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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 12/10/2015

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
<b>Derivatives</b>														
\$ / R	On 12/10/2015	Any day expiry		13.27850	13.27850		13.30050	13.30050		15.77	0.00	0.00	0	0.00
\$ / R	On 13/10/2015	Any day expiry		13.27320	13.27320		13.30050	13.30050		15.61	0.00	0.00	0	2,726.00
\$ / R	On 14/10/2015	Any day expiry		13.27320	13.27320		13.30060	13.30060		15.46	0.00	0.00	0	1,000.00
\$ / R	On 16/10/2015	Any day expiry		13.27540	13.27540		13.30430	13.30430		15.55	0.00	0.00	0	0.00
\$ / R	On 16/10/2015	Any day expiry	14.00	Call	1.11740	0.00112	4.37590	0.00438	1.117	21.98	0.01	0.00	0	3,000.00
\$ / R	On 20/10/2015	Any day expiry		13.28470	13.28470		13.31240	13.31240		14.52	0.00	0.00	0	600.00
\$ / R	On 20/10/2015	Any day expiry	13.31	Call	102.31460	0.10231	138.19350	0.13819	102.315	14.58	0.47	0.00	0	3,000.00
\$ / R	On 22/10/2015	Any day expiry		13.28930	13.28930		13.31650	13.31650		14.76	0.00	0.00	0	0.00
\$ / R	On 22/10/2015	Any day expiry	13.46	Call	69.08780	0.06909	98.77150	0.09877	69.088	15.62	0.32	0.00	0	3,000.00
\$ / R	On 28/10/2015	Any day expiry		13.30300	13.30300		13.32920	13.32920		14.79	0.00	0.00	0	350.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	0.02110	0.00002	0.02420	0.00002	0.021	27.22	0.00	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	0.07300	0.00007	0.09150	0.00009	0.073	25.32	0.00	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.44	Call	112.19690	0.11220	142.06650	0.14207	112.197	15.41	0.38	0.00	0	8,000.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	78.94890	0.07895	104.94430	0.10494	78.949	15.94	0.29	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	0.27270	0.00027	0.86730	0.00087	0.273	37.16	0.00	0.00	0	300.00
\$ / R	On 30/10/2015	Any day expiry		13.30760	13.30760		13.33340	13.33340		15.04	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 30/10/2015	Any day expiry	13.87	Put	601.02280	0.60102	591.04640	0.59105	601.023	17.47	0.85	0.00	0	13,360.00
\$ / R	On 30/10/2015	Any day expiry	14.00	Call	26.39680	0.02640	39.45800	0.03946	26.397	17.98	0.11	0.00	0	13,360.00
\$ / R	On 05/11/2015	Any day expiry			13.32130	13.32130	13.34610	13.34610		15.14	0.00	0.00	0	0.00
\$ / R	On 05/11/2015	Any day expiry	12.72	Call	628.00420	0.62800	656.80150	0.65680	628.004	14.79	0.89	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.00	Call	401.48380	0.40148	432.26260	0.43226	401.484	14.96	0.74	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.70	Call	89.61040	0.08961	108.94240	0.10894	89.610	16.74	0.26	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.70	Put	468.31040	0.46831	462.84240	0.46284	468.310	16.74	0.74	0.00	0	300.00
\$ / R	On 10/11/2015	Any day expiry			13.33270	13.33270	13.35660	13.35660		15.28	0.00	0.00	0	0.00
\$ / R	On 10/11/2015	Any day expiry	13.00	Put	93.45090	0.09345	97.98320	0.09798	93.451	14.94	0.27	0.00	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	13.14	Put	141.05180	0.14105	144.85740	0.14486	141.052	15.07	0.36	0.00	0	8,000.00
\$ / R	On 10/11/2015	Any day expiry	13.81	Call	89.10240	0.08910	105.05950	0.10506	89.102	17.12	0.24	0.00	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	14.25	Call	38.47190	0.03847	47.54120	0.04754	38.472	19.08	0.11	0.00	0	20,000.00
\$ / R	On 17/11/2015	Any day expiry			13.34880	13.34880	13.37190	13.37190		15.28	0.00	0.00	0	0.00
\$ / R	On 17/11/2015	Any day expiry	13.15	Call	361.82790	0.36183	389.55640	0.38956	361.828	15.06	0.63	0.00	0	12,500.00
\$ / R	On 17/11/2015	Any day expiry	13.35	Call	254.96640	0.25497	281.39760	0.28140	254.966	15.28	0.51	0.00	0	5,000.00
\$ / R	On 17/11/2015	Any day expiry	13.40	Call	234.36990	0.23437	258.09930	0.25810	234.370	15.47	0.48	0.00	0	7,500.00
\$ / R	On 18/11/2015	Any day expiry			13.35110	13.35110	13.37440	13.37440		15.32	0.00	2,008,095.00	150	150.00
\$ / R	On 18/11/2015	Any day expiry	13.17	Call	355.38710	0.35539	383.28190	0.38328	355.387	15.12	0.62	0.00	0	6,000.00
\$ / R	On 18/11/2015	Any day expiry	13.35	Call	260.39220	0.26039	287.07160	0.28707	260.392	15.32	0.51	0.00	0	6,000.00
\$ / R	On 20/11/2015	Any day expiry			13.35580	13.35580	13.37950	13.37950		15.39	0.00	0.00	0	0.00
\$ / R	On 20/11/2015	Any day expiry	13.14	Put	167.80390	0.16780	172.59660	0.17260	167.804	15.15	0.36	0.00	0	8,000.00
\$ / R	On 20/11/2015	Any day expiry	13.75	Put	534.94040	0.53494	530.32640	0.53033	534.940	16.82	0.69	0.00	0	1,000.00
\$ / R	On 24/11/2015	Any day expiry			13.36500	13.36500	13.38970	13.38970		15.29	0.00	0.00	0	0.00
\$ / R	On 24/11/2015	Any day expiry	13.68	Call	172.53620	0.17254	193.93600	0.19394	172.536	16.45	0.35	0.00	0	9,000.00
\$ / R	On 24/11/2015	Any day expiry	13.99	Call	106.08370	0.10608	122.49560	0.12250	106.084	17.53	0.23	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry			13.36740	13.36740	13.39220	13.39220		15.33	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	0.39220	0.00039	0.45810	0.00046	0.392	20.81	0.00	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	0.85430	0.00085	1.03860	0.00104	0.854	19.32	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	12.63	Put	44.13100	0.04413	49.12830	0.04913	44.131	14.67	0.13	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	12.85	Put	84.68740	0.08469	89.34010	0.08934	84.687	14.73	0.21	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	12.93	Put	105.83850	0.10584	110.73040	0.11073	105.839	14.83	0.25	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Call	474.46850	0.47447	504.27460	0.50427	474.468	14.95	0.70	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Put	137.06850	0.13707	142.07460	0.14207	137.069	14.95	0.30	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.24	Call	348.39750	0.34840	377.63190	0.37763	348.398	15.20	0.58	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Call	343.02770	0.34303	372.20380	0.37220	343.028	15.21	0.58	0.00	0	11,500.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Put	225.62770	0.22563	230.00380	0.23000	225.628	15.21	0.42	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Call	302.13660	0.30214	330.75830	0.33076	302.137	15.31	0.53	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Put	264.73660	0.26474	268.55830	0.26856	264.737	15.31	0.47	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.43	Call	259.45730	0.25946	284.95560	0.28496	259.457	15.61	0.48	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.65	Call	185.49830	0.18550	207.66630	0.20767	185.498	16.37	0.37	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.73	Call	163.97860	0.16398	184.85670	0.18486	163.979	16.65	0.33	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	136.23300	0.13623	155.17480	0.15517	136.233	17.06	0.28	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	6.25520	0.00626	8.87530	0.00888	6.255	33.23	0.01	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			13.39750	13.39750	13.42530	13.42530		15.41	0.00	0.00	0	276.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 11/12/2015	Foreign Exchange Future			13.40450	13.40450		13.43290	13.43290		15.48	0.00	485,336,731.50	36,207	742,272.00
