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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/10/2015

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 20/10/2015	Any day expiry	13.25210	13.25210		13.24220	13.24220		17.05	0.00	7,951,260.00	600	0.00	
\$ / R	On 22/10/2015	Any day expiry	13.26980	13.26980		13.24220	13.24220		16.06	0.00	0.00	0	0.00	
\$ / R	On 22/10/2015	Any day expiry	13.46	Call	16.02440	0.01602	19.01860	0.01902	16.024	19.30	0.16	0.00	0	3,000.00
\$ / R	On 28/10/2015	Any day expiry	13.28140	13.28140		13.25610	13.25610		14.90	0.00	0.00	0	350.00	
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	0.00640	0.00001	0.00000	0.00000	0.006	35.65	0.00	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	0.01280	0.00001	0.00000	0.00000	0.013	31.64	0.00	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.44	Call	60.98440	0.06098	63.68180	0.06368	60.984	15.78	0.31	0.00	0	8,000.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	36.29030	0.03629	38.97470	0.03897	36.290	16.54	0.20	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	0.13360	0.00013	0.12540	0.00013	0.134	50.06	0.00	0.00	0	300.00
\$ / R	On 30/10/2015	Any day expiry	13.28600	13.28600		13.26060	13.26060		15.55	0.00	0.00	0	0.00	
\$ / R	On 30/10/2015	Any day expiry	13.87	Put	599.18800	0.59919	625.30950	0.62531	599.188	18.53	0.92	0.00	0	13,360.00
\$ / R	On 30/10/2015	Any day expiry	14.00	Call	9.01520	0.00902	9.61660	0.00962	9.015	19.20	0.05	0.00	0	13,360.00
\$ / R	On 05/11/2015	Any day expiry	13.29960	13.29960		13.27440	13.27440		15.71	0.00	0.00	0	0.00	
\$ / R	On 05/11/2015	Any day expiry	12.72	Call	595.36700	0.59537	574.90230	0.57490	595.367	15.34	0.92	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.00	Call	360.51880	0.36052	346.58680	0.34659	360.519	15.52	0.76	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.70	Call	57.55580	0.05756	56.81060	0.05681	57.556	17.39	0.21	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	13.70	Put	457.95580	0.45796	482.41060	0.48241	457.956	17.39	0.79	0.00	0	300.00
\$ / R	On 10/11/2015	Any day expiry			13.31100	13.31100	13.28580	13.28580		15.55	0.00	0.00	0	0.00
\$ / R	On 10/11/2015	Any day expiry	13.00	Put	76.43410	0.07643	87.99430	0.08799	76.434	15.37	0.25	0.00	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	13.14	Put	121.85210	0.12185	136.71910	0.13672	121.852	15.45	0.36	0.00	0	8,000.00
\$ / R	On 10/11/2015	Any day expiry	13.81	Call	60.56580	0.06057	59.73700	0.05974	60.566	17.61	0.20	0.00	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	14.25	Call	20.81200	0.02081	21.27370	0.02127	20.812	19.51	0.08	0.00	0	20,000.00
\$ / R	On 17/11/2015	Any day expiry			13.32700	13.32700	13.30180	13.30180		15.62	0.00	0.00	0	0.00
\$ / R	On 17/11/2015	Any day expiry	13.15	Call	324.77740	0.32478	313.80030	0.31380	324.777	15.40	0.63	0.00	0	12,500.00
\$ / R	On 17/11/2015	Any day expiry	13.35	Call	218.81980	0.21882	212.86190	0.21286	218.820	15.62	0.49	0.00	0	5,000.00
\$ / R	On 17/11/2015	Any day expiry	13.40	Call	198.78320	0.19878	193.54390	0.19354	198.783	15.81	0.46	0.00	0	7,500.00
\$ / R	On 18/11/2015	Any day expiry			13.32920	13.32920	13.30410	13.30410		15.66	0.00	0.00	0	150.00
\$ / R	On 18/11/2015	Any day expiry	13.17	Call	318.68650	0.31869	308.05420	0.30805	318.687	15.46	0.62	0.00	0	6,000.00
\$ / R	On 18/11/2015	Any day expiry	13.35	Call	224.66560	0.22467	218.65180	0.21865	224.666	15.66	0.49	0.00	0	6,000.00
\$ / R	On 20/11/2015	Any day expiry			13.33380	13.33380	13.30870	13.30870		15.79	0.00	0.00	0	0.00
\$ / R	On 20/11/2015	Any day expiry	13.14	Put	154.73630	0.15474	168.59430	0.16859	154.736	15.55	0.36	0.00	0	8,000.00
\$ / R	On 20/11/2015	Any day expiry	13.75	Put	529.45990	0.52946	552.17190	0.55217	529.460	17.29	0.72	0.00	0	1,000.00
\$ / R	On 24/11/2015	Any day expiry			13.34300	13.34300	13.31780	13.31780		15.79	0.00	0.00	0	0.00
\$ / R	On 24/11/2015	Any day expiry	13.68	Call	146.29150	0.14629	142.58400	0.14258	146.291	16.99	0.33	0.00	0	9,000.00
\$ / R	On 24/11/2015	Any day expiry	13.99	Call	85.10030	0.08510	83.56340	0.08356	85.100	18.11	0.21	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry			13.34530	13.34530	13.32020	13.32020		15.87	0.00	0.00	0	301.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	0.26130	0.00026	0.30750	0.00031	0.261	22.06	0.00	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	0.57730	0.00058	0.69590	0.00070	0.577	20.38	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	12.63	Put	38.28300	0.03828	43.55900	0.04356	38.283	15.21	0.12	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	12.85	Put	77.04610	0.07705	86.47960	0.08648	77.046	15.27	0.21	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	12.93	Put	97.69590	0.09770	108.21560	0.10822	97.696	15.37	0.25	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Call	443.85600	0.44386	430.59220	0.43059	443.856	15.49	0.70	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Put	128.55600	0.12856	140.39220	0.14039	128.556	15.49	0.30	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.24	Call	318.15220	0.31815	307.39650	0.30740	318.152	15.74	0.57	38,207,935.60	5,000	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Call	312.84120	0.31284	302.19540	0.30220	312.841	15.75	0.57	0.00	0	11,500.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Put	217.54120	0.21754	231.99540	0.23200	217.541	15.75	0.43	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Call	272.55830	0.27256	264.05830	0.26406	272.558	15.85	0.52	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Put	257.25830	0.25726	273.85830	0.27386	257.258	15.85	0.48	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.43	Call	230.78350	0.23078	224.38630	0.22439	230.783	16.16	0.46	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.65	Call	159.60570	0.15961	155.45180	0.15545	159.606	16.95	0.35	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.73	Call	139.29390	0.13929	135.75990	0.13576	139.294	17.23	0.31	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	113.46030	0.11346	110.69170	0.11069	113.460	17.66	0.26	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	0.04420	0.00004	3.11750	0.00312	0.044	23.71	0.00	0.00	0	300.00
\$ / R	On 26/11/2015	Any day expiry			13.34770	13.34770	13.32250	13.32250		15.88	0.00	0.00	0	67.00
