20,000.00
\$ / R		On 17/11/2015	Any day expiry		13.72250	13.72250	13.88860	13.88860		16.73	0.00	0.00	0	0.00
\$ / R	13.15	Call	Any day expiry	660.43140	0.66043		805.85840	0.80586	660.431	15.66	0.79	0.00	0	12,500.00
\$ / R		On 18/11/2015	Any day expiry		13.72490	13.72490	13.89100	13.89100		16.77	0.00	0.00	0	0.00
\$ / R	13.17	Call	Any day expiry	650.52280	0.65052		794.09700	0.79410	650.523	15.75	0.78	0.00	0	6,000.00
\$ / R		On 20/11/2015	Any day expiry		13.72960	13.72960	13.89580	13.89580		16.83	0.00	0.00	0	0.00
\$ / R	13.14	Put	Any day expiry	92.92290	0.09292		72.30630	0.07231	92.923	15.77	0.21	0.00	0	8,000.00
\$ / R	13.75	Put	Any day expiry	341.18810	0.34119		279.02100	0.27902	341.188	17.01	0.50	0.00	0	1,000.00
\$ / R		On 24/11/2015	Any day expiry		13.73910	13.73910	13.90540	13.90540		16.76	0.00	0.00	0	0.00
\$ / R	13.68	Call	Any day expiry	368.80930	0.36881		479.91840	0.47992	368.809	16.72	0.54	0.00	0	9,000.00
\$ / R	13.99	Call	Any day expiry	251.62480	0.25162		335.32120	0.33532	251.625	17.75	0.40	0.00	0	5,000.00
\$ / R		On 25/11/2015	Any day expiry		13.74140	13.74140	13.90780	13.90780		16.96	0.00	0.00	0	250.00
\$ / R	10.80	Put	Any day expiry	0.43460	0.00043		0.47040	0.00047	0.435	21.77	0.00	0.00	0	300.00
\$ / R	11.15	Put	Any day expiry	0.97370	0.00097		1.00690	0.00101	0.974	20.62	0.00	0.00	0	250.00
\$ / R	12.63	Put	Any day expiry	25.62680	0.02563		21.03680	0.02104	25.627	15.63	0.07	0.00	0	5,000.00
\$ / R	12.85	Put	Any day expiry	47.77590	0.04778		39.14200	0.03914	47.776	15.57	0.12	0.00	0	15,000.00
\$ / R	12.93	Put	Any day expiry	58.90920	0.05891		48.25810	0.04826	58.909	15.55	0.14	0.00	0	201.00
\$ / R	13.03	Call	Any day expiry	787.01150	0.78701		939.76140	0.93976	787.011	15.52	0.83	0.00	0	5,000.00
\$ / R	13.03	Put	Any day expiry	75.61150	0.07561		61.96140	0.06196	75.611	15.52	0.17	0.00	0	5,000.00
\$ / R	13.24	Call	Any day expiry	631.15260	0.63115		769.73150	0.76973	631.153	15.90	0.74	0.00	0	5,000.00
\$ / R	13.25	Call	Any day expiry	624.27490	0.62427		762.29860	0.76230	624.275	15.92	0.74	0.00	0	11,500.00
\$ / R	13.25	Put	Any day expiry	132.87490	0.13287		104.49860	0.10450	132.875	15.92	0.26	0.00	0	15,000.00
\$ / R	13.33	Call	Any day expiry	571.01480	0.57101		704.40080	0.70440	571.015	16.09	0.70	0.00	0	201.00
\$ / R	13.33	Put	Any day expiry	159.61480	0.15961		126.60080	0.12660	159.615	16.09	0.30	0.00	0	201.00
\$ / R	13.43	Call	Any day expiry	508.88880	0.50889		636.07460	0.63607	508.889	16.30	0.66	0.00	0	5,000.00
\$ / R	13.65	Call	Any day expiry	389.67380	0.38967		502.08170	0.50208	389.674	16.75	0.55	0.00	0	15,000.00
\$ / R	13.73	Call	Any day expiry	352.14210	0.35214		458.94470	0.45894	352.142	16.91	0.52	0.00	0	201.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	304.20290	0.30420	399.70740	0.39971	304.203	17.30	0.46	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	14.98100	0.01498	20.56030	0.02056	14.981	31.73	0.03	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			13.77230	13.77230	13.93920	13.93920		16.91	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			13.77990	13.77990	13.94700	13.94700		17.56	0.00	1,921,593,275.10	139,449	742,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	2,831.37410	2.83137	2,998.54830	2.99855	2,831.374	20.47	1.00	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	1.47410	0.00147	1.54830	0.00155	1.474	20.47	0.00	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	2,781.50090	2.78150	2,948.67160	2.94867	2,781.501	20.28	1.00	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	2,582.16750	2.58217	2,749.30940	2.74931	2,582.168	19.57	0.99	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	2,383.27600	2.38328	2,550.34270	2.55034	2,383.276	18.96	0.99	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	5.01270	0.00501	4.82830	0.00483	5.013	18.36	0.01	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	5.11240	0.00511	4.91770	0.00492	5.112	18.33	0.01	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	6.73040	0.00673	6.35410	0.00635	6.730	17.91	0.02	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	7.42280	0.00742	6.96160	0.00696	7.423	17.76	0.02	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	9.02330	0.00902	8.35370	0.00835	9.023	17.46	0.02	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	10.96110	0.01096	10.01940	0.01002	10.961	17.16	0.03	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	1,644.55510	1.64456	1,810.15040	1.81015	1,644.555	16.71	0.96	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	15.52820	0.01553	13.88340	0.01388	15.528	16.62	0.04	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	1,596.03830	1.59604	1,761.39460	1.76139	1,596.038	16.56	0.96	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	1,308.54230	1.30854	1,471.69190	1.47169	1,308.542	15.65	0.93	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	32.39390	0.03239	27.74530	0.02775	32.394	15.51	0.08	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	1,243.20340	1.24320	1,405.49100	1.40549	1,243.203	15.51	0.92	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	1,234.13320	1.23413	1,396.25370	1.39625	1,234.133	15.52	0.92	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	1,216.05440	1.21605	1,377.82750	1.37783	1,216.054	15.52	0.92	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.70	Put	47.09160	0.04709	39.76550	0.03977	47.092	15.56	0.10	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.76	Put	54.80650	0.05481	46.05810	0.04606	54.806	15.59	0.12	0.00	0	402.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.77	Put	56.18290	0.05618	47.17960	0.04718	56.183	15.59	0.12	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	1,040.37180	1.04037	1,197.67610	1.19768	1,040.372	15.60	0.87	0.00	0	17,883.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Put	60.47180	0.06047	50.67610	0.05068	60.472	15.60	0.13	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.85	Put	68.17680	0.06818	56.95520	0.05696	68.177	15.62	0.14	0.00	0	8,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	956.51150	0.95651	1,110.83100	1.11083	956.511	15.64	0.85	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	76.61150	0.07661	63.83100	0.06383	76.611	15.64	0.15	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	875.71390	0.87571	1,026.50310	1.02650	875.714	15.68	0.82	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Put	95.81390	0.09581	79.50310	0.07950	95.814	15.68	0.18	1,264,645.09	500	54,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	106.65500	0.10665	88.36990	0.08837	106.655	15.70	0.20	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	798.26990	0.79827	944.96540	0.94497	798.270	15.72	0.78	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.15	Put	130.98690	0.13099	108.32470	0.10832	130.987	15.74	0.23	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	724.43730	0.72444	866.47540	0.86648	724.437	15.76	0.75	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Put	144.53730	0.14454	119.47540	0.11948	144.537	15.76	0.25	0.00	0	60.