\$ / R	10.95	Call	On 11/12/2015	Foreign Exchange Future	2,455.70410	2,455.70	2,484.38380	2,484.38	2,455.704	18.91	1.00	0.00	0	4,331.00			
\$ / R	10.95	Put	On 11/12/2015	Foreign Exchange Future	1.20410	0.00120	1.48380	0.00148	1.204	18.91	0.00	0.00	0	8,917.00			
\$ / R	11.00	Call	On 11/12/2015	Foreign Exchange Future	2,405.84350	2,405.84	2,434.55580	2,434.56	2,405.844	18.74	1.00	0.00	0	1,177.00			
\$ / R	11.20	Call	On 11/12/2015	Foreign Exchange Future	2,206.58280	2,206.58	2,235.46380	2,235.46	2,206.583	18.07	0.99	0.00	0	39,222.00			
\$ / R	11.40	Call	On 11/12/2015	Foreign Exchange Future	2,007.72860	2,007.73	2,036.86060	2,036.86	2,007.729	17.40	0.99	0.00	0	1,197.00			
\$ / R	11.60	Put	On 11/12/2015	Foreign Exchange Future	5.00550	0.00501	6.10400	0.00610	5.006	16.73	0.02	0.00	0	800.00			
\$ / R	11.61	Put	On 11/12/2015	Foreign Exchange Future	5.11650	0.00512	6.23710	0.00624	5.116	16.69	0.02	0.00	0	580.00			
\$ / R	11.75	Put	On 11/12/2015	Foreign Exchange Future	6.95540	0.00696	8.42990	0.00843	6.955	16.22	0.02	0.00	0	20,000.00			
\$ / R	11.80	Put	On 11/12/2015	Foreign Exchange Future	7.76150	0.00776	9.38460	0.00938	7.761	16.06	0.02	0.00	0	1,100.00			
\$ / R	11.90	Put	On 11/12/2015	Foreign Exchange Future	9.66480	0.00966	11.62420	0.01162	9.665	15.72	0.03	0.00	0	8,210.00			
\$ / R	12.00	Put	On 11/12/2015	Foreign Exchange Future	12.03380	0.01203	14.38640	0.01439	12.034	15.38	0.04	0.00	0	121,600.00			
\$ / R	12.15	Call	On 11/12/2015	Foreign Exchange Future	1,272.50590	1,272.51	1,303.39030	1,303.39	1,272.506	15.11	0.95	0.00	0	1,650.00			
\$ / R	12.18	Put	On 11/12/2015	Foreign Exchange Future	19.62510	0.01963	22.27090	0.02227	19.625	15.08	0.06	0.00	0	150.00			
\$ / R	12.20	Call	On 11/12/2015	Foreign Exchange Future	1,225.27350	1,225.27	1,256.43020	1,256.43	1,225.274	15.06	0.94	0.00	0	1,000.00			
\$ / R	12.50	Call	On 11/12/2015	Foreign Exchange Future	950.83200	0.95083	983.91230	0.98391	950.832	14.75	0.88	0.00	0	500.00			
\$ / R	12.56	Put	On 11/12/2015	Foreign Exchange Future	53.78290	0.05378	58.88150	0.05888	53.783	14.69	0.13	0.00	0	2,000.00			
\$ / R	12.57	Call	On 11/12/2015	Foreign Exchange Future	889.61660	0.88962	923.18410	0.92318	889.617	14.68	0.87	0.00	0	10,000.00			
\$ / R	12.58	Call	On 11/12/2015	Foreign Exchange Future	880.97750	0.88098	914.61500	0.91462	880.978	14.67	0.86	0.00	0	150.00			
\$ / R	12.60	Call	On 11/12/2015	Foreign Exchange Future	863.78270	0.86378	897.55850	0.89756	863.783	14.65	0.86	0.00	0	30,000.00			
\$ / R	12.70	Put	On 11/12/2015	Foreign Exchange Future	75.07700	0.07508	81.12560	0.08113	75.077	14.54	0.17	0.00	0	5,000.00			
\$ / R	12.76	Put	On 11/12/2015	Foreign Exchange Future	86.45970	0.08646	92.51190	0.09251	86.460	14.51	0.19	0.00	0	402.00			
\$ / R	12.77	Put	On 11/12/2015	Foreign Exchange Future	88.80100	0.08880	94.52730	0.09453	88.801	14.52	0.20	0.00	0	12,000.00			
\$ / R	12.80	Call	On 11/12/2015	Foreign Exchange Future	700.59040	0.70059	733.67810	0.73368	700.590	14.57	0.79	0.00	0	17,883.00			
\$ / R	12.80	Put	On 11/12/2015	Foreign Exchange Future	96.09040	0.09609	100.77810	0.10078	96.090	14.57	0.21	0.00	0	50,000.00			
\$ / R	12.85	Put	On 11/12/2015	Foreign Exchange Future	109.14440	0.10914	113.94180	0.11394	109.144	14.64	0.23	0.00	0	8,000.00			
\$ / R	12.90	Call	On 11/12/2015	Foreign Exchange Future	627.85670	0.62786	661.14140	0.66114	627.857	14.72	0.75	0.00	0	10,000.00			
\$ / R	12.90	Put	On 11/12/2015	Foreign Exchange Future	123.35670	0.12336	128.24140	0.12824	123.357	14.72	0.25	0.00	0	100.00			
\$ / R	13.00	Call	On 11/12/2015	Foreign Exchange Future	559.87960	0.55988	593.19740	0.59320	559.880	14.87	0.70	0.00	0	1,197.00			
\$ / R	13.00	Put	On 11/12/2015	Foreign Exchange Future	155.37960	0.15538	160.29740	0.16030	155.380	14.87	0.30	0.00	0	55,000.00			
\$ / R	13.05	Put	On 11/12/2015	Foreign Exchange Future	173.23020	0.17323	178.09340	0.17809	173.230	14.95	0.32	0.00	0	20,000.00			
\$ / R	13.10	Call	On 11/12/2015	Foreign Exchange Future	496.82970	0.49683	529.98480	0.52998	496.830	15.02	0.66	0.00	0	13,241.00			
\$ / R	13.15	Put	On 11/12/2015	Foreign Exchange Future	212.68390	0.21268	217.28000	0.21728	212.684	15.10	0.37	0.00	0	500.00			
\$ / R	13.20	Call	On 11/12/2015	Foreign Exchange Future	438.79290	0.43879	471.57640	0.47158	438.793	15.17	0.61	0.00	0	677.00			
\$ / R	13.20	Put	On 11/12/2015	Foreign Exchange Future	234.29290	0.23429	238.67640	0.23868	234.293	15.17	0.39	0.00	0	60.00			
\$ / R	13.25	Call	On 11/12/2015	Foreign Exchange Future	411.65750	0.41166	444.17270	0.44417	411.658	15.25	0.59	0.00	0	201.00			
\$ / R	13.25	Put	On 11/12/2015	Foreign Exchange Future	257.15750	0.25716	261.27270	0.26127	257.158	15.25	0.41	0.00	0	2,300.00			
\$ / R	13.28	Call	On 11/12/2015	Foreign Exchange Future	395.97360	0.39597	428.30380	0.42830	395.974	15.29	0.57	0.00	0	150.00			
\$ / R	13.31	Call	On 11/12/2015	Foreign Exchange Future	380.73770	0.38074	412.86190	0.41286	380.738	15.34	0.56	0.00	0	5,000.00			
\$ / R	13.36	Put	On 11/12/2015	Foreign Exchange Future	311.82310	0.31182	315.16520	0.31517	311.823	15.41	0.47	0.00	0	1,260.00			
\$ / R	13.38	Call	On 11/12/2015	Foreign Exchange Future	346.89990	0.34690	378.47230	0.37847	346.900	15.44	0.52	0.00	0	12,000.00			
\$ / R	13.40	Call	On 11/12/2015	Foreign Exchange Future	337.66660	0.33767	369.06630	0.36907	337.667	15.48	0.51	0.00	0	1,300.00			
\$ / R	13.40	Put	On 11/12/2015	Foreign Exchange Future	333.16660	0.33317	336.16630	0.33617	333.167	15.48	0.49	0.00	0	4,000.00			
\$ / R	13.44	Call	On 11/12/2015	Foreign Exchange Future	321.23920	0.32124	350.79720	0.35080	321.239	15.60	0.50	0.00	0	39,222.00			

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\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	297.98970	0.29799	326.43580	0.32644	297.990	15.80	0.47	0.00	0	14,950.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Put	393.48970	0.39349	393.53580	0.39354	393.490	15.80	0.53	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.52	Call	290.59950	0.29060	318.77850	0.31878	290.600	15.86	0.46	0.00	0	5,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.59	Call	266.08920	0.26609	293.30450	0.29330	266.089	16.08	0.43	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	262.75610	0.26276	289.82920	0.28983	262.756	16.12	0.43	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Put	458.25610	0.45826	456.92920	0.45693	458.256	16.12	0.57	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.62	Put	471.70930	0.47171	470.09790	0.47010	471.709	16.18	0.58	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.63	Put	478.49480	0.47849	476.74130	0.47674	478.495	16.21	0.59	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.64	Put	485.32190	0.48532	483.42360	0.48342	485.322	16.24	0.59	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.65	Put	492.18600	0.49219	490.14430	0.49014	492.186	16.28	0.60	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	243.59090	0.24359	269.80330	0.26980	243.591	16.31	0.40	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.68	Put	513.01320	0.51301	510.53420	0.51053	513.013	16.37	0.61	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Call	225.80540	0.22581	251.13870	0.25114	225.805	16.50	0.38	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Put	541.30540	0.54131	538.23870	0.53824	541.305	16.50	0.62	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.80	Put	599.59590	0.59960	595.34030	0.59534	599.596	16.76	0.65	0.00	0	11,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.83	Call	196.50950	0.19651	220.20690	0.22021	196.510	16.85	0.34	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Call	177.66240	0.17766	200.16670	0.20017	177.662	17.11	0.31	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Put	683.16240	0.68316	677.26670	0.67727	683.162	17.11	0.69	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	158.68330	0.15868	179.85880	0.17986	158.683	17.40	0.28	0.00	0	51,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.01	Put	762.20870	0.76221	754.83910	0.75484	762.209	17.43	0.72	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.05	Call	149.07130	0.14907	169.51990	0.16952	149.071	17.56	0.27	0.00	0	1,700.