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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 22/10/2015

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 22/10/2015	Any day expiry		13.40710	13.40710		13.47650	13.47650		17.30	0.00	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry		13.44730	13.44730		13.48570	13.48570		16.28	0.00	0.00	0	350.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	0.01020	0.00001	0.00870	0.00001	0.010	44.61	0.00	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	0.01620	0.00002	0.01460	0.00001	0.016	39.51	0.00	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.44	Call	116.04520	0.11605	139.32650	0.13933	116.045	16.34	0.51	0.00	0	8,000.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	69.09090	0.06909	82.38690	0.08239	69.091	16.93	0.35	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	0.12710	0.00013	0.10070	0.00010	0.127	54.87	0.00	0.00	0	300.00
\$ / R	On 30/10/2015	Any day expiry		13.45190	13.45190		13.49040	13.49040		16.57	0.00	0.00	0	0.00
\$ / R	On 30/10/2015	Any day expiry	13.87	Put	444.14590	0.44415	411.18740	0.41119	444.146	18.79	0.86	0.00	0	13,360.00
\$ / R	On 30/10/2015	Any day expiry	14.00	Call	14.98820	0.01499	18.25780	0.01826	14.988	19.48	0.09	0.00	0	13,360.00
\$ / R	On 05/11/2015	Any day expiry		13.46580	13.46580		13.50440	13.50440		16.02	0.00	0.00	0	0.00
\$ / R	On 05/11/2015	Any day expiry	12.72	Call	752.33630	0.75234	791.78620	0.79179	752.336	16.46	0.96	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.00	Call	491.70460	0.49170	528.96810	0.52897	491.705	15.77	0.88	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.45	Put	160.68620	0.16069	149.97720	0.14998	160.686	16.02	0.48	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.70	Call	87.69440	0.08769	105.04530	0.10505	87.694	17.08	0.31	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.70	Put	321.89440	0.32189	300.64530	0.30065	321.894	17.08	0.69	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 05/11/2015	Any day expiry	13.95	Call	40.96070	0.04096	51.22810	0.05123	40.961	18.13	0.16	0.00	0	300.00
\$ / R	On 10/11/2015	Any day expiry			13.47730	13.47730	13.51600	13.51600		16.08	0.00	0.00	0	0.00
\$ / R	On 10/11/2015	Any day expiry	13.00	Put	39.15080	0.03915	36.42770	0.03643	39.151	15.72	0.15	0.00	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	13.14	Put	68.38740	0.06839	63.37520	0.06338	68.387	15.82	0.24	0.00	0	8,000.00
\$ / R	On 10/11/2015	Any day expiry	13.81	Call	88.63210	0.08863	103.78630	0.10379	88.632	17.34	0.28	0.00	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	14.25	Call	28.68190	0.02868	35.59220	0.03559	28.682	19.09	0.10	0.00	0	20,000.00
\$ / R	On 17/11/2015	Any day expiry			13.49360	13.49360	13.53240	13.53240		16.08	0.00	0.00	0	0.00
\$ / R	On 17/11/2015	Any day expiry	13.15	Call	436.54000	0.43654	468.45980	0.46846	436.540	15.80	0.74	0.00	0	12,500.00
\$ / R	On 17/11/2015	Any day expiry	13.35	Call	307.03120	0.30703	335.00530	0.33501	307.031	15.96	0.61	0.00	0	5,000.00
\$ / R	On 17/11/2015	Any day expiry	13.40	Call	278.91470	0.27891	305.77370	0.30577	278.915	16.00	0.57	0.00	0	7,500.00
\$ / R	On 18/11/2015	Any day expiry			13.49590	13.49590	13.53470	13.53470		16.15	0.00	0.00	0	150.00
\$ / R	On 18/11/2015	Any day expiry	13.17	Call	428.37370	0.42837	459.58880	0.45959	428.374	15.87	0.72	0.00	0	6,000.00
\$ / R	On 18/11/2015	Any day expiry	13.35	Call	313.48300	0.31348	341.17600	0.34118	313.483	16.02	0.61	0.00	0	6,000.00
\$ / R	On 20/11/2015	Any day expiry			13.50050	13.50050	13.53940	13.53940		16.24	0.00	0.00	0	0.00
\$ / R	On 20/11/2015	Any day expiry	13.14	Put	100.40740	0.10041	93.29490	0.09329	100.407	15.93	0.27	0.00	0	8,000.00
\$ / R	On 20/11/2015	Any day expiry	13.75	Put	405.79450	0.40579	384.69850	0.38470	405.794	17.13	0.64	0.00	0	1,000.00
\$ / R	On 24/11/2015	Any day expiry			13.50980	13.50980	13.54870	13.54870		16.12	0.00	0.00	0	0.00
\$ / R	On 24/11/2015	Any day expiry	13.68	Call	196.29580	0.19630	216.82020	0.21682	196.296	16.74	0.41	0.00	0	9,000.00
\$ / R	On 24/11/2015	Any day expiry	13.99	Call	114.01360	0.11401	128.99780	0.12900	114.014	17.82	0.27	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry			13.51210	13.51210	13.55110	13.55110		16.17	0.00	0.00	0	301.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	0.25990	0.00026	0.25990	0.00029	0.260	23.89	0.00	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	0.51070	0.00051	0.56690	0.00057	0.511	22.01	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	12.63	Put	23.46060	0.02346	22.03670	0.02204	23.461	15.86	0.08	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	12.85	Put	46.18780	0.04619	43.77820	0.04378	46.188	15.51	0.14	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	12.93	Put	60.27940	0.06028	57.15180	0.05715	60.279	15.59	0.17	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Call	564.22990	0.56423	598.98800	0.59899	564.230	15.69	0.78	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Put	82.12990	0.08213	77.88800	0.07789	82.130	15.69	0.22	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.24	Call	417.50810	0.41751	449.19000	0.44919	417.508	15.91	0.67	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Call	411.15360	0.41115	442.66660	0.44267	411.154	15.92	0.67	0.00	0	11,500.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Put	149.05360	0.14905	141.56660	0.14157	149.054	15.92	0.33	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Call	362.49130	0.36249	392.57020	0.39257	362.491	16.00	0.62	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Put	180.39130	0.18039	171.47020	0.17147	180.391	16.00	0.38	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.43	Call	307.13270	0.30713	335.26350	0.33526	307.133	16.10	0.56	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.65	Call	212.41260	0.21241	234.03530	0.23404	212.413	16.69	0.43	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.73	Call	185.63580	0.18564	205.69910	0.20570	185.636	16.96	0.39	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	151.24300	0.15124	169.06940	0.16907	151.243	17.37	0.33	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	0.22930	0.00023	0.26370	0.00026	0.229	26.21	0.00	0.00	0	300.00
\$ / R	On 26/11/2015	Any day expiry			13.51440	13.51440	13.55350	13.55350		16.18	0.00	0.00	0	67.00
\$ / R	On 08/12/2015	Any day expiry			13.54280	13.54280	13.58200	13.58200		16.57	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			13.54990	13.54990	13.58910	13.58910		16.72	0.00	924,916,174.00	68,260	610,571.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	2,601.00740	2.60101	2,640.21460	2.64021	2,601.007	21.50	1.00	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	1.10740	0.00111	1.11460	0.00111	1.107	21.50	0.00	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	2,551.11710	2.55112	2,590.32720	2.59033	2,551.117	21.29	1.00	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	2,351.67930	2.35168	2,390.90660	2.39091	2,351.679	20.46	0.99	0.00	0	39,222.00