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Call	688.95980	0.68896	828.45970	0.82846	688.960	15.78	0.73	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Put	159.05980	0.15906	131.45970	0.13146	159.060	15.78	0.27	0.00	0	2,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	669.42980	0.66943	807.18850	0.80719	669.430	15.85	0.72	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.31	Call	650.30790	0.65031	786.28170	0.78628	650.308	15.93	0.71	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.36	Put	199.45020	0.19945	165.26000	0.16526	199.450	16.06	0.31	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.38	Call	607.28800	0.60729	738.94190	0.73894	607.288	16.11	0.68	0.00	0	12,000.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	595.40600	0.59541	725.79020	0.72579	595.406	16.16	0.67	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Put	215.50600	0.21551	178.79020	0.17879	215.506	16.16	0.33	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	572.18890	0.57219	699.98570	0.69999	572.189	16.26	0.65	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	538.71640	0.53872	662.53610	0.66254	538.716	16.41	0.63	0.00	0	14,950.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Put	258.81640	0.25882	215.53610	0.21554	258.816	16.41	0.37	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.52	Call	527.91860	0.52792	650.38910	0.65039	527.919	16.47	0.62	0.00	0	5,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.59	Call	491.51450	0.49151	609.18890	0.60919	491.514	16.64	0.59	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	486.48960	0.48649	603.47080	0.60347	486.490	16.67	0.59	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Put	306.58960	0.30659	256.47080	0.25647	306.590	16.67	0.41	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.62	Put	316.66730	0.31667	265.15940	0.26516	316.667	16.72	0.42	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.63	Put	321.77180	0.32177	269.56610	0.26957	321.772	16.75	0.43	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.64	Put	326.91920	0.32692	274.01180	0.27401	326.919	16.77	0.43	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.65	Put	332.10690	0.33211	278.50120	0.27850	332.107	16.80	0.43	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	457.23950	0.45724	570.03190	0.57003	457.239	16.82	0.56	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.68	Put	347.92890	0.34793	292.21690	0.29222	347.929	16.87	0.45	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Call	429.51190	0.42951	538.07610	0.53808	429.512	16.97	0.54	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Put	369.61190	0.36961	311.07610	0.31108	369.612	16.97	0.46	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.80	Put	414.93820	0.41494	350.74010	0.35074	414.938	17.18	0.49	8,162,657.28	1,200	11,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.83	Call	382.48990	0.38249	483.27070	0.48327	382.490	17.25	0.50	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Call	351.25090	0.35125	446.40620	0.44641	351.251	17.46	0.46	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Put	481.35090	0.48135	409.40620	0.40941	481.351	17.46	0.54	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	319.82330	0.31982	408.97650	0.40898	319.823	17.73	0.43	0.00	0	51,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.01	Put	546.68490	0.54668	468.10360	0.46810	546.685	17.76	0.57	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.05	Call	303.97240	0.30397	389.96990	0.38997	303.972	17.89	0.41	0.00	0	1,700.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.12	Put	623.23920	0.62324	537.82540	0.53783	623.239	18.13	0.61	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.20	Call	261.15520	0.26116	338.08140	0.33808	261.155	18.39	0.37	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.24	Call	250.85380	0.25085	325.46820	0.32547	250.854	18.53	0.35	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.28	Call	240.98600	0.24099	313.33980	0.31334	240.986	18.66	0.34	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	220.29080	0.22029	287.74370	0.28774	220.291	18.96	0.32	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	193.77190	0.19377	254.60320	0.25460	193.772	19.39	0.28	195,453,060.00	50,000	55,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Put	913.87190	0.91387	807.60320	0.80760	913.872	19.39	0.72	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.70	Call	159.87630	0.15988	211.67060	0.21167	159.876	20.06	0.24	0.00	0	4,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.75	Call	152.64000	0.15264	202.42910	0.20243	152.640	20.24	0.23	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	140.57810	0.14058	186.94690	0.18695	140.578	20.56	0.21	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	125.12710	0.12513	166.97080	0.16697	125.127	21.02	0.19	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	121.86160	0.12186	162.72780	0.16273	121.862	21.12	0.19	0.00	0	111,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.30	Call	94.40340	0.09440	126.73200	0.12673	94.403	22.18	0.15	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.42	Call	85.39190	0.08539	114.98760	0.11499	85.392	22.58	0.13	0.00	0	11,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.57	Call	75.38790	0.07539	102.03400	0.10203	75.388	23.07	0.12	0.00	0	39,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	62.74940	0.06275	85.53500	0.08553	62.749	23.81	0.10	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			13.80540	13.80540	13.97290	13.97290		16.99	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	1.63090	0.00163	1.73420	0.00173	1.631	20.49	0.00	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	2.87340	0.00287	2.94690	0.00295	2.873	19.28	0.01	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	311.22490	0.31122	393.57120	0.39357	311.225	18.09	0.40	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	41.15810	0.04116	49.75040	0.04975	41.158	32.70	0.05	0.00	0	300.00
\$ / R	On 13/01/2016	Any day expiry			13.86330	13.86330	14.03210	14.03210		17.19	0.00	0.00	0	2,650.00