\$ / R	On 08/12/2015	Any day expiry			13.37570	13.37570	13.35040	13.35040		16.20	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			13.38280	13.38280	13.35740	13.35740		16.32	0.00	997,085,514.00	74,505	629,779.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	2,433.86630	2.43387	2,408.62680	2.40863	2,433.866	19.92	1.00	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	1.06630	0.00107	1.22680	0.00123	1.066	19.92	0.00	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	2,383.99640	2.38400	2,358.77720	2.35878	2,383.996	19.74	1.00	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	2,184.69500	2.18470	2,159.58460	2.15958	2,184.695	19.05	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	1,985.79840	1.98580	1,960.85800	1.96086	1,985.798	18.35	0.99	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	4.73980	0.00474	5.46270	0.00546	4.740	17.66	0.01	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	4.84930	0.00485	5.58870	0.00559	4.849	17.62	0.02	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	6.67720	0.00668	7.68550	0.00769	6.677	17.14	0.02	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	7.48390	0.00748	8.60920	0.00861	7.484	16.97	0.02	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	9.39910	0.00940	10.79700	0.01080	9.399	16.62	0.03	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	11.79890	0.01180	13.52990	0.01353	11.799	16.27	0.04	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	1,250.62770	1.25063	1,228.10810	1.22811	1,250.628	15.99	0.95	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	19.46240	0.01946	22.49070	0.02249	19.462	15.96	0.06	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	1,203.42310	1.20342	1,181.15290	1.18115	1,203.423	15.94	0.94	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	929.42010	0.92942	908.85880	0.90886	929.420	15.62	0.88	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	54.23520	0.05424	59.45050	0.05945	54.235	15.56	0.13	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	868.39920	0.86840	848.27780	0.84828	868.399	15.54	0.86	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	859.79130	0.85979	839.73360	0.83973	859.791	15.53	0.86	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	842.66160	0.84266	822.73180	0.82273	842.662	15.51	0.86	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.70	Put	76.04110	0.07604	82.17210	0.08217	76.041	15.41	0.18	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.76	Put	87.68630	0.08769	96.10430	0.09610	87.686	15.37	0.20	0.00	0	402.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.77	Put	90.05780	0.09006	98.57950	0.09858	90.058	15.38	0.20	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	680.24040	0.68024	663.66990	0.66367	680.240	15.43	0.79	0.00	0	17,883.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Put	97.44040	0.09744	106.26990	0.10627	97.440	15.43	0.21	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.85	Put	110.66190	0.11066	119.99980	0.12000	110.662	15.50	0.23	0.00	0	8,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	607.85840	0.60786	592.29710	0.59230	607.858	15.58	0.74	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	125.05840	0.12506	134.89710	0.13490	125.058	15.58	0.26	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	540.30210	0.54030	525.70360	0.52570	540.302	15.73	0.70	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Put	157.50210	0.15750	168.30360	0.16830	157.502	15.73	0.30	0.00	0	54,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	175.59080	0.17559	186.85660	0.18686	175.591	15.80	0.33	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	477.74690	0.47775	464.06130	0.46406	477.747	15.87	0.65	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	420.27970	0.42028	407.44930	0.40745	420.280	16.02	0.60	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Put	237.47970	0.23748	250.04930	0.25005	237.480	16.02	0.40	0.00	0	60.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Call	393.45690	0.39346	381.02950	0.38103	393.457	16.10	0.58	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	377.96970	0.37797	365.77970	0.36578	377.970	16.14	0.56	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.31	Call	362.93490	0.36293	350.97720	0.35098	362.935	16.19	0.55	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.32	Call	358.02390	0.35802	346.14060	0.34614	358.024	16.20	0.54	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.36	Put	316.07400	0.31607	330.28000	0.33028	316.074	16.26	0.48	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.38	Call	329.59500	0.32959	319.32490	0.31932	329.595	16.29	0.51	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	320.50830	0.32051	311.16170	0.31116	320.508	16.32	0.50	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	304.30380	0.30430	295.40380	0.29540	304.304	16.45	0.49	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	281.40180	0.28140	273.13560	0.27314	281.402	16.64	0.46	0.00	0	14,950.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Put	398.60180	0.39860	415.73560	0.41574	398.602	16.64	0.54	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.52	Call	274.12870	0.27413	266.06870	0.26607	274.129	16.71	0.45	0.00	0	5,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.59	Call	250.04320	0.25004	242.66150	0.24266	250.043	16.93	0.42	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	246.77020	0.24677	239.48260	0.23948	246.770	16.96	0.41	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Put	463.97020	0.46397	482.08260	0.48208	463.970	16.96	0.59	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.62	Put	477.54830	0.47755	495.84200	0.49584	477.548	17.03	0.60	0.00	0	4,000.