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.12	Put	852.70720	0.85271	843.34510	0.84335	852.707	17.82	0.75	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.20	Call	124.94130	0.12494	142.85470	0.14285	124.941	18.11	0.23	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.24	Call	119.28250	0.11928	136.65160	0.13665	119.283	18.26	0.22	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.28	Call	113.91760	0.11392	130.75670	0.13076	113.918	18.40	0.21	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	102.84000	0.10284	118.53190	0.11853	102.840	18.74	0.19	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	89.00130	0.08900	103.15380	0.10315	89.001	19.21	0.17	0.00	0	55,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Put	1,184.50130	1.18450	1,170.25380	1.17025	1,184.501	19.21	0.83	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.70	Call	71.82180	0.07182	83.87810	0.08388	71.822	19.95	0.14	0.00	0	4,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.75	Call	68.17740	0.06818	79.76040	0.07976	68.177	20.13	0.13	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	62.00140	0.06200	72.90310	0.07290	62.001	20.45	0.12	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	54.23980	0.05424	64.14110	0.06414	54.240	20.90	0.10	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	52.62150	0.05262	62.30730	0.06231	52.621	21.01	0.10	0.00	0	111,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.30	Call	39.34420	0.03934	47.13980	0.04714	39.344	22.06	0.08	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.42	Call	35.24190	0.03524	42.40530	0.04241	35.242	22.48	0.07	0.00	0	11,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.57	Call	30.86280	0.03086	37.32170	0.03732	30.863	23.00	0.06	0.00	0	39,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	25.44960	0.02545	30.99010	0.03099	25.450	23.81	0.05	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			13.42870	13.42870	13.45750	13.45750		15.55	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	1.25990	0.00126	1.55550	0.00156	1.260	18.81	0.00	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	2.66290	0.00266	3.27720	0.00328	2.663	17.76	0.01	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	160.46510	0.16047	179.64110	0.17964	160.465	17.77	0.26	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	16.07760	0.01608	19.97010	0.01997	16.078	31.85	0.02	0.00	0	300.00
\$ / R	On 13/01/2016	Any day expiry			13.48540	13.48540	13.51340	13.51340		15.77	0.00	0.00	0	2,650.00
\$ / R	On 27/01/2016	Any day expiry			13.51850	13.51850	13.54650	13.54650		15.88	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 27/01/2016	Any day expiry	11.80	Put	24.10250	0.02410	28.68920	0.02869	24.103	15.58	0.05	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	753.85780	0.75386	788.61350	0.78861	753.858	14.84	0.71	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	669.03230	0.66903	702.72160	0.70272	669.032	15.12	0.66	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	13.50	Put	454.09140	0.45409	455.12050	0.45512	454.091	15.88	0.48	0.00	0	150.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	209.10340	0.20910	226.24350	0.22624	209.103	18.68	0.26	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	15.32	Call	114.59280	0.11459	125.88180	0.12588	114.593	21.15	0.15	0.00	0	150.00
\$ / R	On 12/02/2016	Any day expiry			13.55630	13.55630	13.58420	13.58420		16.12	0.00	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	20.96260	0.02096	26.83920	0.02684	20.963	15.79	0.04	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	138.08080	0.13808	150.47070	0.15047	138.081	21.20	0.16	0.00	0	1,000.00
\$ / R	On 19/02/2016	Any day expiry			13.57280	13.57280	13.60070	13.60070		16.13	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	400.22740	0.40023	423.78470	0.42378	400.227	17.14	0.42	0.00	0	3,600.00
\$ / R	On 25/02/2016	Any day expiry			13.58690	13.58690	13.61480	13.61480		16.26	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	35.40230	0.03540	42.12440	0.04212	35.402	15.45	0.06	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	13.50	Put	486.68390	0.48668	486.80190	0.48680	486.684	16.05	0.45	0.00	0	150.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	226.88050	0.22688	243.55430	0.24355	226.880	19.58	0.25	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	15.64	Call	142.22470	0.14222	154.74600	0.15475	142.225	21.69	0.16	0.00	0	150.00
\$ / R	On 11/03/2016	Any day expiry			13.62230	13.62230	13.65020	13.65020		16.31	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			13.62940	13.62940	13.65720	13.65720		16.40	0.00	13,629,400.00	1,000	70,817.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	13.34080	0.01334	17.70700	0.01771	13.341	16.68	0.02	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	29.45250	0.02945	35.69600	0.03570	29.453	15.85	0.05	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	31.78720	0.03179	38.21230	0.03821	31.787	15.77	0.05	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	42.89990	0.04290	49.99200	0.04999	42.900	15.44	0.07	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	44.84120	0.04484	52.02180	0.05202	44.841	15.39	0.07	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	50.40820	0.05041	57.80920	0.05781	50.408	15.26	0.08	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	53.41830	0.05342	60.91840	0.06092	53.418	15.19	0.08	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	57.40760	0.05741	65.02090	0.06502	57.408	15.11	0.09	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	67.13520	0.06714	74.94270	0.07494	67.135	14.93	0.10	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	82.75830	0.08276	90.68820	0.09069	82.758	14.68	0.12	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	1,212.88890	1.21289	1,248.30170	1.24830	1,212.889	14.69	0.82	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	178.77400	0.17877	185.46750	0.18547	178.774	14.74	0.23	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	1,024.48660	1.02449	1,058.56210	1.05856	1,024.487	14.76	0.76	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	240.33400	0.24033	245.29040	0.24529	240.334	14.81	0.28	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	301.61830	0.30162	305.58380	0.30558	301.618	