\$ / R	On 27/01/2016	Any day expiry			13.89770	13.89770	14.06720	14.06720		17.37	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	18.64420	0.01864	16.56020	0.01656	18.644	16.61	0.04	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	1,070.80760	1.07081	1,220.73170	1.22073	1,070.808	15.63	0.80	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	966.49600	0.96650	1,112.44300	1.11244	966.496	15.68	0.76	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	13.50	Put	327.32750	0.32733	280.70610	0.28071	327.328	16.42	0.36	0.00	0	150.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	354.41140	0.35441	430.57350	0.43057	354.411	19.02	0.37	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	15.32	Call	205.62180	0.20562	253.35310	0.25335	205.622	21.46	0.23	0.00	0	150.00
\$ / R	On 12/02/2016	Any day expiry			13.93690	13.93690	14.10740	14.10740		17.55	0.00	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	17.29650	0.01730	16.04460	0.01604	17.297	16.88	0.03	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	235.57550	0.23558	285.47190	0.28547	235.575	21.54	0.24	0.00	0	1,000.00
\$ / R	On 19/02/2016	Any day expiry			13.95410	13.95410	14.12500	14.12500		17.55	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	608.10160	0.60810	712.49800	0.71250	608.102	17.50	0.53	0.00	0	3,600.00
\$ / R	On 25/02/2016	Any day expiry			13.96880	13.96880	14.14010	14.14010		17.67	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	29.05770	0.02906	27.01320	0.02701	29.058	16.58	0.05	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	13.50	Put	358.59040	0.35859	310.97990	0.31098	358.590	16.40	0.35	0.00	0	150.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	362.88050	0.36288	431.49390	0.43149	362.881	19.92	0.34	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	15.64	Call	236.43960	0.23644	283.92030	0.28392	236.440	22.03	0.23	0.00	0	150.00
\$ / R	On 11/03/2016	Any day expiry			14.00560	14.00560	14.17780	14.17780		17.68	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			14.01290	14.01290	14.18530	14.18530		17.65	0.00	134,215,556.20	9,578	68,399.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	12.12800	0.01213	12.22920	0.01223	12.128	17.79	0.02	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	24.58090	0.02458	23.02680	0.02303	24.581	16.88	0.04	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	26.48020	0.02648	24.81570	0.02482	26.480	16.81	0.04	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	35.46300	0.03546	33.26500	0.03326	35.463	16.52	0.05	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	37.02220	0.03702	34.73100	0.03473	37.022	16.48	0.05	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	41.48520	0.04149	38.92110	0.03892	41.485	16.37	0.06	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	43.89010	0.04389	41.17880	0.04118	43.890	16.31	0.06	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	47.07090	0.04707	44.16090	0.04416	47.071	16.24	0.07	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	54.79690	0.05480	51.39710	0.05140	54.797	16.08	0.08	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	67.12670	0.06713	62.91920	0.06292	67.127	15.86	0.09	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	1,560.89100	1.56089	1,726.94120	1.72694	1,560.891	15.44	0.87	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	131.10660	0.13111	116.00310	0.11600	131.107	15.47	0.16	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	1,356.82750	1.35683	1,510.05680	1.51006	1,356.828	15.51	0.82	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	179.78980	0.17979	157.41960	0.15742	179.790	15.62	0.21	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	221.36010	0.22136	195.53060	0.19553	221.360	15.72	0.24	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	1,065.28020	1.06528	1,209.40240	1.20940	1,065.280	15.79	0.73	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	272.28860	0.27229	242.49320	0.24249	272.289	15.83	0.28	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	861.66720	0.86167	982.97670	0.98298	861.667	16.50	0.64	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.63	Put	438.90940	0.43891	384.53530	0.38454	438.909	16.70	0.38	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	761.06070	0.76106	873.78860	0.87379	761.061	17.04	0.59	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	684.72970	0.68473	790.28230	0.79028	684.730	17.50	0.54	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	585.96230	0.58596	680.96920	0.68097	585.962	18.20	0.48	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	553.66650	0.55367	644.70170	0.64470	553.667	18.46	0.46	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	497.98550	0.49799	581.80320	0.58180	497.986	18.95	0.42	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	474.00600	0.47401	554.56890	0.55457	474.006	19.18	0.40	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	434.84040	0.43484	509.88030	0.50988	434.840	19.60	0.37	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.03	Call	375.78870	0.37579	441.95640	0.44196	375.789	20.33	0.33	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	333.35950	0.33336	392.74030	0.39274	333.359	20.95	0.29	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	264.72280	0.26472	313.61240	0.31361	264.723	22.14	0.24	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	191.36300	0.19136	226.76460	0.22676	191.363	23.97	0.17	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	173.58180	0.17358	205.51830	0.20552	173.582	24.58	0.16	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	49.82320	0.04982	64.57780	0.06458	49.823	30.83	0.05	0.00	0	1,500.00
\$ / R	On 16/03/2016	Any day expiry			14.01790	14.01790	14.19030	14.19030		17.67	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	305.11840	0.30512	270.81160	0.27081	305.118	15.98	0.30	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	470.50150	0.47050	549.99270	0.54999	470.502	19.30	0.39	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			14.03500	14.03500	14.20790	14.20790		17.76	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	466.00990	0.46601	410.85970	0.41086	466.010	16.76	0.39	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	412.00120	0.41200	481.48580	0.48149	412.001	20.12	0.34	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			14.04970	14.04970	14.22300	14.22300		17.73	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	40.74050	0.04074	38.37150	0.03837	40.741	16.48	0.06	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	384.44650	0.38445	336.34770	0.33635	384.447	16.28	0.34	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	375.09240	0.37509	437.59230	0.43759	375.092	20.80	0.31	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	272.89100	0.27289	320.13750	0.32014	272.891	22.50	0.23	0.00	0	150.00