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	13.63	Put	484.39680	0.48440	502.77960	0.50278	484.397	17.06	0.60	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.64	Put	491.28500	0.49129	509.75780	0.50976	491.285	17.09	0.60	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.65	Put	498.21450	0.49821	516.77440	0.51677	498.214	17.12	0.61	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	227.98100	0.22798	221.22690	0.22123	227.981	17.16	0.39	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.68	Put	519.22930	0.51923	538.04810	0.53805	519.229	17.22	0.62	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Call	210.57800	0.21058	204.32510	0.20433	210.578	17.35	0.36	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Put	547.77800	0.54778	566.92510	0.56693	547.778	17.35	0.64	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.80	Put	606.59170	0.60659	626.34940	0.62635	606.592	17.61	0.67	0.00	0	11,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.83	Call	182.00280	0.18200	176.57640	0.17658	182.003	17.70	0.32	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Call	163.68910	0.16369	158.79430	0.15879	163.689	17.96	0.30	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Put	690.88910	0.69089	711.39430	0.71139	690.889	17.96	0.70	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	145.31020	0.14531	140.95180	0.14095	145.310	18.25	0.27	0.00	0	51,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.01	Put	770.60300	0.77060	791.79670	0.79180	770.603	18.28	0.74	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.05	Call	136.03250	0.13603	132.41440	0.13241	136.033	18.41	0.25	0.00	0	1,700.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.12	Put	861.83530	0.86184	884.00760	0.88401	861.835	18.67	0.77	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.20	Call	112.89090	0.11289	110.06390	0.11006	112.891	18.97	0.21	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.24	Call	107.48880	0.10749	104.84280	0.10484	107.489	19.12	0.20	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.28	Call	102.37570	0.10238	99.90290	0.09990	102.376	19.27	0.20	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	91.85400	0.09185	89.73240	0.08973	91.854	19.60	0.18	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	78.77970	0.07878	77.08590	0.07709	78.780	20.09	0.15	0.00	0	55,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Put	1,195.97970	1.19598	1,219.68590	1.21969	1,195.980	20.09	0.85	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.70	Call	62.68440	0.06268	61.49920	0.06150	62.684	20.84	0.12	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.75	Call	59.29230	0.05929	58.18370	0.05818	59.292	21.03	0.12	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	53.61640	0.05362	52.74320	0.05274	53.616	21.35	0.11	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	46.52220	0.04652	45.93560	0.04594	46.522	21.82	0.09	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	45.04990	0.04505	44.52050	0.04452	45.050	21.93	0.09	0.00	0	111,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.30	Call	33.06610	0.03307	32.98170	0.03298	33.066	23.01	0.07	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.42	Call	29.40500	0.02941	29.44370	0.02944	29.405	23.44	0.06	0.00	0	11,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.57	Call	25.52370	0.02552	25.68410	0.02568	25.524	23.98	0.05	0.00	0	39,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	20.77000	0.02077	21.06290	0.02106	20.770	24.81	0.04	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			13.40610	13.40610	13.38060	13.38060		16.23	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	1.15560	0.00116	1.32280	0.00132	1.156	19.68	0.00	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	2.52850	0.00253	2.89880	0.00290	2.528	18.61	0.01	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	149.61280	0.14961	144.98530	0.14499	149.613	18.60	0.25	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	12.81770	0.01282	13.35330	0.01335	12.818	32.89	0.02	0.00	0	300.00
\$ / R	On 13/01/2016	Any day expiry			13.46400	13.46400	13.43860	13.43860		16.11	0.00	0.00	0	1,650.00
\$ / R	On 27/01/2016	Any day expiry			13.49860	13.49860	13.47290	13.47290		16.19	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	24.10840	0.02411	26.78100	0.02678	24.108	16.07	0.05	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	734.42260	0.73442	719.08220	0.71908	734.423	15.21	0.71	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	649.55840	0.64956	634.81920	0.63482	649.558	15.47	0.66	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	13.50	Put	454.73890	0.45474	468.55540	0.46856	454.739	16.19	0.48	0.00	0	150.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	195.30900	0.19531	190.57210	0.19057	195.309	19.04	0.26	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	15.32	Call	105.36860	0.10537	103.72130	0.10372	105.369	21.59	0.14	0.00	0	150.00
\$ / R	On 12/02/2016	Any day expiry			13.53630	13.53630	13.51040	13.51040		16.42	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 12/02/2016	Any day expiry	11.60	Put	22.28540	0.02229	25.99980	0.02600	22.285	16.40	0.04	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	128.89780	0.12890	126.85750	0.12686	128.898	21.61	0.16	0.00	0	1,000.00
\$ / R	On 19/02/2016	Any day expiry			13.55280	13.55280	13.52690	13.52690		16.42	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	384.12010	0.38412	373.67470	0.37367	384.120	17.44	0.41	0.00	0	3,600.00
\$ / R	On 25/02/2016	Any day expiry			13.56700	13.56700	13.54100	13.54100		16.42	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	36.56680	0.03657	41.85630	0.04186	36.567	15.92	0.06	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	13.50	Put	488.90590	0.48891	500.27050	0.50027	488.906	16.32	0.46	0.00	0	150.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	215.21090	0.21521	210.38090	0.21038	215.211	19.91	0.24	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	15.64	Call	133.77740	0.13378	132.06440	0.13206	133.777	22.08	0.15	0.00	0	150.00
\$ / R	On 11/03/2016	Any day expiry			13.60230	13.60230	13.57620	13.57620		16.58	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			13.60940	13.60940	13.58330	13.58330		16.55	0.00	15,038,387.00	1,105	83,375.