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	11.40	Call	2,152.51090	2.15251	2,191.76610	2.19177	2,152.511	19.62	0.99	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	3.84880	0.00385	3.94720	0.00395	3.849	18.78	0.01	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	3.92470	0.00392	4.02580	0.00403	3.925	18.74	0.01	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	5.16630	0.00517	5.31000	0.00531	5.166	18.15	0.02	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	5.70260	0.00570	5.86470	0.00586	5.703	17.94	0.02	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	6.95610	0.00696	7.15920	0.00716	6.956	17.52	0.02	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	8.49750	0.00850	8.74820	0.00875	8.498	17.11	0.03	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	1,411.40530	1.41141	1,450.93950	1.45094	1,411.405	16.48	0.97	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	12.22890	0.01223	12.58150	0.01258	12.229	16.35	0.04	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	1,362.63780	1.36264	1,402.20240	1.40220	1,362.638	16.27	0.96	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	1,080.90260	1.08090	1,118.89410	1.11889	1,080.903	16.04	0.92	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	36.54640	0.03655	35.02900	0.03503	36.546	15.99	0.09	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	1,017.44610	1.01745	1,055.07270	1.05507	1,017.446	15.99	0.90	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	1,008.46840	1.00847	1,046.03770	1.04604	1,008.468	15.98	0.90	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	990.58260	0.99058	1,028.03180	1.02803	990.583	15.96	0.90	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.70	Put	52.74350	0.05274	50.29940	0.05030	52.744	15.89	0.13	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.76	Put	61.28440	0.06128	58.34300	0.05834	61.284	15.84	0.15	0.00	0	402.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.77	Put	62.81070	0.06281	59.78080	0.05978	62.811	15.83	0.15	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	817.47410	0.81747	853.36650	0.85337	817.474	15.81	0.84	18,105,631.99	1,680	17,883.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Put	67.57410	0.06757	64.26650	0.06427	67.574	15.81	0.16	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.85	Put	76.16800	0.07617	72.34430	0.07234	76.168	15.77	0.17	0.00	0	8,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	736.93150	0.73693	770.32910	0.77033	736.931	15.84	0.81	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	87.03150	0.08703	81.22910	0.08123	87.031	15.84	0.19	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	661.87740	0.66188	693.91450	0.69391	661.877	15.98	0.77	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Put	111.97740	0.11198	104.81450	0.10481	111.977	15.98	0.23	0.00	0	54,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	126.13490	0.12613	118.23750	0.11824	126.135	16.04	0.25	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	591.35880	0.59136	621.89180	0.62189	591.359	16.11	0.72	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	525.60700	0.52561	554.51210	0.55451	525.607	16.25	0.68	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Put	175.70700	0.17571	165.41210	0.16541	175.707	16.25	0.32	0.00	0	60.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Call	494.56580	0.49457	522.61880	0.52262	494.566	16.31	0.66	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	476.53480	0.47653	504.06620	0.50407	476.535	16.35	0.64	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.31	Call	458.95130	0.45895	485.95380	0.48595	458.951	16.39	0.63	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.32	Call	453.19090	0.45319	480.01390	0.48001	453.191	16.41	0.62	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.36	Put	240.74320	0.24074	227.64920	0.22765	240.743	16.46	0.40	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.38	Call	419.66780	0.41967	445.40990	0.44541	419.668	16.49	0.59	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	408.88900	0.40889	434.26910	0.43427	408.889	16.51	0.58	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	387.92930	0.38793	412.57450	0.41257	387.929	16.57	0.56	1,822,277.02	240	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	357.96440	0.35796	381.49920	0.38150	357.964	16.65	0.54	4,342,731.66	600	14,350.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Put	308.06440	0.30806	292.39920	0.29240	308.064	16.65	0.46	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.52	Call	348.36600	0.34837	371.52980	0.37153	348.366	16.68	0.53	0.00	0	5,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.59	Call	317.63740	0.31764	338.14660	0.33815	317.637	16.84	0.49	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	313.58170	0.31358	333.56630	0.33357	313.582	16.87	0.49	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Put	363.68170	0.36368	344.46630	0.34447	363.682	16.87	0.51	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.62	Put	375.70940	0.37571	356.14910	0.35615	375.709	16.93	0.52	0.00	0	4,000.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	13.63	Put	381.79400	0.38179	362.06140	0.36206	381.794	16.96	0.52	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.64	Put	387.92210	0.38792	368.02000	0.36802	387.922	16.99	0.53	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.65	Put	394.09520	0.39410	374.02240	0.37402	394.095	17.02	0.53	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	290.21310	0.29021	309.17240	0.30917	290.213	17.05	0.46	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.68	Put	412.88360	0.41288	392.30780	0.39231	412.884	17.11	0.55	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Call	268.44360	0.26844	286.40640	0.28641	268.444	17.23	0.44	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Put	438.54360	0.43854	417.30640	0.41731	438.544	17.23	0.57	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.80	Put	491.86530	0.49187	469.35580	0.46936	491.865	17.48	0.60	0.00	0	11,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.83	Call	232.42070	0.23242	248.64860	0.24865	232.421	17.57	0.39	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Call	209.15410	0.20915	224.19580	0.22420	209.154	17.81	0.36	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Put	569.25410	0.56925	545.09580	0.54510	569.254	17.81	0.64	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	185.66610	0.18567	199.45410	0.19945	185.666	18.08	0.32	0.00	0	51,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.01	Put	643.32290	0.64332	617.77590	0.61778	643.323	18.11	0.68	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.05	Call	173.75810	0.17376	186.88360	0.18688	173.758	18.24	0.31	0.00	0	1,700.