\$ / R	On 18/04/2016	Any day expiry			14.09960	14.09960	14.27430	14.27430		17.85	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	654.99690	0.65500	588.04870	0.58805	654.997	17.51	0.45	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	397.26030	0.39726	459.02930	0.45903	397.260	21.10	0.31	0.00	0	17,896.00
\$ / R	On 26/04/2016	Any day expiry			14.11980	14.11980	14.29520	14.29520		17.86	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	50.96480	0.05096	47.30390	0.04730	50.965	16.45	0.06	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	405.50030	0.40550	361.52230	0.36152	405.500	16.29	0.33	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	378.09060	0.37809	436.68310	0.43668	378.091	21.60	0.29	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	296.02520	0.29603	342.57480	0.34257	296.025	23.01	0.23	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry			14.19800	14.19800	14.37600	14.37600		18.08	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	62.05420	0.06205	57.13630	0.05714	62.054	16.43	0.07	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	424.38430	0.42438	383.92550	0.38393	424.384	16.26	0.33	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	381.99500	0.38200	436.61170	0.43661	381.995	22.42	0.27	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	316.52140	0.31652	361.40700	0.36141	316.521	23.62	0.22	0.00	0	150.00
\$ / R	On 06/06/2016	Any day expiry			14.22330	14.22330	14.40210	14.40210		18.04	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	102.24930	0.10225	94.54960	0.09455	102.249	15.98	0.11	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	513.68420	0.51368	582.85630	0.58286	513.684	20.88	0.35	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			14.23080	14.23080	14.40990	14.40990		18.05	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			14.24090	14.24090	14.42030	14.42030		18.15	0.00	3,061,793.50	215	29,726.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	101.06650	0.10107	93.02690	0.09303	101.066	16.03	0.11	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	223.18440	0.22318	201.15670	0.20116	223.184	15.47	0.20	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	250.00460	0.25000	222.75100	0.22275	250.005	15.59	0.22	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	316.52840	0.31653	283.58040	0.28358	316.528	15.86	0.26	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	434.34200	0.43434	392.19440	0.39219	434.342	16.26	0.32	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	447.30800	0.44731	404.20500	0.40420	447.308	16.30	0.33	0.00	0	36,230.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	645.57880	0.64558	729.39220	0.72939	645.579	19.69	0.42	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	405.50800	0.40551	460.53810	0.46054	405.508	22.50	0.27	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	368.55960	0.36856	418.46200	0.41846	368.560	23.12	0.25	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.81	Call	338.71540	0.33872	384.34940	0.38435	338.715	23.70	0.23	0.00	0	2,310.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	327.12970	0.32713	371.07350	0.37107	327.130	23.95	0.22	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	315.31900	0.31532	357.52220	0.35752	315.319	24.21	0.21	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	293.49050	0.29349	316.07730	0.31608	293.490	28.32	0.18	0.00	0	6,600.00
\$ / R	On 28/06/2016	Any day expiry	14.27880		14.27880	14.27880	14.45950	14.45950		18.13	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	71.77920	0.07178	65.76910	0.06577	71.779	16.34	0.08	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	441.91920	0.44192	400.76260	0.40076	441.919	16.25	0.32	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	389.21490	0.38921	440.30820	0.44031	389.215	23.19	0.25	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	345.77410	0.34577	390.58040	0.39058	345.774	24.05	0.22	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	14.35380		14.35380	14.35380	14.53810	14.53810		18.36	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	80.63390	0.08063	72.95630	0.07296	80.634	16.30	0.08	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	460.60510	0.46061	414.53700	0.41454	460.605	16.36	0.31	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	394.71300	0.39471	442.57830	0.44258	394.713	24.04	0.24	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	380.82020	0.38082	409.03490	0.40903	380.820	25.07	0.23	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry	14.39300		14.39300	14.39300	14.57930	14.57930		18.46	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	211.07500	0.21108	194.77160	0.19477	211.075	15.73	0.18	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	667.01950	0.66702	744.82300	0.74482	667.019	20.80	0.38	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry	14.43220		14.43220	14.43220	14.62060	14.62060		18.57	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	90.25370	0.09025	80.40420	0.08040	90.254	16.31	0.08	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	476.13300	0.47613	426.61660	0.42662	476.133	16.42	0.31	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	423.01320	0.42301	459.50740	0.45951	423.013	25.47	0.23	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	418.41800	0.41842	453.14090	0.45314	418.418	26.27	0.23	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry	14.46090		14.46090	14.46090	14.65090	14.65090		18.56	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	13.50	Put	480.26360	0.48026	429.73360	0.42973	480.264	16.41	0.30	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	443.76650	0.44377	473.61120	0.47361	443.767	25.54	0.24	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.80	Call	442.46000	0.44246	471.83860	0.47184	442.460	25.74	0.24	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry	14.46610		14.46610	14.46610	14.65640	14.65640		18.56	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	612.80310	0.61280	553.74370	0.55374	612.803	16.88	0.35	0.00	0	50,000.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	463.41940	0.46342	515.19950	0.51520	463.419	24.10	0.26	0.00	0	50,000.00
\$ / R	On 15/09/2016	Any day expiry	14.48440		14.48440	14.48440	14.67560	14.67560		18.66	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.49490		14.49490	14.49490	14.68660	14.68660		18.65	0.00	0.00	0	3,124.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	466.43270	0.46643	497.89080	0.49789	466.433	25.23	0.25	0.00	0	10,000.00