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	14.26950	0.01427	18.24780	0.01825	14.270	17.22	0.02	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	30.65640	0.03066	36.22810	0.03623	30.656	16.30	0.05	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	33.01030	0.03301	38.73900	0.03874	33.010	16.21	0.05	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	44.17670	0.04418	50.49770	0.05050	44.177	15.85	0.07	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	46.12160	0.04612	52.52550	0.05253	46.122	15.79	0.07	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	51.69460	0.05169	58.30720	0.05831	51.695	15.64	0.08	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	54.70390	0.05470	61.41650	0.06142	54.704	15.57	0.09	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	58.68930	0.05869	65.51830	0.06552	58.689	15.48	0.09	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	68.39750	0.06840	75.45430	0.07545	68.398	15.28	0.10	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	84.31600	0.08432	91.62570	0.09163	84.316	15.02	0.13	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	1,195.53460	1.19553	1,177.31970	1.17732	1,195.535	15.04	0.82	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	180.96370	0.18096	188.91380	0.18891	180.964	15.05	0.23	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	1,006.49680	1.00650	988.31420	0.98831	1,006.497	15.05	0.76	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	244.86630	0.24487	252.93300	0.25293	244.866	15.17	0.29	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	305.96160	0.30596	314.74310	0.31474	305.962	15.49	0.33	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	760.34840	0.76035	743.48060	0.74348	760.348	15.70	0.64	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	379.54370	0.37954	389.03590	0.38904	379.544	15.83	0.38	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	614.86620	0.61487	599.22420	0.59922	614.866	16.34	0.55	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	593.33100	0.59333	577.87410	0.57787	593.331	16.44	0.54	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.63	Put	581.46270	0.58146	592.56450	0.59256	581.463	16.63	0.48	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	513.20010	0.51320	499.37950	0.49938	513.200	16.96	0.48	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	454.42490	0.45442	442.15830	0.44216	454.425	17.43	0.44	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	436.55450	0.43655	424.77970	0.42478	436.554	17.58	0.42	0.00	0	750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	380.09390	0.38009	369.96270	0.36996	380.094	18.13	0.37	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	356.28380	0.35628	346.88640	0.34689	356.284	18.39	0.35	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	316.21840	0.31622	308.22200	0.30822	316.218	18.89	0.32	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	299.21090	0.29921	291.82840	0.29183	299.211	19.13	0.30	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	279.97480	0.27997	273.29840	0.27330	279.975	19.43	0.29	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	271.75560	0.27176	265.38800	0.26539	271.756	19.56	0.28	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.03	Call	230.95320	0.23095	226.13570	0.22614	230.953	20.30	0.24	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	201.86910	0.20187	198.18850	0.19819	201.869	20.91	0.21	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	157.14500	0.15714	155.23700	0.15524	157.145	22.15	0.17	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	118.74300	0.11874	118.97940	0.11898	118.743	24.49	0.12	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	115.96400	0.11596	117.04150	0.11704	115.964	25.64	0.12	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	21.05090	0.02105	22.48540	0.02249	21.051	30.03	0.02	0.00	0	1,500.00
\$ / R	On 16/03/2016	Any day expiry			13.61410	13.61410	13.58800	13.58800		16.57	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	421.94710	0.42195	431.68360	0.43168	421.947	16.02	0.40	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	297.63730	0.29764	290.42380	0.29042	297.637	19.25	0.30	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			13.63060	13.63060	13.60440	13.60440		16.66	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	612.58660	0.61259	623.82030	0.62382	612.587	16.71	0.49	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	259.42430	0.25942	253.76980	0.25377	259.424	20.08	0.26	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			13.64480	13.64480	13.61850	13.61850		16.64	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	50.36360	0.05036	57.15330	0.05715	50.364	15.79	0.08	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	516.35170	0.51635	526.21230	0.52621	516.352	16.30	0.44	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	235.33280	0.23533	230.84470	0.23084	235.333	20.74	0.23	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	166.67670	0.16668	165.18140	0.16518	166.677	22.49	0.16	0.00	0	150.00
\$ / R	On 18/04/2016	Any day expiry			13.69190	13.69190	13.66550	13.66550		16.75	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	824.78380	0.82478	836.93970	0.83694	824.784	17.43	0.54	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	257.03720	0.25704	252.42320	0.25242	257.037	21.03	0.23	0.00	0	17,896.00
\$ / R	On 26/04/2016	Any day expiry			13.71110	13.71110	13.68470	13.68470		16.78	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	61.92520	0.06193	70.53340	0.07053	61.925	15.73	0.08	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	536.34870	0.53635	545.17400	0.54517	536.349	16.30	0.42	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	246.34720	0.24635	242.77650	0.24278	246.347	21.55	0.22	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	190.22340	0.19022	189.03780	0.18904	190.223	23.01	0.17	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry			13.78640	13.78640	13.76020	13.76020		17.11	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	74.73800	0.07474	83.18030	0.08318	74.738	15.72	0.09	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	557.66020	0.55766	564.75900	0.56476	557.660	16.37	0.41	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	260.24010	0.26024	257.58380	0.25758	260.240	22.46	0.21	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	221.61000	0.22161	224.14210	0.22414	221.610	23.98	0.17	0.00	0	150.00