15.15	0.33	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	776.17860	0.77618	807.13070	0.80713	776.179	15.38	0.64	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	375.49050	0.37549	378.10150	0.37810	375.491	15.51	0.37	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	631.32320	0.63132	659.27330	0.65927	631.323	16.06	0.56	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	609.89720	0.60990	637.28200	0.63728	609.897	16.17	0.54	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.63	Put	577.72460	0.57772	576.38760	0.57639	577.725	16.36	0.48	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	528.85020	0.52885	554.28170	0.55428	528.850	16.69	0.49	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	469.50280	0.46950	493.59130	0.49359	469.503	17.15	0.44	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	394.30830	0.39431	416.33900	0.41634	394.308	17.85	0.38	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	370.15480	0.37015	391.43360	0.39143	370.155	18.11	0.36	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	329.23170	0.32923	349.30140	0.34930	329.232	18.60	0.33	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	311.85300	0.31185	331.38610	0.33139	311.853	18.84	0.31	0.00	0	1,204.00

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	14.70	Call	292.17140	0.29217	311.06730	0.31107	292.171	19.13	0.29	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	283.75810	0.28376	302.37050	0.30237	283.758	19.26	0.28	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.03	Call	241.99660	0.24200	259.08480	0.25908	241.997	19.99	0.25	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	211.82220	0.21182	227.72540	0.22773	211.822	20.58	0.22	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	165.23900	0.16524	179.05020	0.17905	165.239	21.78	0.17	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	121.12600	0.12113	132.77670	0.13278	121.126	23.84	0.12	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	117.95610	0.11796	129.89630	0.12990	117.956	24.95	0.12	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	22.24580	0.02225	26.49510	0.02650	22.246	29.39	0.02	0.00	0	1,500.00
\$ / R	On 16/03/2016	Any day expiry			13.63410	13.63410	13.66190	13.66190		16.43	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	417.97070	0.41797	419.78710	0.41979	417.971	15.72	0.40	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	310.11120	0.31011	329.57740	0.32958	310.111	18.96	0.31	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			13.65070	13.65070	13.67840	13.67840		16.40	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	608.42200	0.60842	606.79070	0.60679	608.422	16.45	0.48	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	270.54080	0.27054	288.57980	0.28858	270.541	19.78	0.26	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			13.66480	13.66480	13.69260	13.69260		16.38	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	48.60600	0.04861	56.27290	0.05627	48.606	15.39	0.07	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	512.25010	0.51225	512.01310	0.51201	512.250	16.04	0.43	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	245.30850	0.24531	262.71890	0.26272	245.308	20.43	0.24	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	174.32040	0.17432	188.77580	0.18878	174.320	22.13	0.17	0.00	0	150.00
\$ / R	On 18/04/2016	Any day expiry			13.71230	13.71230	13.74000	13.74000		16.53	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	819.44990	0.81945	816.16450	0.81616	819.450	17.20	0.54	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	266.39220	0.26639	284.67160	0.28467	266.392	20.73	0.24	0.00	0	17,896.00
\$ / R	On 26/04/2016	Any day expiry			13.73160	13.73160	13.75950	13.75950		16.68	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	60.28230	0.06028	67.74980	0.06775	60.282	15.41	0.08	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	531.90920	0.53191	531.74220	0.53174	531.909	16.07	0.42	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	254.81480	0.25481	272.51310	0.27251	254.815	21.24	0.22	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	196.79050	0.19679	212.60960	0.21261	196.790	22.66	0.17	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry			13.80670	13.80670	13.83500	13.83500		16.88	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	71.38830	0.07139	79.02770	0.07903	71.388	15.36	0.09	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	551.92720	0.55193	550.77310	0.55077	551.927	16.14	0.41	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	265.45390	0.26545	283.87990	0.28388	265.454	22.09	0.21	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	225.63590	0.22564	243.37420	0.24337	225.636	23.57	0.18	0.00	0	150.00
\$ / R	On 06/06/2016	Any day expiry			13.83090	13.83090	13.85940	13.85940		16.97	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	118.79830	0.11880	126.04510	0.12605	118.798	14.86	0.13	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	366.72120	0.36672	387.42580	0.38743	366.721	20.58	0.28	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			13.83810	13.83810	13.86670	13.86670		16.99	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.84780	13.84780	13.87640	13.87640		16.98	0.00	13,847,800.00	1,000	29,726.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	116.44210	0.11644	123.68020	0.12368	116.442	14.90	0.13	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	291.22780	0.29123	293.92160	0.29392	291.228	15.02	0.26	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	322.99010	0.32299	324.70730	0.32471	322.990	15.11	0.28	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	403.89980	0.40390	403.56990	0.40357	403.900	15.38	0.33	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	559.30870	0.55931	557.52140	0.55752	559.309	16.12	0.40	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	576.15510	0.57616	574.20880	0.57421	576.155	16.19	0.40	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	471.16120	0.47116	493.36420	0.49336	471.161	19.42	0.35	0.00	0	330.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	286.39280	0.28639	305.81770	0.30582	286.393	22.18	0.22	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	259.24560	0.25925	278.08900	0.27809	259.246	22.80	0.20	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.81	Call	248.41250	0.24841	267.53420	0.26753	248.413	23.75	0.18	0.00	0	2,310.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	245.95820	0.24596	265.32070	0.26532	245.958	24.21	0.18	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	243.62950	0.24363	263.26020	0.26326	243.630	24.71	0.18	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	217.45710	0.21746	238.22960	0.23823	217.457	28.29	0.15	0.00	0	6,600.00