\$ / R	On 28/09/2016	Any day expiry	14.51840		14.51840	14.51840	14.71140	14.71140		18.65	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	99.21860	0.09922	87.26300	0.08726	99.219	16.28	0.09	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	489.16380	0.48916	436.18510	0.43619	489.164	16.43	0.30	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	473.98230	0.47398	502.54710	0.50255	473.982	27.02	0.24	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	472.06620	0.47207	499.64230	0.49964	472.066	27.55	0.23	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	14.59770		14.59770	14.59770	14.79120	14.79120		18.88	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	103.78280	0.10378	92.60150	0.09260	103.783	16.16	0.09	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	499.84590	0.49985	449.09620	0.44910	499.846	16.48	0.29	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	511.25760	0.51126	539.26750	0.53927	511.258	28.22	0.24	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	510.63580	0.51064	538.16890	0.53817	510.636	28.47	0.23	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			14.69460	14.69460	14.88660	14.88660		19.10	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	108.52830	0.10853	99.24880	0.09925	108.528	16.04	0.09	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	510.59820	0.51060	461.13020	0.46113	510.598	16.54	0.29	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	509.01520	0.50902	572.44970	0.57245	509.015	28.55	0.23	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			14.74160	14.74160	14.93290	14.93290		19.20	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.75630	14.75630	14.94730	14.94730		19.20	0.00	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	115.12410	0.11512	103.42700	0.10343	115.124	16.12	0.09	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	518.09990	0.51810	470.57620	0.47058	518.100	16.60	0.28	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	478.44240	0.47844	539.51920	0.53952	478.442	27.96	0.21	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	470.39230	0.47039	530.77360	0.53077	470.392	27.96	0.21	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future			15.00290	15.00290	15.19020	15.19020		19.61	0.00	0.00	0	0.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			13.77990	13.77990	13.94700	13.94700		17.56	0.00	1,543,348.80	112	562.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			14.01290	14.01290	14.18530	14.18530		17.65	0.00	378,348.30	27	192.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			14.24090	14.24090	14.42030	14.42030		18.15	0.00	0.00	0	119.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.49490	14.49490	14.68660	14.68660		18.65	0.00	0.00	0	0.00
£ / R	On 11/12/2015	Foreign Exchange Future			20.89660	20.89660	21.19650	21.19650		16.91	0.00	32,849,455.20	1,572	32,973.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	14.63420	0.01463	13.84020	0.01384	14.634	18.65	0.02	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	1,595.55090	1.59555	1,869.51420	1.86951	1,595.551	16.07	0.87	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.00	Call	1,125.63460	1.12563	1,369.63420	1.36963	1,125.635	16.27	0.75	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.12	Put	266.49630	0.26650	201.61970	0.20162	266.496	16.35	0.28	0.00	0	12,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.23	Put	304.21040	0.30421	231.99900	0.23200	304.210	16.43	0.31	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	907.94610	0.90795	1,129.22300	1.12922	907.946	16.50	0.66	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.75	Put	527.35170	0.52735	420.12530	0.42013	527.352	16.80	0.45	0.00	0	6,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	664.01580	0.66402	855.28060	0.85528	664.016	16.81	0.55	0.00	0	18,900.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.81	Put	557.86860	0.55787	446.41210	0.44641	557.869	16.84	0.46	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.20	Put	789.31420	0.78931	640.21590	0.64022	789.314	17.40	0.56	0.00	0	3,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.35	Call	435.93950	0.43594	575.92000	0.57592	435.939	17.65	0.40	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	390.85940	0.39086	520.47530	0.52048	390.859	17.90	0.37	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.82	Call	309.29740	0.30930	418.52920	0.41853	309.297	18.43	0.31	0.00	0	10,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	23.20	Call	111.52500	0.11152	162.34000	0.16234	111.525	20.55	0.13	0.00	0	10,000.00
£ / R	On 14/03/2016	Foreign Exchange Future			21.24250	21.24250	21.55120	21.55120		16.81	0.00	1,380,762.50	65	3,208.00
£ / R	On 13/06/2016	Foreign Exchange Future			21.58100	21.58100	21.90070	21.90070		17.12	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	909.22740	0.90923	915.05140	0.91505	909.227	16.63	0.35	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	770.29980	0.77030	777.57060	0.77757	770.300	22.59	0.28	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			21.96140	21.96140	22.30060	22.30060		17.35	0.00	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.11467	0.11467	0.11713	0.11713		16.14	0.00	0.00	0	8,134.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.11688	0.11688	0.11940	0.11940		15.83	0.00	3,506.40	30	136.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.11906	0.11906	0.12165	0.12165		16.61	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		15.33090	15.33090		15.60600	15.60600		16.56	0.00	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	495.01080	0.49501	730.08630	0.73009	495.011	16.20	0.76	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	84.11080	0.08411	44.08630	0.04409	84.111	16.20	0.24	0.00	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future		15.46710	15.46710		15.74520	15.74520		16.89	0.00	127,820,114.40	8,264	81,389.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	6.33260	0.00633	5.13650	0.00514	6.333	18.45	0.01	0.00	0	6,877.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.85	Put	23.30420	0.02330	18.91930	0.01892	23.304	16.09	0.05	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	25.28100	0.02528	20.50250	0.02050	25.281	15.94	0.06	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.03	Put	34.51640	0.03452	25.24920	0.02525	34.516	15.92	0.07	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	62.63530	0.06264	41.51970	0.04152	62.635	15.90	0.12	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.04	Put	245.62010	0.24562	172.02450	0.17202	245.620	16.32	0.33	0.00	0	50,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.78	Call	331.09010	0.33109	460.71510	0.46072	331.090	17.65	0.41	0.00	0	6,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	165.80400	0.16580	239.58640	0.23959	165.804	19.40	0.23	0.00	0	6,877.00