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.12	Put	728.44730	0.72845	701.49440	0.70149	728.447	18.45	0.72	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.20	Call	142.40820	0.14241	153.71310	0.15371	142.408	18.69	0.26	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.24	Call	135.05850	0.13506	145.91700	0.14592	135.059	18.81	0.25	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.28	Call	128.34100	0.12834	138.52250	0.13852	128.341	18.95	0.24	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	114.69200	0.11469	123.82300	0.12382	114.692	19.27	0.22	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	97.71760	0.09772	105.71540	0.10572	97.718	19.74	0.19	0.00	0	55,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Put	1,047.81760	1.04782	1,016.61540	1.01662	1,047.818	19.74	0.81	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.70	Call	76.83190	0.07683	83.37260	0.08337	76.832	20.46	0.15	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.75	Call	72.43950	0.07244	78.66300	0.07866	72.439	20.64	0.14	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	65.24370	0.06524	70.93870	0.07094	65.244	20.96	0.13	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	56.16260	0.05616	61.26620	0.06127	56.163	21.41	0.11	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	54.26050	0.05426	59.23130	0.05923	54.261	21.52	0.11	0.00	0	111,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.30	Call	38.86690	0.03887	42.70960	0.04271	38.867	22.54	0.08	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.42	Call	34.20550	0.03421	37.68720	0.03769	34.206	22.95	0.07	0.00	0	11,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.57	Call	29.29410	0.02929	32.38340	0.03238	29.294	23.47	0.06	0.00	0	39,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	23.33570	0.02334	25.92930	0.02593	23.336	24.25	0.05	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			13.57350	13.57350	13.61280	13.61280		16.83	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	1.30440	0.00130	1.31410	0.00131	1.304	21.28	0.00	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	2.50750	0.00251	2.50360	0.00250	2.508	20.00	0.01	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	188.01900	0.18802	198.86610	0.19887	188.019	18.47	0.30	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	13.65460	0.01365	15.64080	0.01564	13.655	32.47	0.02	0.00	0	300.00
\$ / R	On 29/12/2015	Any day expiry			13.59270	13.59270	13.50100	13.50100		16.77	0.00	0.00	0	0.00
\$ / R	On 29/12/2015	Any day expiry	13.50	Put	342.79490	0.34279	0.00000	0.00000	342.795	16.61	0.45	604,574.78	100	100.00
\$ / R	On 29/12/2015	Any day expiry	13.92	Call	275.58420	0.27558	0.00000	0.00000	275.584	17.70	0.39	546,120.83	100	100.00
\$ / R	On 13/01/2016	Any day expiry			13.63150	13.63150	13.67170	13.67170		16.73	0.00	0.00	0	1,650.00
\$ / R	On 27/01/2016	Any day expiry			13.66760	13.66760	13.70750	13.70750		16.65	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	22.46870	0.02247	21.49850	0.02150	22.469	17.14	0.04	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	862.24950	0.86225	892.04340	0.89204	862.249	15.54	0.76	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	768.68900	0.76869	795.52140	0.79552	768.689	15.77	0.71	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	13.50	Put	379.30690	0.37931	361.60910	0.36161	379.307	16.41	0.43	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 27/01/2016	Any day expiry	14.48	Call	234.01570	0.23402	244.48000	0.24448	234.016	18.91	0.29	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	15.32	Call	123.76550	0.12377	129.42950	0.12943	123.765	21.37	0.16	0.00	0	150.00
\$ / R	On 12/02/2016	Any day expiry			13.70610	13.70610	13.74620	13.74620		16.90	0.00	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	20.35630	0.02036	19.20310	0.01920	20.356	17.29	0.04	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	150.88410	0.15088	156.66100	0.15666	150.884	21.45	0.18	0.00	0	1,000.00
\$ / R	On 19/02/2016	Any day expiry			13.72300	13.72300	13.76310	13.76310		16.91	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	455.75120	0.45575	471.89770	0.47190	455.751	17.50	0.46	0.00	0	3,600.00
\$ / R	On 25/02/2016	Any day expiry			13.73740	13.73740	13.77760	13.77760		17.04	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	31.70020	0.03170	29.45730	0.02946	31.700	16.59	0.05	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	13.50	Put	418.09470	0.41809	399.17420	0.39917	418.095	16.56	0.41	0.00	0	150.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	253.09810	0.25310	261.99820	0.26200	253.098	19.84	0.27	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	15.64	Call	155.44850	0.15545	160.64860	0.16065	155.449	21.94	0.17	0.00	0	150.00
\$ / R	On 11/03/2016	Any day expiry			13.77360	13.77360	13.81390	13.81390		17.21	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			13.78080	13.78080	13.82120	13.82120		17.18	0.00	89,161,776.00	6,470	82,065.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	11.23410	0.01123	9.11470	0.00911	11.234	17.50	0.02	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	26.08350	0.02608	22.45120	0.02245	26.083	16.82	0.04	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	28.26390	0.02826	24.45310	0.02445	28.264	16.75	0.05	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	38.69350	0.03869	34.12470	0.03412	38.693	16.48	0.06	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	40.51990	0.04052	35.83290	0.03583	40.520	16.44	0.06	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	45.76900	0.04577	40.75750	0.04076	45.769	16.33	0.07	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	48.61070	0.04861	43.43360	0.04343	48.611	16.27	0.07	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	52.38020	0.05238	46.99320	0.04699	52.380	16.20	0.08	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	61.57930	0.06158	55.72060	0.05572	61.579	16.05	0.09	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	76.36810	0.07637	69.84740	0.06985	76.368	15.85	0.11	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	1,349.15310	1.34915	1,381.08400	1.38108	1,349.153	15.67	0.84	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	157.82720	0.15783	147.53960	0.14754	157.827	15.69	0.20	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	1,152.88310	1.15288	1,182.38630	1.18239	1,152.883	15.70	0.79	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	211.72580	0.21173	199.26100	0.19926	211.726	15.72	0.25	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	257.37270	0.25737	243.27820	0.24328	257.373	15.74	0.29	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	878.03700	0.87804	903.09550	0.90310	878.037	15.94	0.68	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	322.74800	0.32275	306.66130	0.30666	322.748	16.06	0.33	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	717.14250	0.71714	738.55340	0.73855	717.143	16.56	0.60	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	693.06600	0.69307	713.89580	0.71390	693.066	16.66	0.58	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.63	Put	505.30470	0.50530	484.82110	0.48482	505.305	16.83	0.44	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	600.00440	0.60000	618.48840	0.61849	600.004	17.09	0.53	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	531.93210	0.53193	548.48150	0.54848	531.932	17.52	0.48	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	511.28260	0.51128	527.21650	0.52722	511.283	17.67	0.47	0.00	0	1,250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	445.67680	