\$ / R	On 28/06/2016	Any day expiry			13.88410	13.88410	13.91290	13.91290		17.10	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	81.95760	0.08196	89.62350	0.08962	81.958	15.31	0.09	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	565.93880	0.56594	563.63240	0.56363	565.939	16.11	0.39	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	277.54630	0.27755	297.32590	0.29733	277.546	22.89	0.20	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	263.24520	0.26325	283.66280	0.28366	263.245	24.32	0.19	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry			13.95540	13.95540	13.98450	13.98450		17.25	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	91.12360	0.09112	99.30560	0.09931	91.124	15.28	0.10	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	578.52950	0.57853	574.76960	0.57477	578.529	16.13	0.38	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	308.25880	0.30826	327.24370	0.32724	308.259	24.36	0.20	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	302.76780	0.30277	322.57600	0.32258	302.768	25.51	0.19	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			13.99290	13.99290	14.02210	14.02210		17.37	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	249.79350	0.24979	254.15110	0.25415	249.793	14.81	0.22	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	501.23020	0.50123	524.51500	0.52452	501.230	20.53	0.32	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			14.03040	14.03040	14.05970	14.05970		17.48	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	100.02850	0.10003	108.90090	0.10890	100.029	15.26	0.10	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	588.10440	0.58810	585.21930	0.58522	588.104	16.11	0.37	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	344.98240	0.34498	369.80670	0.36981	344.982	25.99	0.20	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	342.68790	0.34269	368.18200	0.36818	342.688	26.79	0.20	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			14.05790	14.05790	14.08730	14.08730		17.48	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	13.50	Put	591.27730	0.59128	587.37910	0.58738	591.277	16.11	0.37	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	363.92300	0.36392	385.44640	0.38545	363.923	26.06	0.21	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.80	Call	363.24920	0.36325	384.92460	0.38492	363.249	26.26	0.21	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry			14.06290	14.06290	14.09230	14.09230		17.48	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	754.96920	0.75497	750.32060	0.75032	754.969	16.81	0.42	0.00	0	50,000.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	374.38770	0.37439	394.89530	0.39490	374.388	24.52	0.22	0.00	0	50,000.00
\$ / R	On 15/09/2016	Any day expiry			14.08040	14.08040	14.10990	14.10990		17.58	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			14.09040	14.09040	14.11990	14.11990		17.58	0.00	14,090,400.00	1,000	2,624.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	383.54350	0.38354	409.57270	0.40957	383.543	25.73	0.21	0.00	0	10,000.00
\$ / R	On 28/09/2016	Any day expiry			14.11290	14.11290	14.14250	14.14250		17.59	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	107.78490	0.10778	118.11280	0.11811	107.785	15.19	0.10	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	596.62710	0.59663	593.10740	0.59311	596.627	16.08	0.36	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	394.79870	0.39480	415.04650	0.41505	394.799	27.54	0.21	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	386.24130	0.38624	413.62010	0.41362	386.241	27.88	0.20	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			14.18930	14.18930	14.21890	14.21890		17.82	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	114.78740	0.11479	124.95640	0.12496	114.787	15.19	0.10	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	603.39950	0.60340	600.87960	0.60088	603.399	16.11	0.35	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	387.56050	0.38756	414.00030	0.41400	387.561	27.66	0.20	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	377.38980	0.37739	403.44950	0.40345	377.390	27.66	0.19	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 28/11/2016	Any day expiry		14.28950	14.28950		14.31890	14.31890		18.09	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	120.62330	0.12062	130.35650	0.13036	120.623	15.17	0.10	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	614.17130	0.61417	612.88120	0.61288	614.171	16.26	0.34	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	371.65200	0.37165	395.56290	0.39556	371.652	27.55	0.19	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry		14.33800	14.33800		14.36740	14.36740		18.20	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future		14.35320	14.35320		14.38250	14.38250		18.21	0.00	7,176,600.00	500	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	126.50980	0.12651	135.76060	0.13576	126.510	15.24	0.10	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	616.43710	0.61644	615.71870	0.61572	616.437	16.28	0.33	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	348.07620	0.34808	369.89990	0.36990	348.076	26.99	0.17	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	341.59180	0.34159	363.18050	0.36318	341.592	26.99	0.17	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future		14.60820	14.60820		14.63700	14.63700		18.70	0.00	0.00	0	0.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future		13.40450	13.40450		13.43290	13.43290		15.48	0.00	1,112,573.50	83	601.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future		13.62940	13.62940		13.65720	13.65720		16.40	0.00	272,588.00	20	189.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future		13.84780	13.84780		13.87640	13.87640		16.98	0.00	0.00	0	119.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future		14.09040	14.09040		14.11990	14.11990		17.58	0.00	0.00	0	0.00
£ / R	On 11/12/2015	Foreign Exchange Future		20.56030	20.56030		20.55480	20.55480		15.80	0.00	27,962,008.00	1,360	33,288.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	11.68580	0.01169	11.39520	0.01140	11.686	17.36	0.02	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	1,279.86680	1.27987	1,275.21460	1.27521	1,279.867	15.46	0.83	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.00	Call	840.71890	0.84072	837.44770	0.83745	840.719	15.63	0.68	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.12	Put	324.84080	0.32484	327.27610	0.32728	324.841	15.67	0.35	0.00	0	12,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.23	Put	369.39190	0.36939	372.01780	0.37202	369.392	15.70	0.39	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	643.40980	0.64341	640.70880	0.64071	643.410	15.73	0.58	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.75	Put	638.72940	0.63873	642.04070	0.64204	638.729	16.12	0.54	0.00	0	6,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	441.52830	0.44153	439.35270	0.43935	441.528	16.16	0.45	0.00	0	18,900.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.81	Put	676.55630	0.67656	679.90960	0.67991	676.556	16.22	0.56	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.20	Put	945.06950	0.94507	948.63490	0.94863	945.069	16.85	0.66	0.00	0	3,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.35	Call	267.92990	0.26793	266.06680	0.26607	267.930	17.09	0.31	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	234.92570	0.23493	233.13140	0.23313	234.926	17.33	0.27	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.82	Call	177.04080	0.17704	175.42370	0.17542	177.041	17.84	0.22	0.00	0	10,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	23.20	Call	48.76710	0.04877	48.23350	0.04823	48.767	19.62	0.07	0.00	0	10,000.00