€ / R	On 25/01/2016	Any day expiry		15.60880	15.60880		15.89080	15.89080		16.81	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	990.18500	0.99019	1,217.05850	1.21706	990.185	15.64	0.73	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	944.87720	0.94488	1,164.65340	1.16465	944.877	15.75	0.71	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future		15.75940	15.75940		16.04590	16.04590		17.06	0.00	551,579.00	35	28,132.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	29.20400	0.02920	23.49780	0.02350	29.204	16.72	0.04	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	35.71530	0.03572	28.83400	0.02883	35.715	16.55	0.05	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	81.19050	0.08119	66.32200	0.06632	81.191	15.78	0.10	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	100.45610	0.10046	82.27550	0.08228	100.456	15.57	0.12	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	207.24430	0.20724	162.39350	0.16239	207.244	15.50	0.21	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	1,153.17760	1.15318	1,381.33100	1.38133	1,153.178	15.59	0.72	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	314.14610	0.31415	252.35930	0.25236	314.146	15.63	0.29	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	497.71690	0.49772	396.45740	0.39646	497.717	16.37	0.39	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	641.60450	0.64160	789.88710	0.78989	641.604	17.46	0.48	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	575.30590	0.57531	711.23260	0.71123	575.306	17.86	0.44	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	530.57860	0.53058	658.05330	0.65805	530.579	18.16	0.41	0.00	0	36,640.00
€ / R	On 13/06/2016	Foreign Exchange Future		16.04990	16.04990		16.34610	16.34610		17.38	0.00	0.00	0	250.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	178.98640	0.17899	150.50580	0.15051	178.986	15.55	0.16	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	958.15320	0.95815	1,125.18650	1.12519	958.153	17.21	0.54	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future		16.38050	16.38050		16.69140	16.69140		17.76	0.00	0.00	0	0.00
€ / R	On 19/12/2016	Foreign Exchange Future		16.70350	16.70350		17.01630	17.01630		18.28	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap		99.98753	99.98753		100.87728	100.87728			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap		99.77885	99.77885		99.85587	99.85587			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		99.77150	99.77150		100.00982	100.00982			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		98.89295	98.89295		99.45784	99.45784			0.00	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
AL37	On 05/11/2015	Index Future		467.51800	467.51800		465.75300	465.75300			0.00	0.00	0	3.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AL37	On 04/02/2016	Index Future			475.28600		475.28600		473.50200	473.50200			0.00	0.00	0	0.00
AL7T	On 05/11/2015	Index Future			551.46700		551.46700		547.83200	547.83200			0.00	0.00	0	1.00
AL7T	On 04/02/2016	Index Future			560.63000		560.63000		556.94700	556.94700			0.00	0.00	0	0.00
ALBI	On 05/11/2015	Index Future			504.11400		504.11400		500.66900	500.66900			0.00	0.00	0	459.00
ALBI	On 04/02/2016	Index Future			512.49000		512.49000		508.99900	508.99900			0.00	0.00	0	146.00
ALBI	On 05/05/2016	Index Future			521.55900		521.55900		518.01400	518.01400			0.00	0.00	0	0.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.72180		9.72180		9.77740	9.77740		11.21	0.00	0.00	0	9,683.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	43.52540		0.04353		39.82800	0.03983	43.525	11.17	0.17	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	252.18400		0.25218		298.55140	0.29855	252.184	11.20	0.61	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	62.78600		0.06279		81.08720	0.08109	62.786	13.26	0.21	0.00	0	201.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.84150		9.84150		9.89890	9.89890		13.08	0.00	620,014.50	63	4,784.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			9.96330		9.96330		10.02340	10.02340		14.29	0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			10.10360		10.10360		10.17060	10.17060		15.14	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			10.50930		10.50930		10.55290	10.55290		13.94	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			10.68280		10.68280		10.72930	10.72930		15.39	0.00	0.00	0	0.00
CHF / R	On 11/12/2015	Foreign Exchange Future			14.15820		14.15820		14.41650	14.41650		17.21	0.00	0.00	0	7,276.00
CHF / R	On 14/03/2016	Foreign Exchange Future			14.45560		14.45560		14.72190	14.72190		17.35	0.00	578,224.00	40	1,611.00
CNH / R	On 11/12/2015	Foreign Exchange Future			2.15490		2.15490		2.17520	2.17520		15.98	0.00	0.00	0	25,110.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.17330		2.17330		2.19370	2.19370		16.75	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future			2.07570		2.07570		2.11280	2.11280		20.30	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.11580		2.11580		2.15460	2.15460		18.62	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 05/11/2015	Bond Future			9.77267		82.11608		9.87480	81.39130			0.00	9,853,929.60	120	6,561.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES33	On 04/02/2016	Bond Future		9.85992	83.48099		9.96520	82.74541			0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future		9.93529	81.16926		10.04383	80.42128			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 05/11/2015	GOVI		500.37900	500.37900		497.22200	497.22200			0.00	40,030,320.00	8	451.00
GOVI	On 04/02/2016	GOVI		508.69300	508.69300		505.49400	505.49400			0.00	0.00	0	26.00
GOVI	On 05/05/2016	GOVI		517.69500	517.69500		514.44700	514.44700			0.00	0.00	0	0.00
I2025	On 05/11/2015	Bond Future		122.15960	122.15960		122.03148	122.03148			0.00	0.00	0	612.00
I2025	On 04/02/2016	Bond Future		122.98003	122.98003		122.85160	122.85160			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 05/11/2015	Bond Future		101.84061	101.84061		101.81928	101.81928			0.00	0.00	0	0.00
I2033	On 04/02/2016	Bond Future		103.54180	103.54180		103.52168	103.52168			0.00	0.00	0	0.00
I2033	On 05/05/2016	Bond Future		104.39557	104.39557		104.37574	104.37574			0.00	0.00	0	0.00
I2038	On 05/11/2015	Bond Future		125.09578	125.09578		124.85053	124.85053			0.00	8,756,704.60	70	7,604.00