\$ / R	On 06/06/2016	Any day expiry			13.81070	13.81070	13.78450	13.78450		17.10	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	121.83880	0.12184	129.71080	0.12971	121.839	15.13	0.14	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	360.35310	0.36035	353.92650	0.35393	360.353	20.91	0.28	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			13.81790	13.81790	13.79180	13.79180		17.11	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.82770	13.82770	13.80150	13.80150		17.11	0.00	0.00	0	31,226.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	119.75320	0.11975	127.51090	0.12751	119.753	15.18	0.13	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	295.72960	0.29573	300.71460	0.30071	295.730	15.25	0.27	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	327.12690	0.32713	331.51300	0.33151	327.127	15.32	0.29	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	410.80520	0.41081	414.81010	0.41481	410.805	15.64	0.33	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	566.77240	0.56677	571.84190	0.57184	566.772	16.38	0.40	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	583.66260	0.58366	588.84050	0.58884	583.663	16.45	0.41	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	463.60740	0.46361	453.30260	0.45330	463.607	19.73	0.34	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	282.65410	0.28265	279.88710	0.27989	282.654	22.57	0.21	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	256.15530	0.25616	254.58350	0.25458	256.155	23.21	0.19	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.81	Call	248.66600	0.24867	248.61370	0.24861	248.666	24.28	0.18	0.00	0	2,310.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	246.46720	0.24647	247.04580	0.24705	246.467	24.76	0.18	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	244.40580	0.24441	245.65040	0.24565	244.406	25.27	0.18	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	214.90560	0.21491	220.10890	0.22011	214.906	28.78	0.14	0.00	0	6,600.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/06/2016	Any day expiry		13.86410	13.86410		13.83810	13.83810		17.24	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	85.92650	0.08593	93.58270	0.09358	85.926	15.65	0.10	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	574.02370	0.57402	577.81420	0.57781	574.024	16.37	0.40	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	276.75740	0.27676	275.28790	0.27529	276.757	23.35	0.20	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	267.98140	0.26798	268.86460	0.26886	267.981	24.98	0.19	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry		13.93500	13.93500		13.90920	13.90920		17.49	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	96.82310	0.09682	104.15960	0.10416	96.823	15.67	0.10	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	586.69140	0.58669	589.94860	0.58995	586.691	16.37	0.38	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	308.85680	0.30886	312.92830	0.31293	308.857	24.84	0.20	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	304.17770	0.30418	310.09250	0.31009	304.178	26.03	0.19	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry		13.97290	13.97290		13.94710	13.94710		17.51	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	258.68180	0.25868	263.28040	0.26328	258.682	15.13	0.22	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	497.93780	0.49794	489.21790	0.48922	497.938	20.87	0.32	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry		14.01080	14.01080		13.98510	13.98510		17.64	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	107.92250	0.10792	116.39310	0.11639	107.923	15.71	0.10	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	599.17680	0.59918	600.74700	0.60075	599.177	16.40	0.37	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	351.10600	0.35111	353.73080	0.35373	351.106	26.60	0.20	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	349.34070	0.34934	353.16610	0.35317	349.341	27.43	0.20	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry		14.03860	14.03860		14.01290	14.01290		17.74	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	13.50	Put	602.03590	0.60204	604.49280	0.60449	602.036	16.38	0.37	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	366.87010	0.36687	372.92390	0.37292	366.870	26.56	0.21	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.80	Call	366.32500	0.36633	372.70300	0.37270	366.325	26.78	0.21	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry		14.04360	14.04360		14.01800	14.01800		17.75	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	766.31860	0.76632	770.00260	0.77000	766.319	17.08	0.42	0.00	0	50,000.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	376.41180	0.37641	379.98060	0.37998	376.412	24.98	0.22	0.00	0	50,000.00
\$ / R	On 15/09/2016	Any day expiry		14.06130	14.06130		14.03570	14.03570		17.75	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future		14.07140	14.07140		14.04580	14.04580		17.74	0.00	0.00	0	6,349.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	390.56040	0.39056	392.38540	0.39239	390.560	26.32	0.22	0.00	0	10,000.00
\$ / R	On 28/09/2016	Any day expiry		14.09420	14.09420		14.06850	14.06850		17.86	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	118.11950	0.11812	127.66160	0.12766	118.120	15.70	0.11	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	608.71770	0.60872	610.77010	0.61077	608.718	16.37	0.36	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	399.41130	0.39941	407.83700	0.40784	399.411	28.08	0.21	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	391.04030	0.39104	386.01500	0.38602	391.040	28.42	0.20	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry		14.16590	14.16590		14.14180	14.14180		17.97	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	126.85300	0.12685	136.58590	0.13659	126.853	15.72	0.11	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	616.71920	0.61672	616.84250	0.61684	616.719	16.38	0.35	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	390.04490	0.39004	394.14250	0.39414	390.045	28.13	0.20	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	379.88030	0.37988	383.96490	0.38396	379.880	28.13	0.19	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry		14.26600	14.26600		14.24160	14.24160		18.22	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	133.02330	0.13302	141.85860	0.14186	133.023	15.68	0.11	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	625.17060	0.62517	625.21970	0.62522	625.171	16.48	0.34	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	372.83240	0.37283	377.70670	0.37771	372.832	27.96	0.19	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry		14.31450	14.31450		14.28990	14.28990		18.33	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future		14.32970	14.32970		14.30500	14.30500		18.43	0.00	0.00	0	510.00