0.44568	459.60060	0.45960	445.677	18.19	0.42	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	417.80590	0.41781	430.84980	0.43085	417.806	18.43	0.39	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	370.20720	0.37021	381.72520	0.38173	370.207	18.90	0.36	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	350.15810	0.35016	361.02500	0.36102	350.158	19.13	0.34	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	327.42150	0.32742	337.53970	0.33754	327.422	19.41	0.32	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	317.69090	0.31769	327.48870	0.32749	317.691	19.54	0.31	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.03	Call	269.42900	0.26943	277.61060	0.27761	269.429	20.26	0.27	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 14/03/2016	Foreign Exchange Future	15.27	Call	235.18480	0.23518	242.19350	0.24219	235.185	20.87	0.24	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	181.67870	0.18168	186.76510	0.18677	181.679	22.05	0.19	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	127.07580	0.12708	130.20100	0.13020	127.076	23.91	0.13	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	121.26080	0.12126	123.93850	0.12394	121.261	24.94	0.12	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	26.05650	0.02606	26.14190	0.02614	26.057	30.37	0.03	0.00	0	1,500.00
\$ / R	On 16/03/2016	Any day expiry			13.78560	13.78560	13.82600	13.82600		17.20	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	361.29560	0.36130	344.18830	0.34419	361.296	16.25	0.36	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	347.98220	0.34798	358.61740	0.35862	347.982	19.25	0.33	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			13.80250	13.80250	13.84290	13.84290		17.18	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	535.65450	0.53565	514.49570	0.51450	535.654	16.91	0.44	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	301.70560	0.30171	310.25600	0.31026	301.706	20.06	0.29	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			13.81690	13.81690	13.85740	13.85740		17.16	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	45.46240	0.04546	39.81960	0.03982	45.462	16.48	0.07	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	449.17310	0.44917	429.26450	0.42926	449.173	16.53	0.39	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	273.01750	0.27302	280.35900	0.28036	273.018	20.72	0.26	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	191.69010	0.19169	196.22840	0.19623	191.690	22.41	0.18	0.00	0	150.00
\$ / R	On 18/04/2016	Any day expiry			13.86510	13.86510	13.90580	13.90580		17.27	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	736.04020	0.73604	711.72600	0.71173	736.040	17.56	0.50	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	295.97090	0.29597	303.07840	0.30308	295.971	21.03	0.26	0.00	0	17,896.00
\$ / R	On 26/04/2016	Any day expiry			13.88440	13.88440	13.92520	13.92520		17.39	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	58.49510	0.05850	51.76330	0.05176	58.495	16.52	0.08	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	470.17140	0.47017	450.58720	0.45059	470.171	16.49	0.38	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	281.99560	0.28200	288.22640	0.28823	281.996	21.53	0.24	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	216.08470	0.21608	220.32520	0.22033	216.085	22.94	0.19	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry			13.96110	13.96110	14.00290	14.00290		17.50	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	70.14180	0.07014	63.82760	0.06383	70.142	16.42	0.08	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	490.32100	0.49032	469.60460	0.46960	490.321	16.47	0.37	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	290.50850	0.29051	297.92110	0.29792	290.508	22.32	0.23	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	237.32180	0.23732	243.13160	0.24313	237.322	23.53	0.19	0.00	0	150.00
\$ / R	On 06/06/2016	Any day expiry			13.98580	13.98580	14.02800	14.02800		17.57	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	114.74210	0.11474	106.10220	0.10610	114.742	15.87	0.12	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	403.16020	0.40316	413.78800	0.41379	403.160	20.80	0.30	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			13.99320	13.99320	14.03550	14.03550		17.58	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			14.00310	14.00310	14.04550	14.04550		17.56	0.00	0.00	0	31,726.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	112.67370	0.11267	104.83720	0.10484	112.674	15.90	0.12	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	262.46040	0.26246	247.80110	0.24780	262.460	15.63	0.24	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	291.02690	0.29103	275.89500	0.27590	291.027	15.70	0.26	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	361.36320	0.36136	345.29110	0.34529	361.363	15.86	0.30	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	497.62960	0.49763	476.73970	0.47674	497.630	16.40	0.37	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	513.16960	0.51317	492.07350	0.49207	513.170	16.47	0.37	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	518.05210	0.51805	531.64210	0.53164	518.052	19.62	0.37	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	312.48720	0.31249	321.10570	0.32111	312.487	22.38	0.23	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	282.05430	0.28205	289.80750	0.28981	282.054	23.01	0.21	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.81	Call	258.21960	0.25822	264.72940	0.26473	258.220	23.61	0.19	0.00	0	2,310.00

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	16.93	Call	255.15470	0.25515	259.31010	0.25931	255.155	24.07	0.19	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	252.21050	0.25221	256.19280	0.25619	252.210	24.57	0.18	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	239.18730	0.23919	242.10080	0.24210	239.187	28.82	0.16	0.00	0	6,600.00
\$ / R	On 28/06/2016	Any day expiry			14.04020	14.04020	14.08310	14.08310		17.65	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	80.26450	0.08026	73.91900	0.07392	80.264	16.27	0.09	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	504.10800	0.50411	483.00210	0.48300	504.108	16.36	0.36	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	301.29530	0.30130	310.10610	0.31011	301.295	23.08	0.22	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	275.81780	0.27582	281.00820	0.28101	275.818	24.26	0.19	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry			14.11210	14.11210	14.15590	14.15590		17.74	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	89.15000	0.08915	83.40540	0.08341	89.150	16.17	0.09	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	516.62020	0.51662	495.56220	0.49556	516.620	16.32	0.35	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	322.44700	0.32245	326.44210	0.32644	322.447	24.28	0.21	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	315.51380	0.31551	319.29890	0.31930	315.514	25.44	0.20	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			14.15090	14.15090	14.19470	14.19470		17.87	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	