I2038	On 04/02/2016	Bond Future		125.81283	125.81283		125.56510	125.56510			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 05/11/2015	Bond Future		124.31178	124.31178		124.28543	124.28543			0.00	0.00	0	6,943.00
I2046	On 04/02/2016	Bond Future		126.38856	126.38856		126.36370	126.36370			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 05/11/2015	Bond Future		132.23203	132.23203		132.20384	132.20384			0.00	0.00	0	5,431.00
I2050	On 04/02/2016	Bond Future		132.91226	132.91226		132.88549	132.88549			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 05/11/2015	Index Future		230.62800	230.62800		230.42100	230.42100			0.00	0.00	0	969.00
IGOV	On 04/02/2016	Index Future		234.47900	234.47900		234.27300	234.27300			0.00	0.00	0	82.00
IGOV	On 05/05/2016	Index Future		238.64700	238.64700		238.44100	238.44100			0.00	0.00	0	0.00
ILBI	On 05/11/2015	Index Future		625.74900	625.74900		625.45800	625.45800			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future		636.41200	636.41200		636.12000	636.12000			0.00	0.00	0	163.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future		6.32000	93.68000		6.32000	93.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future		6.37000	93.63000		6.41000	93.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.43000	93.57000		6.48000	93.52000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future		6.50000	93.50000		6.59000	93.41000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 17/02/2016		Jibar Tradeable Future	6.58000	93.42000		6.67000	93.33000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	6.65000	93.35000		6.74000	93.26000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	6.89000	93.11000		7.03000	92.97000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	7.14000	92.86000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future	7.27000	92.73000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017		Jibar Tradeable Future	7.44000	92.56000		7.64000	92.36000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017		Jibar Tradeable Future	7.59000	92.41000		7.79000	92.21000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017		Jibar Tradeable Future	7.72000	92.28000		7.92000	92.08000			0.00	0.00	0	0.00
KES / R	On 11/12/2015		Foreign Exchange Future	0.13170	0.13170		0.13230	0.13230			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016		Foreign Exchange Future	0.13120	0.13120		0.13070	0.13070			0.00	0.00	0	0.00
KES / R	On 13/06/2016		Foreign Exchange Future	0.13130	0.13130		0.13050	0.13050			0.00	0.00	0	0.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.06710	0.06710		0.06820	0.06820			0.00	0.00	0	28,268.00
NGN / R	On 14/03/2016		Foreign Exchange Future	0.06420	0.06420		0.06490	0.06490			0.00	0.00	0	0.00
NGN / R	On 13/06/2016		Foreign Exchange Future	0.06130	0.06130		0.06200	0.06200			0.00	0.00	0	0.00
NZ\$ / R	On 19/10/2015		Any day expiry	8.86480	8.86480		8.87600	8.87600		12.62	0.00	0.00	0	0.00
NZ\$ / R	On 19/10/2015	8.90	Put	108.07960	0.10808		111.18290	0.11118	108.080	12.88	0.56	0.00	0	12,000.00
NZ\$ / R	On 11/12/2015		Foreign Exchange Future	8.91240	8.91240		8.92400	8.92400		11.26	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016		Foreign Exchange Future	9.00670	9.00670		9.01970	9.01970		13.43	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016		Foreign Exchange Future	9.10090	9.10090		9.11750	9.11750		14.33	0.00	0.00	0	0.00
QUANTO € / \$	On 11/12/2015		Foreign Exchange Future	1.12240	1.12240		1.12890	1.12890			0.00	28,060.00	25	95.00
QUANTO € / \$	On 14/03/2016		Foreign Exchange Future	1.12460	1.12460		1.13120	1.13120			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016		Foreign Exchange Future	1.12700	1.12700		1.13350	1.13350			0.00	0.00	0	0.00
R186	On 05/11/2015		Bond Future	8.26270	120.12023		8.36474	119.31267		9.33	0.00	21,621,641.40	180	32,997.00
R186	On 05/11/2015	7.73	Call	129.95000	0.12995		89.76000	0.08976	129.950	9.00	0.09	0.00	0	169.00
R186	On 05/11/2015	7.75	Call	144.96000	0.14496		100.33000	0.10033	144.960	9.00	0.10	0.00	0	1,200.00
R186	On 05/11/2015	7.86	Call	258.03000	0.25803		181.36000	0.18136	258.030	9.04	0.16	0.00	0	674.00
R186	On 05/11/2015	8.00	Call	490.33000	0.49033		352.93000	0.35293	490.330	9.08	0.26	0.00	0	200.00
R186	On 05/11/2015	8.22	Put	1,456.93000	1.45693		1,987.23000	1.98723	1,456.930	9.15	0.54	0.00	0	1,090.00
R186	On 05/11/2015	8.25	Put	1,330.92000	1.33092		1,838.92000	1.83892	1,330.920	9.16	0.51	0.00	0	8,650.00
R186	On 05/11/2015	8.35	Call	1,655.28000	1.65528		1,278.69000	1.27869	1,655.280	9.19	0.59	0.00	0	843.00
R186	On 05/11/2015	8.35	Put	963.90000	0.96390		1,394.87000	1.39487	963.900	9.19	0.41	0.00	0	9,430.00
R186	On 05/11/2015	8.45	Call	2,151.61000	2.15161		1,697.21000	1.69721	2,151.610	9.22	0.68	0.00	0	200.00
R186	On 05/11/2015	8.45	Put	675.16000	0.67516		1,028.32000	1.02832	675.160	9.22	0.32	0.00	0	6,308.00
R186	On 05/11/2015	8.50	Put	557.79000	0.55779		873.18000	0.87318	557.790	9.24	0.28	0.00	0	4,666.00
R186	On 05/11/2015	8.50	Call	2,424.04000	2.42404		1,931.87000	1.93187	2,424.040	9.24	0.72	0.00	0	650.00
R186	On 05/11/2015	8.55	Put	456.99000	0.45699		736.09000	0.73609	456.990	9.26	0.24	0.00	0	4,667.00
R186	On 05/11/2015	8.75	Put	188.39000	0.18839		344.09000	0.34409	188.390	9.33	0.12	0.00	0	10,200.00
R186	On 05/11/2015	8.85	Put	114.99000	0.11499		224.97000	0.22497	114.990	9.37	0.08	0.00	0	2,283.00
R186	On 05/11/2015	9.00	Put	51.35000	0.05135		112.22000	0.11222	51.350	9.44	0.04	0.00	0	2,600.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 04/02/2016	Bond Future			8.31845		116.81917		8.42415	115.99996		9.41	0.00	0.00	0	5,365.00
R186	On 04/02/2016	Bond Future	8.75	Put	1,189.51000		1.18951	1,473.82000	1.47382	1,189.510		9.41	0.29	0.00	0	6,700.00
R186	On 05/05/2016	Bond Future			8.36050		118.88892		8.47014	118.05605		9.26	0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.40195		115.74233		8.51600	114.89358		9.41	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 05/11/2015	Bond Future			293.50346		293.50346		293.44350	293.44350			0.00	0.00	0	927.00
R197	On 04/02/2016	Bond Future			292.05179		292.05179		291.99536	291.99536			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 05/11/2015	Bond Future			238.24170		238.24170		238.19207	238.19207			0.00	0.00	0	54,082.00
R202	On 04/02/2016	Bond Future			238.84612		238.84612		238.79952	238.79952			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			8.10677		99.56382		8.21431	98.98869		7.48	0.00	0.00	0	14,033.00
R2023	On 04/02/2016	Bond Future			8.17461		101.21873		8.28702	100.63558		6.99	0.00	0.00	0	1,050.00