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 19/12/2016	Foreign Exchange Future	11.80	Put	137.63320	0.13763	145.58080	0.14558	137.633	15.69	0.11	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	629.44920	0.62945	630.07010	0.63007	629.449	16.53	0.34	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	342.42520	0.34243	346.86840	0.34687	342.425	27.20	0.17	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	336.01790	0.33602	340.44130	0.34044	336.018	27.20	0.17	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.58440	14.58440	14.55890	14.55890		18.87	0.00	0.00	0	0.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			13.38280	13.38280	13.35740	13.35740		16.32	0.00	1,084,006.80	81	592.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			13.60940	13.60940	13.58330	13.58330		16.55	0.00	68,047.00	5	175.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			13.82770	13.82770	13.80150	13.80150		17.11	0.00	0.00	0	119.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.07140	14.07140	14.04580	14.04580		17.74	0.00	0.00	0	0.00
£ / R	On 11/12/2015	Foreign Exchange Future			20.69270	20.69270	20.67050	20.67050		15.69	0.00	20,692.70	1	32,788.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	7.01780	0.00702	7.75170	0.00775	7.018	17.94	0.01	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	1,369.25220	1.36925	1,348.24060	1.34824	1,369.252	15.29	0.87	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.00	Call	897.91860	0.89792	874.58700	0.87459	897.919	15.44	0.73	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.12	Put	243.23480	0.24323	241.99900	0.24200	243.235	15.49	0.31	0.00	0	12,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.23	Put	282.05490	0.28205	280.77250	0.28077	282.055	15.52	0.34	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	683.43130	0.68343	659.95470	0.65995	683.431	15.56	0.63	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.75	Put	521.10610	0.52111	523.08330	0.52308	521.106	15.77	0.51	0.00	0	6,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	455.50210	0.45550	435.44660	0.43545	455.502	15.80	0.49	0.00	0	18,900.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.81	Put	556.57170	0.55657	559.05840	0.55906	556.572	15.87	0.53	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.20	Put	813.04970	0.81305	819.03750	0.81904	813.050	16.51	0.64	0.00	0	3,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.35	Call	265.09120	0.26509	250.23980	0.25024	265.091	16.75	0.32	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	229.54100	0.22954	216.01350	0.21601	229.541	17.00	0.29	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.82	Call	168.18920	0.16819	157.30200	0.15730	168.189	17.52	0.22	0.00	0	10,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	23.20	Call	41.61030	0.04161	38.06110	0.03806	41.610	19.49	0.06	0.00	0	10,000.00
£ / R	On 14/03/2016	Foreign Exchange Future			21.03520	21.03520	21.01210	21.01210		15.64	0.00	0.00	0	4,291.00
£ / R	On 13/06/2016	Foreign Exchange Future			21.36510	21.36510	21.34230	21.34230		16.07	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry			21.69420	21.69420	21.67230	21.67230		16.47	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	1,044.84370	1.04484	1,048.13340	1.04813	1,044.844	15.85	0.41	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	506.06840	0.50607	499.61670	0.49962	506.068	21.41	0.22	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			21.73650	21.73650	21.71480	21.71480		16.51	0.00	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.11169	0.11169	0.11188	0.11188		14.91	0.00	0.00	0	8,134.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.11381	0.11381	0.11400	0.11400		15.00	0.00	0.00	0	198.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.11590	0.11590	0.11608	0.11608		15.37	0.00	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry			15.05620	15.05620	14.99680	14.99680		15.54	0.00	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	204.39440	0.20439	177.11530	0.17712	204.394	16.26	0.67	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	68.19440	0.06819	100.31530	0.10032	68.194	16.26	0.33	0.00	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			15.18660	15.18660	15.12700	15.12700		16.21	0.00	865,636.20	57	80,576.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	4.66130	0.00466	6.18200	0.00618	4.661	18.22	0.01	0.00	0	6,877.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.85	Put	23.99840	0.02400	31.82880	0.03183	23.998	15.97	0.06	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	27.28440	0.02728	35.76250	0.03576	27.284	15.93	0.07	0.00	0	6,076.00

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	14.03	Put	37.66730		0.03767		47.98170	0.04798	37.667	15.84	0.09	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	69.97750		0.06998		84.74500	0.08475	69.978	15.65	0.15	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.04	Put	297.00490		0.29700		330.88360	0.33088	297.005	16.07	0.42	0.00	0	50,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.78	Call	178.05370		0.17805		169.02910	0.16903	178.054	17.50	0.29	0.00	0	6,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	74.21330		0.07421		72.01300	0.07201	74.213	19.38	0.14	0.00	0	6,877.00
€ / R	On 25/01/2016	Any day expiry			15.32650		15.32650		15.26620	15.26620		15.84	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	749.31060		0.74931		716.94700	0.71695	749.311	15.26	0.67	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	707.55980		0.70756		676.34510	0.67635	707.560	15.34	0.65	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			15.47210		15.47210		15.41070	15.41070		16.11	0.00	0.00	0	39,243.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	28.66200		0.02866		35.06690	0.03507	28.662	16.14	0.04	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	35.58850		0.03559		42.77140	0.04277	35.588	15.95	0.05	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	85.85440		0.08585		96.81360	0.09681	85.854	15.14	0.11	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	111.05080		0.11105		125.01700	0.12502	111.051	15.07	0.14	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	236.36260		0.23636		256.84410	0.25684	236.363	15.02	0.26	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	915.86950		0.91587		882.15120	0.88215	915.869	15.30	0.67	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	369.41450		0.36941		398.04460	0.39804	369.414	15.39	0.35	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	572.17690		0.57218		606.78360	0.60678	572.177	15.99	0.45	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	463.71970		0.46372		445.98710	0.44599	463.720	17.06	0.41	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	449.17260		0.44917		432.04100	0.43204	449.173	17.16	0.40	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	408.39760		0.40840		392.96000	0.39296	408.398	17.44	0.37	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	372.11670		0.37212		358.62930	0.35863	372.117	17.74	0.34	0.00	0	36,640.00