230.36490	0.23036	219.91390	0.21991	230.365	15.43	0.20	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	545.56720	0.54557	559.23180	0.55923	545.567	20.69	0.34	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			14.18970	14.18970	14.23350	14.23350		17.99	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	99.47700	0.09948	93.73760	0.09374	99.477	16.18	0.09	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	529.39120	0.52939	510.62100	0.51062	529.391	16.33	0.34	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	356.58650	0.35659	362.53710	0.36254	356.587	25.84	0.21	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	353.23510	0.35324	359.07240	0.35907	353.235	26.64	0.20	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			14.21820	14.21820	14.26200	14.26200		17.99	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	13.50	Put	533.51720	0.53352	514.76130	0.51476	533.517	16.33	0.34	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	376.36890	0.37637	382.07880	0.38208	376.369	25.90	0.21	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.80	Call	375.39770	0.37540	381.07220	0.38107	375.398	26.11	0.21	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry			14.22330	14.22330	14.26710	14.26710		18.00	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	686.70520	0.68671	663.37500	0.66338	686.705	17.00	0.39	0.00	0	50,000.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	389.54260	0.38954	395.39290	0.39539	389.543	24.37	0.23	0.00	0	50,000.00
\$ / R	On 15/09/2016	Any day expiry			14.24150	14.24150	14.28530	14.28530		18.10	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			14.25180	14.25180	14.29560	14.29560		18.09	0.00	7,125,900.00	500	6,849.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	397.65430	0.39765	403.14720	0.40315	397.654	25.59	0.22	0.00	0	10,000.00
\$ / R	On 28/09/2016	Any day expiry			14.27510	14.27510	14.31890	14.31890		18.11	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	108.53320	0.10853	103.33030	0.10333	108.533	16.11	0.10	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	543.26240	0.54326	525.04220	0.52504	543.262	16.37	0.33	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	406.94430	0.40694	412.15760	0.41216	406.944	27.39	0.21	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	405.61660	0.40562	410.83760	0.41084	405.617	27.92	0.21	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			14.34750	14.34750	14.39210	14.39210		18.30	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	114.57420	0.11457	111.26590	0.11127	114.574	16.02	0.10	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	555.03280	0.55503	537.02240	0.53702	555.033	16.42	0.33	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	431.22050	0.43122	437.88040	0.43788	431.221	28.30	0.21	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	420.24050	0.42024	426.74180	0.42674	420.241	28.30	0.21	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			14.44620	14.44620	14.49040	14.49040		18.55	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	121.34120	0.12134	116.72110	0.11672	121.341	15.98	0.10	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	567.01980	0.56702	549.61330	0.54961	567.020	16.54	0.32	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	19.40	Call	408.70940		0.40871		418.16280	0.41816	408.709	28.07	0.20	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			14.49400		14.49400		14.53800	14.53800		18.65	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.50890		14.50890		14.55290	14.55290		18.67	0.00	0.00	0	510.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	127.39050		0.12739		122.58830	0.12259	127.390	16.03	0.10	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	568.86120		0.56886		552.95560	0.55296	568.861	16.52	0.31	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	382.89210		0.38289		391.91430	0.39191	382.892	27.47	0.19	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	375.92600		0.37593		384.82040	0.38482	375.926	27.47	0.18	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.76010		14.76010		14.80310	14.80310		19.12	0.00	0.00	0	0.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			13.54990		13.54990		13.58910	13.58910		16.72	0.00	2,249,283.40	166	556.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			13.78080		13.78080		13.82120	13.82120		17.18	0.00	854,409.60	62	146.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			14.00310		14.00310		14.04550	14.04550		17.56	0.00	0.00	0	129.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.25180		14.25180		14.29560	14.29560		18.09	0.00	0.00	0	0.00
£ / R	On 11/12/2015	Foreign Exchange Future			20.86840		20.86840		20.99400	20.99400		15.77	0.00	56,490,758.80	2,707	34,232.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	10.09550		0.01010		9.28050	0.00928	10.095	20.23	0.02	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	1,532.45640		1.53246	1,647.41330	1.64741	1,532.456	16.11	0.90	0.00	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.00	Call	1,025.58150		1.02558	1,122.31650	1.12232	1,025.581	15.55	0.78	0.00	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.12	Put	188.59880		0.18860	155.74740	0.15575	188.599	15.58	0.25	0.00	0.00	0	12,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.23	Put	221.10430		0.22110	184.41430	0.18441	221.104	15.61	0.29	0.00	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	792.26970		0.79227	877.55400	0.87755	792.270	15.63	0.68	0.00	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.75	Put	426.66290		0.42666	370.27500	0.37028	426.663	15.74	0.45	0.00	0.00	0	6,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	534.74190		0.53474	603.17380	0.60317	534.742	15.75	0.54	0.00	0.00	0	18,900.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.81	Put	456.09670		0.45610	397.36260	0.39736	456.097	15.76	0.47	0.00	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.20	Put	688.56680		0.68857	609.82860	0.60983	688.567	16.28	0.59	0.00	0.00	0	3,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.35	Call	308.89970		0.30890	350.90820	0.35091	308.900	16.50	0.37	0.00	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	266.68460		0.26668	304.22730	0.30423	266.685	16.72	0.33	0.00	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.82	Call	193.69330		0.19369	223.01530	0.22302	193.693	17.19	0.25	0.00	0.00	0	10,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	23.20	Call	45.67140		0.04567	53.72970	0.05373	45.671	19.09	0.07	0.00	0.00	0	10,000.00
£ / R	On 14/03/2016	Foreign Exchange Future			21.21660		21.21660		21.34480	21.34480		15.83	0.00	0.00	0	4,291.00