£ / R	On 14/03/2016	Foreign Exchange Future		20.89800	20.89800		20.89090	20.89090		15.63	0.00	20,898,000.00	1,000	4,281.00
£ / R	On 13/06/2016	Foreign Exchange Future		21.22660	21.22660		21.22000	21.22000		16.15	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	895.54630	0.89555	901.42540	0.90143	895.546	16.63	0.35	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	753.26580	0.75327	760.57790	0.76058	753.266	22.59	0.28	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future		21.59360	21.59360		21.58770	21.58770		16.53	0.00	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future		0.11181	0.11181		0.11175	0.11175		14.85	0.00	0.00	0	8,134.00
¥ / R	On 14/03/2016	Foreign Exchange Future		0.11394	0.11394		0.11386	0.11386		15.37	0.00	0.00	0	173.00
¥ / R	On 13/06/2016	Foreign Exchange Future		0.11603	0.11603		0.11596	0.11596		15.74	0.00	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry		15.12560	15.12560		15.12590	15.12590		15.70	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	14.92	Call	305.61010		0.30561		321.83290	0.32183	305.610	15.75	0.68	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	100.01010		0.10001		115.93290	0.11593	100.010	15.75	0.32	0.00	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			15.25660	15.25660			15.25870	15.25870		16.12	0.00	196,489,751.40	12,879	84,126.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	6.39300		0.00639		7.37640	0.00738	6.393	18.19	0.02	0.00	0	6,877.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.85	Put	28.85530		0.02886		32.53860	0.03254	28.855	16.09	0.06	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	32.35880		0.03236		36.33120	0.03633	32.359	16.04	0.07	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.03	Put	43.20740		0.04321		47.98740	0.04799	43.207	15.93	0.09	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	75.69690		0.07570		82.33870	0.08234	75.697	15.69	0.15	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.04	Put	291.92290		0.29192		302.56620	0.30257	291.923	15.95	0.40	0.00	0	50,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.78	Call	220.70560		0.22071		231.73800	0.23174	220.706	17.26	0.33	0.00	0	6,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	99.60760		0.09961		106.78580	0.10679	99.608	19.07	0.16	0.00	0	6,877.00
€ / R	On 25/01/2016	Any day expiry			15.39490	15.39490			15.39640	15.39640		15.86	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	811.72890		0.81173		823.14020	0.82314	811.729	15.21	0.69	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	769.06180		0.76906		780.61980	0.78062	769.062	15.29	0.66	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			15.54090	15.54090			15.54180	15.54180		16.13	0.00	16,240,240.50	1,045	38,318.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	31.59640		0.03160		34.96380	0.03496	31.596	16.35	0.04	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	38.58720		0.03859		42.35340	0.04235	38.587	16.14	0.05	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	87.71010		0.08771		93.32870	0.09333	87.710	15.24	0.11	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	109.53340		0.10953		115.68510	0.11569	109.533	15.03	0.14	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	230.29260		0.23029		238.45170	0.23845	230.293	14.97	0.24	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	972.33470		0.97233		982.21510	0.98222	972.335	15.17	0.68	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	356.29140		0.35629		365.41700	0.36542	356.291	15.26	0.33	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	553.26770		0.55327		562.96110	0.56296	553.268	15.86	0.44	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	503.89730		0.50390		514.24490	0.51424	503.897	16.90	0.43	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	446.03930		0.44604		456.09920	0.45610	446.039	17.29	0.39	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	407.43680		0.40744		417.23230	0.41723	407.437	17.58	0.36	0.00	0	36,640.00
€ / R	On 13/06/2016	Foreign Exchange Future			15.82270	15.82270			15.82370	15.82370		16.43	0.00	0.00	0	250.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	181.97710		0.18198		188.57530	0.18858	181.977	14.71	0.17	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	800.68770		0.80069		812.47200	0.81247	800.688	16.72	0.50	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.14260	16.14260			16.14410	16.14410		16.95	0.00	0.00	0	0.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.47470	16.47470			16.47400	16.47400		17.49	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			99.92325	99.92325			99.64748	99.64748			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			99.70624	99.70624			99.69269	99.69269			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.62256	99.62256			99.60405	99.60405			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.64743	98.64743			98.52376	98.52376			0.00	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000			100.00000	100.00000			0.00	0.00	0	0.00
AL37	On 05/11/2015	Index Future			468.69600	468.69600			469.16400	469.16400			0.00	0.00	0	3.00
AL37	On 04/02/2016	Index Future			476.45500	476.45500			476.93900	476.93900			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AL7T	On 05/11/2015	Index Future			553.16900		553.16900		554.15800	554.15800			0.00	0.00	0	1.00
AL7T	On 04/02/2016	Index Future			562.32700		562.32700		563.34100	563.34100			0.00	0.00	0	0.00
ALBI	On 05/11/2015	Index Future			505.42900		505.42900		506.44100	506.44100			0.00	0.00	0	459.00
ALBI	On 04/02/2016	Index Future			513.79600		513.79600		514.83300	514.83300			0.00	0.00	0	146.00
ALBI	On 05/05/2016	Index Future			522.87000		522.87000		523.93600	523.93600			0.00	0.00	0	0.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.84310		9.84310		9.82380	9.82380		10.55	0.00	9,843,100.00	1,000	10,233.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	20.15540		0.02016		20.87190	0.02087	20.155	10.94	0.10	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	316.37590		0.31638		300.41910	0.30042	316.376	10.65	0.73	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	65.07370		0.06507		60.66070	0.06066	65.074	11.93	0.24	0.00	0	201.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.96150		9.96150		9.94140	9.94140		11.91	0.00	1,494,225.00	150	5,014.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			10.08060		10.08060		10.06130	10.06130		13.37	0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			10.21760		10.21760		10.19940	10.19940		14.28	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			10.34230		10.34230		10.38620	10.38620		12.81	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			10.51240		10.51240		10.55590	10.55590		14.04	0.00	0.00	0	0.00
CHF / R	On 11/12/2015	Foreign Exchange Future			13.97010		13.97010		13.98690	13.98690		16.70	0.00	0.00	0	7,272.00
CHF / R	On 14/03/2016	Foreign Exchange Future			14.25790		14.25790		14.27440	14.27440		16.52	0.00	0.00	0	1,636.00