€ / R	On 13/06/2016	Foreign Exchange Future			15.75160		15.75160		15.69020	15.69020		16.51	0.00	0.00	0	250.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	184.87210		0.18487		200.73480	0.20073	184.872	14.67	0.17	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	759.59270		0.75959		735.74740	0.73575	759.593	16.88	0.49	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.07120		16.07120		16.00980	16.00980		16.96	0.00	0.00	0	0.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.39700		16.39700		16.33430	16.33430		17.57	0.00	0.00	0	1,000.00
10Y STND	On 17/12/2025	Interest Rate Swap			100.08989		100.08989		99.57051	99.57051			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			99.67785		99.67785		99.66418	99.66418			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.51690		99.51690		99.47669	99.47669			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.53222		98.53222		98.30653	98.30653			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			468.53800		468.53800		469.53300	469.53300			0.00	0.00	0	3.00
AL37	On 04/02/2016	Index Future			476.26900		476.26900		477.28600	477.28600			0.00	0.00	0	0.00
AL7T	On 05/11/2015	Index Future			551.79500		551.79500		554.06000	554.06000			0.00	0.00	0	1.00
AL7T	On 04/02/2016	Index Future			560.90000		560.90000		563.20800	563.20800			0.00	0.00	0	0.00
ALBI	On 05/11/2015	Index Future			503.32800		503.32800		505.86900	505.86900			0.00	0.00	0	459.00

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
ALBI	On 04/02/2016	Index Future			511.63300		511.63300		514.22200	514.22200			0.00	0.00	0	146.00
ALBI	On 05/05/2016	Index Future			520.64700		520.64700		523.27900	523.27900			0.00	0.00	0	0.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.69850		9.69850		9.66830	9.66830		11.01	0.00	0.00	0	9,515.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	34.61360		0.03461		37.86130	0.03786	34.614	11.28	0.16	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	214.91590		0.21492		191.93710	0.19194	214.916	11.07	0.60	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	37.96720		0.03797		32.35950	0.03236	37.967	12.93	0.16	0.00	0	201.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.81770		9.81770		9.78820	9.78820		12.02	0.00	0.00	0	4,922.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			9.93560		9.93560		9.90700	9.90700		13.37	0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			10.07230		10.07230		10.04460	10.04460		14.30	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			10.33290		10.33290		10.29110	10.29110		12.25	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			10.50260		10.50260		10.45960	10.45960		13.79	0.00	0.00	0	0.00
CHF / R	On 11/12/2015	Foreign Exchange Future			14.04670		14.04670		13.97600	13.97600		16.24	0.00	0.00	0	7,272.00
CHF / R	On 14/03/2016	Foreign Exchange Future			14.33800		14.33800		14.26480	14.26480		16.54	0.00	0.00	0	1,653.00
CNH / R	On 11/12/2015	Foreign Exchange Future			2.09350		2.09350		2.08710	2.08710		15.13	0.00	0.00	0	25,268.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.11350		2.11350		2.10740	2.10740		15.70	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future			2.03720		2.03720		2.02720	2.02720		18.39	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.07680		2.07680		2.06660	2.06660		18.24	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			9.79818		81.93412		9.72369	82.46719			0.00	0.00	0	6,561.00
ES33	On 04/02/2016	Bond Future			9.88760		83.28660		9.81056	83.82940			0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future			9.96476		80.96513		9.88533	81.51713			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

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
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	499.99600		499.99600		502.20600	502.20600			0.00	0.00	0	453.00
GOVI	On 04/02/2016	GOVI	508.24700		508.24700		510.49900	510.49900			0.00	0.00	0	26.00
GOVI	On 05/05/2016	GOVI	517.20100		517.20100		519.49000	519.49000			0.00	0.00	0	0.00
I2025	On 05/11/2015	Bond Future	123.88706		123.88706		123.86189	123.86189			0.00	0.00	0	612.00
I2025	On 04/02/2016	Bond Future	124.72193		124.72193		124.69791	124.69791			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	102.76631		102.76631		102.74476	102.74476			0.00	0.00	0	0.00
I2033	On 04/02/2016	Bond Future	104.47093		104.47093		104.45031	104.45031			0.00	0.00	0	0.00
I2033	On 05/05/2016	Bond Future	105.33359		105.33359		105.31204	105.31204			0.00	0.00	0	0.00
I2038	On 05/11/2015	Bond Future	127.71410		127.71410		127.68731	127.68731			0.00	0.00	0	8,054.00
I2038	On 04/02/2016	Bond Future	128.45982		128.45982		128.43432	128.43432			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	127.73666		127.73666		127.70968	127.70968			0.00	0.00	0	6,943.00
I2046	On 04/02/2016	Bond Future	129.85547		129.85547		129.82975	129.82975			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	137.00918		137.00918		135.99824	135.99824			0.00	0.00	0	5,431.00
I2050	On 04/02/2016	Bond Future	137.75333		137.75333		136.72711	136.72711			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	234.24000		234.24000		234.01900	234.01900			0.00	0.00	0	971.00
IGOV	On 04/02/2016	Index Future	238.12400		238.12400		237.90200	237.90200			0.00	0.00	0	82.00
IGOV	On 05/05/2016	Index Future	242.33900		242.33900		242.11100	242.11100			0.00	0.00	0	0.00
ILBI	On 05/11/2015	Index Future	635.22700		635.22700		634.66000	634.66000			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future	646.02900		646.02900		645.45300	645.45300			0.00	0.00	0	161.00
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	6.40000		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
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 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