R2023	On 05/05/2016	Bond Future			8.21873		99.08301		8.33635	98.49020		7.27	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 05/11/2015	Bond Future			7.09067		103.22753		7.17568	103.08090		1.88	0.00	0.00	0	15,930.00
R203	On 04/02/2016	Bond Future			7.15599		104.94335		7.25433	104.79586		1.22	0.00	0.00	0	0.00
R203	On 05/05/2016	Bond Future			7.14796		102.63262		7.26495	102.48326		1.49	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 05/11/2015	Bond Future			8.67765		96.72015		8.77442	95.97238			0.00	0.00	0	9,973.00
R2030	On 04/02/2016	Bond Future			8.73574		94.32122		8.83546	93.56253			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			8.74218		96.66418		8.83381	95.90278			0.00	0.00	0	2,982.00
R2032	On 04/02/2016	Bond Future			8.79921		98.27088		8.89349	97.49830			0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future			8.84564		95.85455		8.94274	95.06893			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			8.89654		98.57860		8.98812	97.74259			0.00	0.00	0	49,825.00
R2037	On 04/02/2016	Bond Future			8.95210		95.96015		9.04620	95.11177			0.00	0.00	0	370.00
R2037	On 05/05/2016	Bond Future			8.99905		97.66105		9.09578	96.79830			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			7.47067		104.53700		7.56452	104.27860		3.26	0.00	0.00	0	24,711.00
R204	On 04/02/2016	Bond Future			7.54199		102.23828		7.64445	101.97712		2.70	0.00	0.00	0	0.00
R204	On 05/05/2016	Bond Future			7.57948		104.04952		7.69252	103.78451		2.88	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 05/11/2015	Bond Future			8.92022		100.65597		9.01172	99.73856			0.00	0.00	0	17,516.00
R2044	On 04/02/2016	Bond Future			8.97230		97.94690		9.06624	97.01567			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future			9.01625		99.68303		9.11269	98.73608			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			8.91068		99.99812		9.00221	99.05454			0.00	0.00	0	48,520.00
R2048	On 04/02/2016	Bond Future			8.96427		101.66021		9.05825	100.70252			0.00	0.00	0	3,750.00
R2048	On 05/05/2016	Bond Future			9.00446		99.02553		9.10088	98.05153			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			7.73910		100.59039		7.84760	100.21383		4.58	0.00	33,697,780.65	335	40,921.00
R207	On 05/11/2015	Bond Future	7.43	Call	152.07000		0.15207		102.04000	0.10204	152.070	4.47	0.21	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	210.40000		0.21040		143.68000	0.14368	210.400	4.48	0.27	0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.81125		98.62090		7.92732	98.23962		4.00	0.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	254.06000		0.25406		190.09000	0.19009	254.060	3.81	0.21	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	461.09000		0.46109		357.70000	0.35770	461.090	3.86	0.32	0.00	0	19.00
R207	On 05/05/2016	Bond Future			7.86266		100.36837		7.98757	99.98104		4.16	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	820.05000		0.82005		687.67000	0.68767	820.050	4.02	0.39	0.00	0	43.00
R207	On 04/08/2016	Bond Future			7.91374		98.54380		8.04943	98.14880		4.00	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 05/11/2015	Bond Future			7.88683		95.83200		7.99472	95.38097		5.92	0.00	0.00	0	40,314.00
R208	On 05/11/2015	Bond Future	8.48	Put	50.53000		0.05053		105.82000	0.10582	50.530	5.99	0.07	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			7.95329		97.42488		8.06714	96.96780		5.25	0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future			7.99969		95.74921		8.12031	95.28470		5.55	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 05/11/2015	Bond Future			8.81993		76.56528		8.91140	75.87202		14.79	0.00	0.00	0	24,850.00
R209	On 05/11/2015	Bond Future	8.50	Call	417.60000		0.41760		319.44000	0.31944	417.600	14.42	0.23	0.00	0	900.00
R209	On 05/11/2015	Bond Future	9.00	Put	727.76000		0.72776		1,043.80000	1.04380	727.760	14.67	0.33	0.00	0	500.00
R209	On 05/11/2015	Bond Future	9.25	Put	277.80000		0.27780		451.40000	0.45140	277.800	14.79	0.16	0.00	0	900.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 04/02/2016	Bond Future			8.87112		77.83798		8.96495	77.13431		14.62	0.00	0.00	0	400.00
R209	On 04/02/2016	Bond Future	9.52	Put	885.82000		0.88582	1,079.23000	1.07923	885.820		14.79	0.22	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			8.91294		76.06733	9.00923	75.35183			14.91	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R210	On 05/11/2015	Bond Future			178.65771		178.65771	178.62090	178.62090				0.00	0.00	0	2,929.00
R210	On 04/02/2016	Bond Future			181.64223		181.64223	181.60757	181.60757				0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R211	On 05/11/2015	Bond Future			135.93673		135.93673	135.91146	135.91146				0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future			136.51362		136.51362	136.49002	136.49002				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			141.02024		141.02024	140.91004	140.91004				0.00	0.00	0	928.00
R212	On 04/02/2016	Bond Future			141.51668		141.51668	141.40685	141.40685				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			8.70786		87.06374	8.79953	86.37926			12.72	0.00	0.00	0	21,426.00
R213	On 04/02/2016	Bond Future			8.76687		88.51088	8.86122	87.81632			12.47	0.00	0.00	0	700.00
R213	On 05/05/2016	Bond Future			8.81024		86.53024	8.90732	85.82405			12.75	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R214	On 05/11/2015	Bond Future			8.86024		77.58970	8.95172	76.85649			15.44	0.00	155,179,400.00	2,000	13,693.00
R214	On 04/02/2016	Bond Future			8.91253		78.87938	9.00638	78.13518			15.29	0.00	0.00	0	4,620.00
R214	On 05/05/2016	Bond Future			8.95149		76.98164	9.04771	76.22477			15.58	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
RAIN	On 11/12/2015	Foreign Exchange Future			24,262.01000		24,262.01000	24,619.03000	24,619.03000				0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future			9.66090		9.66090	9.71590	9.71590			13.73	0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future			9.79880		9.79880	9.85380	9.85380			14.45	0.00	0.00	0	720.00
TRY / R	On 11/12/2015	Foreign Exchange Future			4.52130		4.52130	4.56240	4.56240			14.44	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future			4.47580		4.47580	4.51430	4.51430			16.40	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
ZMW / R	On 11/12/2015		Foreign Exchange Future	1.09450	1.09450	1.11530	1.11530			0.00	0.00	0	7,688.00
ZMW / R	On 14/03/2016		Foreign Exchange Future	1.06610	1.06610	1.08750	1.08750			0.00	0.00	0	1.00
Total for Derivatives :											2,706,864,776.52	215,088	4,169,080.00
Grand Total:											2,706,864,776.52	215,088	4,169,080.00