CNH / R	On 11/12/2015	Foreign Exchange Future			2.10910		2.10910		2.10530	2.10530		14.87	0.00	0.00	0	25,268.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.12860		2.12860		2.12300	2.12300		15.69	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future			2.04830		2.04830		2.05010	2.05010		18.56	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.08780		2.08780		2.08940	2.08940		17.87	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			9.73048		82.41838		9.70115	82.62955			0.00	0.00	0	6,561.00
ES33	On 04/02/2016	Bond Future			9.81707		83.78332		9.78667	83.99885			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES33	On 05/05/2016	Bond Future		9.89152	81.47391		9.86000	81.69437			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 05/11/2015	GOVI		501.65000	501.65000		502.56700	502.56700			0.00	10,033,000.00	2	453.00
GOVI	On 04/02/2016	GOVI		509.95500	509.95500		510.89500	510.89500			0.00	0.00	0	26.00
GOVI	On 05/05/2016	GOVI		518.96000	518.96000		519.92800	519.92800			0.00	0.00	0	0.00
I2025	On 05/11/2015	Bond Future		122.95751	122.95751		122.51858	122.51858			0.00	0.00	0	612.00
I2025	On 04/02/2016	Bond Future		123.78379	123.78379		123.33887	123.33887			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		102.29215	102.29215		102.27086	102.27086			0.00	0.00	0	0.00
I2033	On 04/02/2016	Bond Future		103.99477	103.99477		103.97410	103.97410			0.00	0.00	0	0.00
I2033	On 05/05/2016	Bond Future		104.85289	104.85289		104.83296	104.83296			0.00	0.00	0	0.00
I2038	On 05/11/2015	Bond Future		126.82951	126.82951		126.80316	126.80316			0.00	57,073,279.50	450	8,054.00
I2038	On 04/02/2016	Bond Future		127.56781	127.56781		127.54229	127.54229			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		125.86145	125.86145		125.83496	125.83496			0.00	0.00	0	6,943.00
I2046	On 04/02/2016	Bond Future		127.95616	127.95616		127.93064	127.93064			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		133.06460	133.06460		133.03618	133.03618			0.00	0.00	0	5,431.00
I2050	On 04/02/2016	Bond Future		133.75047	133.75047		133.72316	133.72316			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 05/11/2015	Index Future		232.20400	232.20400		231.99900	231.99900			0.00	0.00	0	971.00
IGOV	On 04/02/2016	Index Future		236.06700	236.06700		235.86200	235.86200			0.00	0.00	0	82.00
IGOV	On 05/05/2016	Index Future		240.25500	240.25500		240.05100	240.05100			0.00	0.00	0	0.00
ILBI	On 05/11/2015	Index Future		629.92300	629.92300		629.64500	629.64500			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future		640.64600	640.64600		640.36800	640.36800			0.00	0.00	0	163.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future		6.31000	93.69000		6.31000	93.69000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future		6.34000	93.66000		6.34000	93.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.39000	93.61000		6.39000	93.61000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future		6.45000	93.55000		6.45000	93.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future		6.52000	93.48000		6.52000	93.48000			0.00	0.00	0	2,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			6.56000		93.44000		6.56000	93.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			6.76000		93.24000		6.76000	93.24000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			6.99000		93.01000		6.99000	93.01000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.14000		92.86000		7.14000	92.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.28000		92.72000		7.28000	92.72000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.43000		92.57000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.56000		92.44000		7.56000	92.44000			0.00	0.00	0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future			0.12890		0.12890		0.12890	0.12890			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future			0.12830		0.12830		0.12830	0.12830			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future			0.12740		0.12740		0.12740	0.12740			0.00	0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.06580		0.06580		0.06610	0.06610			0.00	0.00	0	28,268.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.06260		0.06260		0.06260	0.06260			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.05980		0.05980		0.05960	0.05960			0.00	0.00	0	0.00
NZ\$ / R	On 19/10/2015	Any day expiry			8.94570		8.94570		8.92120	8.92120		14.63	0.00	0.00	0	0.00
NZ\$ / R	On 19/10/2015	Any day expiry	8.90	Put	53.33430		0.05333		67.88060	0.06788	53.334	15.00	0.40	0.00	0	12,000.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			8.99410		8.99410		8.96920	8.96920		10.58	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			9.08680		9.08680		9.06140	9.06140		12.57	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			9.17990		9.17990		9.15390	9.15390		13.60	0.00	0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.13820		1.13820		1.13590	1.13590			0.00	0.00	0	120.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.14020		1.14020		1.13800	1.13800			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.14260		1.14260		1.14030	1.14030			0.00	0.00	0	0.00
R186	On 05/11/2015	Bond Future			8.21754		120.48010		8.18783	120.71768		9.02	0.00	15,662,413.00	130	32,563.00
R186	On 05/11/2015	Bond Future	7.73	Call	94.32000		0.09432		142.83000	0.14283	94.320	8.84	0.08	0.00	0	169.00
R186	On 05/11/2015	Bond Future	7.75	Call	107.75000		0.10775		160.79000	0.16079	107.750	8.85	0.09	0.00	0	1,200.00
R186	On 05/11/2015	Bond Future	7.86	Call	212.18000		0.21218		294.06000	0.29406	212.180	8.89	0.15	0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.00	Call	445.13000		0.44513		570.63000	0.57063	445.130	8.93	0.27	0.00	0	200.00
R186	On 05/11/2015	Bond Future	8.22	Put	1,100.45000		1.10045		1,054.59000	1.05459	1,100.450	9.01	0.49	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	985.88000		0.98588		947.40000	0.94740	985.880	9.02	0.46	0.00	0	8,650.00
R186	On 05/11/2015	Bond Future	8.35	Call	1,716.00000		1.71600		1,935.48000	1.93548	1,716.000	9.06	0.65	0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.35	Put	664.75000		0.66475		646.65000	0.64665	664.750	9.06	0.35	0.00	0	9,430.00
R186	On 05/11/2015	Bond Future	8.45	Call	2,264.68000		2.26468		2,497.79000	2.49779	2,264.680	9.11	0.75	0.00	0	200.00
R186	On 05/11/2015	Bond Future	8.45	Put	428.36000		0.42836		423.89000	0.42389	428.360	9.11	0.25	0.00	0	6,308.00
R186	On 05/11/2015	Bond Future	8.50	Put	337.91000		0.33791		337.92000	0.33792	337.910	9.13	0.21	0.00	0	4,666.00
R186	On 05/11/2015	Bond Future	8.50	Call	2,564.03000		2.56403		2,801.62000	2.80162	2,564.030	9.13	0.79	0.00	0	650.00
R186	On 05/11/2015	Bond Future	8.55	Put	263.42000		0.26342		266.58000	0.26658	263.420	9.15	0.17	0.00	0	4,667.00
R186	On 05/11/2015	Bond Future	8.75	Put	86.27000		0.08627		92.88000	0.09288	86.270	9.24	0.07	0.00	0	10,200.00
R186	On 05/11/2015	Bond Future	8.85	Put	46.02000		0.04602		51.56000	0.05156	46.020	9.29	0.04	0.00	0	2,283.00
R186	On 05/11/2015	Bond Future	9.00	Put	16.41000		0.01641		19.73000	0.01973	16.410	9.36	0.02	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.27249		117.17787		8.24150	117.42058		9.06	0.00	11,717,787.00	100	5,465.00

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	8.75	Put	976.19000		0.97619		939.33000	0.93933	976.190	9.17	0.26	0.00	0	6,700.00