£ / R	On 13/06/2016	Foreign Exchange Future			21.55180		21.55180		21.68380	21.68380		16.24	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry			21.88690		21.88690		22.02170	22.02170		16.58	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	959.48690		0.95949	886.62500	0.88662	959.487	15.79	0.39	0.00	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	523.67160		0.52367	547.83350	0.54783	523.672	21.06	0.23	0.00	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			21.93030		21.93030		22.06520	22.06520		16.56	0.00	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.11261		0.11261		0.11334	0.11334		16.00	0.00	0.00	0	8,134.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.11476		0.11476		0.11551	0.11551		15.30	0.00	0.00	0	198.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.11687		0.11687		0.11765	0.11765		15.63	0.00	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry			15.01610		15.01610		15.30050	15.30050		15.78	0.00	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	159.04840		0.15905	401.97240	0.40197	159.048	16.64	0.65	0.00	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	62.94840		0.06295	21.47240	0.02147	62.948	16.64	0.35	0.00	0.00	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			15.13810		15.13810		15.43340	15.43340		16.62	0.00	42,220,160.90	2,789	81,620.00

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	13.05	Put	5.77970		0.00578		3.48850	0.00349	5.780	18.81	0.02	0.00	0	6,877.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.85	Put	26.57990		0.02658		15.05760	0.01506	26.580	16.22	0.07	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	30.39990		0.03040		16.51010	0.01651	30.400	16.21	0.07	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.03	Put	42.49650		0.04250		23.14590	0.02315	42.496	16.19	0.10	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	80.05300		0.08005		44.47410	0.04447	80.053	16.15	0.16	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.04	Put	322.43770		0.32244		203.81080	0.20381	322.438	16.58	0.45	0.00	0	50,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.78	Call	167.37170		0.16737		250.36070	0.25036	167.372	18.01	0.28	0.00	0	6,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	68.84860		0.06885		103.05610	0.10306	68.849	19.85	0.13	0.00	0	6,877.00
€ / R	On 29/12/2015	Any day expiry			15.19050		15.19050		15.30100	15.30100		16.60	0.00	0.00	0	0.00
€ / R	On 29/12/2015	Any day expiry	15.30	Put	497.90470		0.49790		0.00000	0.00000	497.905	16.80	0.53	803,302.50	100	100.00
€ / R	On 29/12/2015	Any day expiry	15.70	Call	256.86210		0.25686		0.00000	0.00000	256.862	17.61	0.35	543,254.60	100	100.00
€ / R	On 25/01/2016	Any day expiry			15.27880		15.27880		15.57660	15.57660		16.30	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	731.24300		0.73124		927.43020	0.92743	731.243	15.89	0.65	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	690.57600		0.69058		880.15200	0.88015	690.576	15.96	0.63	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			15.42630		15.42630		15.72590	15.72590		16.56	0.00	18,357,297.00	1,190	29,103.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	37.10630		0.03711		23.43410	0.02343	37.106	16.91	0.05	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	44.83870		0.04484		29.05900	0.02906	44.839	16.66	0.06	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	98.20750		0.09821		69.86020	0.06986	98.208	15.60	0.13	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	127.03490		0.12703		87.68210	0.08768	127.035	15.58	0.15	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	261.31680		0.26132		186.38190	0.18638	261.317	15.53	0.27	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	901.96860		0.90197		1,092.33920	1.09234	901.969	15.87	0.65	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	402.09200		0.40209		287.91440	0.28791	402.092	15.95	0.36	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	609.21200		0.60921		461.79180	0.46179	609.212	16.52	0.47	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	459.69200		0.45969		565.02690	0.56503	459.692	17.57	0.40	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	445.36050		0.44536		547.58670	0.54759	445.361	17.66	0.39	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	405.13810		0.40514		498.48700	0.49849	405.138	17.93	0.36	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	369.70270		0.36970		453.95110	0.45395	369.703	18.24	0.34	0.00	0	36,640.00
€ / R	On 13/06/2016	Foreign Exchange Future			15.70830		15.70830		16.01300	16.01300		16.86	0.00	0.00	0	250.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	208.66970		0.20867		158.17750	0.15818	208.670	15.21	0.19	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	756.98040		0.75698		882.81580	0.88282	756.980	17.32	0.48	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.03030		16.03030		16.34030	16.34030		17.29	0.00	0.00	0	0.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.35260		16.35260		16.66690	16.66690		17.78	0.00	0.00	0	1,000.00
10Y STND	On 17/12/2025	Interest Rate Swap			100.41947		100.41947		100.94235	100.94235			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			99.67919		99.67919		99.70751	99.70751			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.53614		99.53614		99.64582	99.64582			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.77073		98.77073		99.11549	99.11549			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			467.93400		467.93400		466.72900	466.72900			0.00	4,679,340.00	1	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			475.65100		475.65100		474.42900	474.42900			0.00	0.00	0	0.00
AL7T	On 05/11/2015	Index Future			548.58000		548.58000		546.53300	546.53300			0.00	0.00	0	1.00
AL7T	On 04/02/2016	Index Future			557.62700		557.62700		555.55100	555.55100			0.00	0.00	0	0.00
ALBI	On 05/11/2015	Index Future			499.87900		499.87900		497.63200	497.63200			0.00	0.00	0	459.00
ALBI	On 04/02/2016	Index Future			508.12300		508.12300		505.84300	505.84300			0.00	0.00	0	146.00
ALBI	On 05/05/2016	Index Future			517.06500		517.06500		514.74500	514.74500			0.00	0.00	0	0.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.75870		9.75870		9.77840	9.77840		11.37	0.00	0.00	0	9,515.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	27.46720		0.02747		26.78100	0.02678	27.467	11.68	0.13	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	255.33230		0.25533		271.09890	0.27110	255.332	11.47	0.66	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	46.39060		0.04639		52.08010	0.05208	46.391	12.99	0.19	0.00	0	201.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.88030		9.88030		9.89970	9.89970		12.32	0.00	0.00	0	4,622.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			10.00130		10.00130		10.02070	10.02070		13.51	0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			10.14050		10.14050		10.16040	10.16040		14.47	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			10.33280		10.33280		10.37270	10.37270		12.21	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			10.50350		10.50350		10.54450	10.54450		13.95	0.00	0.00	0	0.00
CHF / R	On 11/12/2015	Foreign Exchange Future			13.97000		13.97000		14.22700	14.22700		16.65	0.00	69,850.00	5	7,272.00
CHF / R	On 14/03/2016	Foreign Exchange Future			14.26270		14.26270		14.52400	14.52400		16.81	0.00	0.00	0	1,653.00