R186	On 05/05/2016	Bond Future			8.31335		119.24962		8.28098	119.49814		8.93	0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.35366		116.10428		8.32013	116.35651		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			294.32414		294.32414		294.26417	294.26417			0.00	0.00	0	927.00
R197	On 04/02/2016	Bond Future			292.86857		292.86857		292.81062	292.81062			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			240.42471		240.42471		240.37486	240.37486			0.00	0.00	0	53,917.00
R202	On 04/02/2016	Bond Future			241.05106		241.05106		241.00294	241.00294			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			8.04548		99.89350		8.01580	100.05365		7.19	0.00	0.00	0	14,033.00
R2023	On 04/02/2016	Bond Future			8.11153		101.54789		8.08023	101.71173		6.68	0.00	0.00	0	1,050.00
R2023	On 05/05/2016	Bond Future			8.15337		99.41437		8.12034	99.58236		6.96	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 05/11/2015	Bond Future			7.02723		103.33714		6.99659	103.39013		1.80	0.00	0.00	0	15,930.00
R203	On 04/02/2016	Bond Future			7.08598		105.04853		7.04945	105.10346		1.13	0.00	0.00	0	0.00
R203	On 05/05/2016	Bond Future			7.06720		102.73590		7.02251	102.79311		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			8.64265		96.99267		8.61300	97.22440			0.00	0.00	0	9,973.00
R2030	On 04/02/2016	Bond Future			8.70036		94.59248		8.66963	94.82897			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			8.71232		96.91422		8.68269	97.16328			0.00	0.00	0	2,982.00
R2032	On 04/02/2016	Bond Future			8.76914		98.51922		8.73847	98.77349			0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future			8.81509		96.10369		8.78333	96.36370			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			8.86683		98.85229		8.83718	99.12664			0.00	0.00	0	49,825.00
R2037	On 04/02/2016	Bond Future			8.92217		96.23248		8.89155	96.51234			0.00	0.00	0	370.00
R2037	On 05/05/2016	Bond Future			8.96866		97.93465		8.93703	98.22071			0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 05/11/2015	Bond Future			7.40281		104.72436		7.37275	104.80749		3.12	0.00	0.00	0	24,711.00

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 04/02/2016	Bond Future			7.46992		102.42248		7.43649	102.50806		2.55	0.00	0.00	0	0.00
R204	On 05/05/2016	Bond Future			7.50135		104.23320		7.46382	104.32158		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			8.90086		100.85196		8.87119	101.15361			0.00	0.00	0	17,516.00
R2044	On 04/02/2016	Bond Future			8.95301		98.14000		8.92241	98.44765			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future			8.99680		99.87592		8.96524	100.19029			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			8.89123		100.20070		8.86157	100.51103			0.00	0.00	0	48,520.00
R2048	On 04/02/2016	Bond Future			8.94485		101.86019		8.91426	102.17663			0.00	0.00	0	3,750.00
R2048	On 05/05/2016	Bond Future			8.98488		99.22543		8.95337	99.54864			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			7.66680		100.84229		7.63693	100.94659		4.40	0.00	0.00	0	40,921.00
R207	On 05/11/2015	Bond Future	7.43	Call	150.83000		0.15083		198.95000	0.19895	150.830	4.34	0.23	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	216.99000		0.21699		275.52000	0.27552	216.990	4.35	0.30	0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.73544		98.87091		7.70304	98.97799		3.79	0.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	265.23000		0.26523		298.74000	0.29874	265.230	3.66	0.23	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	490.09000		0.49009		539.39000	0.53939	490.090	3.70	0.36	0.00	0	19.00
R207	On 05/05/2016	Bond Future			7.78210		100.61917		7.74677	100.72940		3.96	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	871.31000		0.87131		926.11000	0.92611	871.310	3.92	0.41	0.00	0	43.00
R207	On 04/08/2016	Bond Future			7.82791		98.79467		7.78983	98.90622		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			7.81524		96.13272		7.78546	96.25815		5.67	0.00	0.00	0	40,181.00
R208	On 05/11/2015	Bond Future	8.48	Put	13.85000		0.01385		15.86000	0.01586	13.850	5.81	0.03	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			7.87895		97.72478		7.84717	97.85334		5.00	0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future			7.92173		96.05092		7.88771	96.18294		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			8.79057		76.78987		8.76089	77.01792		14.50	0.00	0.00	0	24,850.00
R209	On 05/11/2015	Bond Future	8.50	Call	349.19000		0.34919		456.70000	0.45670	349.190	14.37	0.22	0.00	0	900.00
R209	On 05/11/2015	Bond Future	9.00	Put	520.26000		0.52026		515.94000	0.51594	520.260	14.67	0.28	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 05/11/2015	Bond Future	9.25	Put	163.30000		0.16330		171.56000	0.17156	163.300	14.84	0.11	0.00	0	900.00
R209	On 04/02/2016	Bond Future			8.84157		78.06166		8.81099	78.29419		14.31	0.00	0.00	0	400.00
R209	On 04/02/2016	Bond Future	9.52	Put	764.06000		0.76406		740.86000	0.74086	764.060	14.65	0.20	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			8.88296		76.29221		8.85142	76.52990		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			179.97536		179.97536		179.93844	179.93844			0.00	0.00	0	2,894.00
R210	On 04/02/2016	Bond Future			182.97083		182.97083		182.93531	182.93531			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			136.11649		136.11649		136.09116	136.09116			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future			136.68814		136.68814		136.66380	136.66380			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			141.79502		141.79502		141.76632	141.76632			0.00	0.00	0	928.00
R212	On 04/02/2016	Bond Future			142.29579		142.29579		142.26811	142.26811			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			8.68291		87.25139		8.65329	87.47491		12.39	0.00	0.00	0	21,426.00
R213	On 04/02/2016	Bond Future			8.74185		88.69642		8.71119	88.92455		12.12	0.00	0.00	0	700.00
R213	On 05/05/2016	Bond Future			8.78490		86.71594		8.75318	86.94919		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			8.83080		77.82813		8.80114	78.06956		15.21	0.00	0.00	0	16,945.00
R214	On 04/02/2016	Bond Future			8.88288		79.11699		8.85230	79.36332		15.06	0.00	0.00	0	4,620.00
R214	On 05/05/2016	Bond Future			8.92142		77.22071		8.88995	77.47223		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			23,794.80000		23,794.80000		23,791.37000	23,791.37000			0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future			9.58130		9.58130		9.63020	9.63020		12.34	0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future			9.72040		9.72040		9.76780	9.76780		13.23	0.00	0.00	0	720.00
TRY / R	On 11/12/2015	Foreign Exchange Future			4.50550		4.50550		4.53600	4.53600		12.76	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
TRY / R	On 14/03/2016	Foreign Exchange Future	4.46110	4.46110		4.49210	4.49210		15.19	0.00	0.00	0	0.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.11660	1.11660		1.11080	1.11080			0.00	0.00	0	7,688.00
ZMW / R	On 14/03/2016	Foreign Exchange Future	1.08850	1.08850		1.08100	1.08100			0.00	0.00	0	1.00
<b>Total for Derivatives :</b>											<b>904,887,992.40</b>	<b>58,076</b>	<b>4205326.00</b>
<b>Grand Total:</b>											<b>904,887,992.40</b>	<b>58,076</b>	<b>4205326.00</b>