CNH / R	On 11/12/2015	Foreign Exchange Future			2.11300		2.11300		2.12490	2.12490		15.67	0.00	0.00	0	25,268.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.13320		2.13320		2.14600	2.14600		16.43	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future			2.03020		2.03020		2.07090	2.07090		18.92	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.07040		2.07040		2.11150	2.11150		18.99	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			9.90972		81.14574		9.97611	80.68201			0.00	0.00	0	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	10.00298		82.48392		10.07146	82.01325			0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future	10.08415		80.14611		10.15486	79.66700			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 05/11/2015	GOVI	497.04100		497.04100		495.03600	495.03600			0.00	0.00	0	446.00
GOVI	On 04/02/2016	GOVI	505.23800		505.23800		503.20300	503.20300			0.00	0.00	0	26.00
GOVI	On 05/05/2016	GOVI	514.13000		514.13000		512.05900	512.05900			0.00	0.00	0	0.00
I2025	On 05/11/2015	Bond Future	123.88385		123.88385		123.96272	123.96272			0.00	0.00	0	625.00
I2025	On 04/02/2016	Bond Future	124.71692		124.71692		124.79801	124.79801			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	102.85239		102.85239		102.83083	102.83083			0.00	0.00	0	0.00
I2033	On 04/02/2016	Bond Future	104.55709		104.55709		104.53600	104.53600			0.00	0.00	0	0.00
I2033	On 05/05/2016	Bond Future	105.41799		105.41799		105.39643	105.39643			0.00	0.00	0	0.00
I2038	On 05/11/2015	Bond Future	127.82156		127.82156		127.79474	127.79474			0.00	0.00	0	7,309.00
I2038	On 04/02/2016	Bond Future	128.56750		128.56750		128.54085	128.54085			0.00	0.00	0	745.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 05/11/2015	Bond Future	127.84437		127.84437		127.81737	127.81737			0.00	0.00	0	6,943.00
I2046	On 04/02/2016	Bond Future	129.96341		129.96341		129.93683	129.93683			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	135.97973		135.97973		135.95083	135.95083			0.00	0.00	0	5,431.00
I2050	On 04/02/2016	Bond Future	136.70490		136.70490		136.67649	136.67649			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	234.10200		234.10200		234.14000	234.14000			0.00	0.00	0	915.00
IGOV	On 04/02/2016	Index Future	237.98200		237.98200		238.02200	238.02200			0.00	0.00	0	138.00
IGOV	On 05/05/2016	Index Future	242.18900		242.18900		242.23000	242.23000			0.00	0.00	0	0.00
ILBI	On 05/11/2015	Index Future	635.13800		635.13800		635.25000	635.25000			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future	645.93500		645.93500		646.05000	646.05000			0.00	0.00	0	161.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future	6.34000		93.66000		6.34000	93.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.40000		93.60000		6.40000	93.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future	6.45000		93.55000		6.45000	93.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future	6.53000		93.47000		6.53000	93.47000			0.00	0.00	0	2,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	6.57000	93.43000		6.57000	93.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016		Jibar Tradeable Future	6.57000	93.43000		6.62000	6.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	6.82000	93.18000		6.82000	93.18000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	7.05000	92.95000		7.05000	92.95000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future	7.22000	92.78000		7.22000	92.78000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017		Jibar Tradeable Future	7.40000	92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017		Jibar Tradeable Future	7.56000	92.44000		7.56000	92.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017		Jibar Tradeable Future	7.68000	92.32000		7.68000	92.32000			0.00	0.00	0	0.00
KES / R	On 11/12/2015		Foreign Exchange Future	0.13180	0.13180		0.13180	0.13180			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016		Foreign Exchange Future	0.13110	0.13110		0.13100	0.13100			0.00	0.00	0	0.00
KES / R	On 13/06/2016		Foreign Exchange Future	0.13090	0.13090		0.13090	0.13090			0.00	0.00	0	0.00
KES / R	On 19/09/2016		Foreign Exchange Future	0.13000	0.13000		0.13020	0.13020			0.00	0.00	0	0.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.06710	0.06710		0.06720	0.06720			0.00	0.00	0	28,268.00
NGN / R	On 14/03/2016		Foreign Exchange Future	0.06410	0.06410		0.06450	0.06450			0.00	0.00	0	0.00
NGN / R	On 13/06/2016		Foreign Exchange Future	0.06120	0.06120		0.06170	0.06170			0.00	0.00	0	0.00
NZ\$ / R	On 11/12/2015		Foreign Exchange Future	9.16670	9.16670		9.11660	9.11660		11.30	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016		Foreign Exchange Future	9.26300	9.26300		9.21230	9.21230		12.81	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016		Foreign Exchange Future	9.35790	9.35790		9.30710	9.30710		13.93	0.00	0.00	0	0.00
QUANTO € / \$	On 11/12/2015		Foreign Exchange Future	1.11720	1.11720		1.13570	1.13570			0.00	111,720.00	100	20.00
QUANTO € / \$	On 14/03/2016		Foreign Exchange Future	1.11940	1.11940		1.13780	1.13780			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016		Foreign Exchange Future	1.12180	1.12180		1.14010	1.14010			0.00	0.00	0	0.00
R186	On 05/11/2015		Bond Future	8.36544	119.30716		8.42153	118.86655		9.03	0.00	5,726,743.68	48	32,862.00
R186	On 05/11/2015	7.73	Call	5.09000	0.00509		3.58000	0.00358	5.090	8.85	0.01	0.00	0	169.00
R186	On 05/11/2015	7.75	Call	6.46000	0.00646		4.55000	0.00455	6.460	8.86	0.01	0.00	0	1,200.00
R186	On 05/11/2015	7.86	Call	21.69000	0.02169		15.41000	0.01541	21.690	8.90	0.03	0.00	0	674.00
R186	On 05/11/2015	8.00	Call	80.18000	0.08018		58.15000	0.05815	80.180	8.94	0.08	0.00	0	200.00
R186	On 05/11/2015	8.22	Put	1,543.70000	1.54370		1,891.66000	1.89166	1,543.700	9.02	0.70	0.00	0	1,090.00
R186	On 05/11/2015	8.25	Put	1,379.52000	1.37952		1,712.51000	1.71251	1,379.520	9.03	0.66	1,581,148.10	20	8,650.00
R186	On 05/11/2015	8.35	Put	908.51000	0.90851		1,184.12000	1.18412	908.510	9.07	0.52	0.00	0	9,430.00
R186	On 05/11/2015	8.35	Call	786.82000	0.78682		621.82000	0.62182	786.820	9.07	0.48	0.00	0	843.00
R186	On 05/11/2015	8.45	Call	1,220.25000	1.22025		991.59000	0.99159	1,220.250	9.12	0.63	0.00	0	200.00
R186	On 05/11/2015	8.45	Put	556.87000	0.55687		768.82000	0.76882	556.870	9.12	0.37	0.00	0	6,308.00
R186	On 05/11/2015	8.50	Call	1,476.80000	1.47680		1,216.51000	1.21651	1,476.800	9.14	0.69	0.00	0	650.00
R186	On 05/11/2015	8.50	Put	423.62000	0.42362		603.94000	0.60394	423.620	9.14	0.31	0.00	0	4,666.00
R186	On 05/11/2015	8.55	Put	315.88000	0.31588		466.06000	0.46606	315.880	9.16	0.25	0.00	0	4,667.00
R186	On 05/11/2015	8.75	Put	79.30000	0.07930		137.10000	0.13710	79.300	9.25	0.08	0.00	0	10,200.00
R186	On 05/11/2015	8.85	Put	35.01000	0.03501		66.30000	0.06630	35.010	9.30	0.04	0.00	0	2,283.00
R186	On 05/11/2015	9.00	Put	8.74000	0.00874		19.24000	0.01924	8.740	9.37	0.01	0.00	0	2,600.00
R186	On 04/02/2016		Bond Future	8.42710	115.97721		8.48520	115.53040		9.07	0.00	0.00	0	6,227.00

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	1,236.25000		1.23625	1,397.03000	1.39703	1,236.250		9.18	0.32	186,885.65	5	6,695.00
R186	On 05/05/2016	Bond Future			8.47496		118.01963	8.53532	117.56480			8.94	0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.52356		114.83763	8.58586	114.37790			9.07	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R197	On 05/11/2015	Bond Future			296.23827		296.23827	296.17784	296.17784				0.00	0.00	0	927.00
R197	On 04/02/2016	Bond Future			294.79431		294.79431	294.73475	294.73475				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			242.70734		242.70734	242.65725	242.65725				0.00	0.00	0	52,277.00
R202	On 04/02/2016	Bond Future			243.35504		243.35504	243.30570	243.30570				0.00	0.00	0	1,640.00
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			8.11167		99.53752	8.18303	99.15554			7.17	0.00	0.00	0	14,015.00
R2023	On 04/02/2016	Bond Future			8.18224		101.17901	8.25686	100.79161			6.66	0.00	0.00	0	1,050.00
R2023	On 05/05/2016	Bond Future			8.22878		99.03218	8.30698	98.63781			6.94	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			7.05312		103.29239	7.14107	103.14057			1.79	0.00	0.00	0	15,930.00
R203	On 04/02/2016	Bond Future			7.12105		104.99582	7.22330	104.84237			1.12	0.00	0.00	0	19.00
R203	On 05/05/2016	Bond Future			7.11466		102.67519	7.23703	102.51888			1.39	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			8.79034		95.85016	8.84636	95.42186				0.00	0.00	0	9,973.00
R2030	On 04/02/2016	Bond Future			8.85374		93.42438	8.91150	92.98975				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			8.87519		95.56182	8.93621	95.06230				0.00	0.00	0	2,982.00
R2032	On 04/02/2016	Bond Future			8.93787		97.13778	9.00070	96.63080				0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future			8.98983		94.69132	9.05464	94.17522				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			9.05499		97.13932	9.12604	96.50490				0.00	0.00	0	49,825.00
R2037	On 04/02/2016	Bond Future			9.11665		94.48430	9.18973	93.84027				0.00	0.00	0	370.00
R2037	On 05/05/2016	Bond Future			9.16949		96.14903	9.24473	95.49347				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			7.42294		104.66874	7.51013	104.42825			3.11	0.00	0.00	0	24,731.00

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			7.49486		102.35869		7.59027	102.11512		2.53	0.00	0.00	0	28.00
R204	On 05/05/2016	Bond Future			7.53198		104.16114		7.63762	103.91311		2.72	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			9.11455		98.72479		9.18054	98.08365			0.00	0.00	0	17,516.00
R2044	On 04/02/2016	Bond Future			9.17349		95.97078		9.24131	95.31991			0.00	106,527,565.80	1,110	1,110.00
R2044	On 05/05/2016	Bond Future			9.22408		97.66163		9.29382	96.99925			0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 05/11/2015	Bond Future			9.09471		98.11701		9.16070	97.45785			0.00	0.00	0	49,160.00
R2048	On 04/02/2016	Bond Future			9.15485		99.73519		9.22270	99.06589			0.00	0.00	0	3,750.00
R2048	On 05/05/2016	Bond Future			9.20120		97.05615		9.27093	96.37490			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			7.70241		100.71812		7.77408	100.46879		4.38	0.00	0.00	0	40,817.00
R207	On 05/11/2015	Bond Future	7.43	Call	56.72000		0.05672		35.17000	0.03517	56.720	4.31	0.13	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	98.32000		0.09832		63.15000	0.06315	98.320	4.33	0.21	0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.77579		98.73774		7.85252	98.48512		3.77	0.00	0.00	0	21.00
R207	On 04/02/2016	Bond Future	7.27	Call	212.38000		0.21238		169.05000	0.16905	212.380	3.67	0.20	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	415.10000		0.41510		341.72000	0.34172	415.100	3.72	0.33	0.00	0	19.00
R207	On 05/05/2016	Bond Future			7.82782		100.47674		7.91058	100.21956		3.93	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	777.31000		0.77731		683.89000	0.68389	777.310	3.89	0.39	0.00	0	43.00
R207	On 04/08/2016	Bond Future			7.88171		98.63733		7.97051	98.37830		3.77	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			7.88168		95.85360		7.94810	95.57555		5.64	0.00	0.00	0	39,545.00
R208	On 05/11/2015	Bond Future	8.48	Put	4.36000		0.00436		10.97000	0.01097	4.360	5.87	0.01	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			7.95094		97.43434		8.02105	97.15252		4.98	0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future			7.99981		95.74875		8.07424	95.46179		5.27	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			8.97423		75.40138		9.04018	74.91218		14.54	0.00	0.00	0	24,850.00
R209	On 05/11/2015	Bond Future	8.50	Call	41.59000		0.04159		28.40000	0.02840	41.590	14.41	0.05	0.00	0	900.00
R209	On 05/11/2015	Bond Future	9.00	Put	773.56000		0.77356		1,050.14000	1.05014	773.560	14.72	0.46	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	206.84000		0.20684	330.16000	0.33016	206.840	14.89	0.17	0.00	0	900.00	
R209	On 04/02/2016	Bond Future			9.03101		76.64483	9.09871	76.14823			14.36	0.00	0.00	0	400.00
R209	On 04/02/2016	Bond Future	9.52	Put	1,014.30000		1.01430	1,162.52000	1.16252	1,014.300	14.70	0.27	0.00	0	2,200.00	
R209	On 05/05/2016	Bond Future			9.07826		74.84519	9.14784	74.33977			14.64	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R210	On 05/11/2015	Bond Future			181.38789		181.38789	181.64175	181.64175				0.00	0.00	0	2,894.00
R210	On 04/02/2016	Bond Future			184.39434		184.39434	184.65349	184.65349				0.00	921,971.70	5	5.00
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			136.33991		136.33991	136.31411	136.31411				0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future			136.90582		136.90582	136.88052	136.88052				0.00	0.00	0	1,120.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R212	On 05/11/2015	Bond Future			142.30609		142.30609	142.44030	142.44030				0.00	0.00	0	1,928.00
R212	On 04/02/2016	Bond Future			142.80553		142.80553	142.94293	142.94293				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			8.84048		86.07599	8.90153	85.62669			12.43	0.00	0.00	0	21,426.00
R213	On 04/02/2016	Bond Future			8.90517		87.49549	8.96805	87.03946			12.17	0.00	0.00	0	700.00
R213	On 05/05/2016	Bond Future			8.95393		85.48791	9.01872	85.02378			12.44	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R214	On 05/11/2015	Bond Future			9.02942		76.24271	9.09539	75.72796			15.26	0.00	0.00	0	16,945.00
R214	On 04/02/2016	Bond Future			9.08768		77.50004	9.15543	76.97743			15.11	0.00	0.00	0	5,303.00
R214	On 05/05/2016	Bond Future			9.13225		75.56987	9.20181	75.03798			15.40	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			23,825.87000		23,825.87000	24,077.75000	24,077.75000				0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future			9.70540		9.70540	9.73780	9.73780			12.51	0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future			9.84540		9.84540	9.87880	9.87880			13.63	0.00	0.00	0	720.00
TRY / R	On 11/12/2015	Foreign Exchange Future			4.65030		4.65030	4.62220	4.62220			12.20	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	4.60810	4.60810		4.58030	4.58030		14.98	0.00	0.00	0	0.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.09130	1.09130		1.09920	1.09920			0.00	0.00	0	7,688.00
ZMW / R	On 14/03/2016	Foreign Exchange Future	1.06150	1.06150		1.07210	1.07210			0.00	0.00	0	1.00
Total for Derivatives :											1,287,948,878.01	86,358	4,048,715.00
Grand Total:											1,287,948,878.01	86,358	4,048,715.00