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 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			0.12980		0.12980		0.12920	0.12920			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future			0.12940		0.12940		0.12880	0.12880			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future			0.12850		0.12850		0.12770	0.12770			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future			0.12760		0.12760		0.12790	0.12790			0.00	0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.06620		0.06620		0.06610	0.06610			0.00	0.00	0	28,268.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.06340		0.06340		0.06340	0.06340			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.06060		0.06060		0.06040	0.06040			0.00	0.00	0	0.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			8.99830		8.99830		9.05510	9.05510		10.81	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			9.09140		9.09140		9.14870	9.14870		12.54	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			9.18340		9.18340		9.24130	9.24130		13.68	0.00	0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.13480		1.13480		1.13250	1.13250			0.00	0.00	0	120.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.13690		1.13690		1.13450	1.13450			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.13910		1.13910		1.13690	1.13690			0.00	0.00	0	0.00
R186	On 05/11/2015	Bond Future			8.26261		120.12095		8.19779	120.63796		9.05	0.00	76,036,561.35	633	32,910.00
R186	On 05/11/2015	Bond Future	7.73	Call	24.37000		0.02437		50.78000	0.05078	24.370	8.87	0.03	0.00	0	169.00
R186	On 05/11/2015	Bond Future	7.75	Call	29.46000		0.02946		60.04000	0.06004	29.460	8.88	0.03	0.00	0	1,200.00
R186	On 05/11/2015	Bond Future	7.86	Call	77.16000		0.07716		140.36000	0.14036	77.160	8.92	0.08	0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.00	Call	216.65000		0.21665		347.75000	0.34775	216.650	8.97	0.18	0.00	0	200.00
R186	On 05/11/2015	Bond Future	8.22	Put	1,088.10000		1.08810		852.16000	0.85216	1,088.100	9.04	0.56	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	959.42000		0.95942		744.69000	0.74469	959.420	9.05	0.51	0.00	0	8,650.00
R186	On 05/11/2015	Bond Future	8.35	Call	1,297.79000		1.29779		1,665.86000	1.66586	1,297.790	9.10	0.62	0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.35	Put	605.69000		0.60569		456.75000	0.45675	605.690	9.10	0.38	0.00	0	9,430.00
R186	On 05/11/2015	Bond Future	8.45	Call	1,834.60000		1.83460		2,256.45000	2.25645	1,834.600	9.15	0.74	0.00	0	200.00
R186	On 05/11/2015	Bond Future	8.45	Put	357.43000		0.35743		262.27000	0.26227	357.430	9.15	0.26	0.00	0	6,308.00
R186	On 05/11/2015	Bond Future	8.50	Put	267.43000		0.26743		193.74000	0.19374	267.430	9.17	0.20	0.00	0	4,666.00
R186	On 05/11/2015	Bond Future	8.50	Call	2,134.40000		2.13440		2,577.72000	2.57772	2,134.400	9.17	0.80	0.00	0	650.00
R186	On 05/11/2015	Bond Future	8.55	Put	196.41000		0.19641		140.57000	0.14057	196.410	9.19	0.16	0.00	0	4,667.00
R186	On 05/11/2015	Bond Future	8.75	Put	47.44000		0.04744		32.63000	0.03263	47.440	9.28	0.05	0.00	0	10,200.00
R186	On 05/11/2015	Bond Future	8.85	Put	20.88000		0.02088		14.17000	0.01417	20.880	9.33	0.02	0.00	0	2,283.00
R186	On 05/11/2015	Bond Future	9.00	Put	5.30000		0.00530		3.56000	0.00356	5.300	9.40	0.01	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.32010		116.80633		8.25264	117.33325		9.10	0.00	0.00	0	6,227.00
R186	On 04/02/2016	Bond Future	8.75	Put	1,013.85000		1.01385		885.14000	0.88514	1,013.850	9.21	0.28	0.00	0	6,700.00
R186	On 05/05/2016	Bond Future			8.36342		118.86663		8.29345	119.40232		8.97	0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.40720		115.70307		8.33424	116.25028		9.10	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

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/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	295.99642		295.99642		295.93585	295.93585			0.00	0.00	0	927.00
R197	On 04/02/2016	Bond Future	294.55229		294.55229		294.49452	294.49452			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	242.50605		242.50605		242.45567	242.45567			0.00	0.00	0	53,917.00
R202	On 04/02/2016	Bond Future	243.15407		243.15407		243.10578	243.10578			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	8.06451	99.79099			7.99969	100.14071		7.21	0.00	0.00	0	14,015.00
R2023	On 04/02/2016	Bond Future	8.13252	101.43821			8.06437	101.79488		6.71	0.00	0.00	0	1,050.00
R2023	On 05/05/2016	Bond Future	8.17615	99.29872			8.10487	99.66116		6.98	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	7.03103	103.33057			6.97008	103.43600		1.80	0.00	0.00	0	15,930.00
R203	On 04/02/2016	Bond Future	7.09416	105.03623			7.02212	105.14459		1.14	0.00	0.00	0	0.00
R203	On 05/05/2016	Bond Future	7.08027	102.71917			6.99453	102.82896		1.41	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	8.68760	96.64288			8.62287	97.14717			0.00	0.00	0	9,973.00
R2030	On 04/02/2016	Bond Future	8.74746	94.23161			8.68048	94.74538			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	8.77245	96.41167			8.70269	96.99506			0.00	0.00	0	2,982.00
R2032	On 04/02/2016	Bond Future	8.83176	98.00311			8.75972	98.59721			0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future	8.88011	95.57457			8.80592	96.17865			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	8.94217	98.16063			8.86236	98.89357			0.00	0.00	0	49,825.00
R2037	On 04/02/2016	Bond Future	9.00031	95.52402			8.91803	96.27024			0.00	0.00	0	370.00
R2037	On 05/05/2016	Bond Future	9.04948	97.20973			8.96490	97.96859			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	7.40620	104.71499			7.34593	104.88173		3.13	0.00	0.00	0	24,731.00
R204	On 04/02/2016	Bond Future	7.47583	102.40736			7.40920	102.57799		2.56	0.00	0.00	0	0.00
R204	On 05/05/2016	Bond Future	7.50971	104.21353			7.43620	104.38669		2.75	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

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
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			9.00162		99.83911		8.91676	100.69095			0.00	0.00	0	17,516.00
R2044	On 04/02/2016	Bond Future			9.05716		97.10502		8.96979	97.97199			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future			9.10422		98.81862		9.01449	99.70046			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			8.98181		99.26346		8.90200	100.08844			0.00	0.00	0	48,520.00
R2048	On 04/02/2016	Bond Future			9.03854		100.90200		8.95634	101.74178			0.00	0.00	0	3,750.00
R2048	On 05/05/2016	Bond Future			9.08147		98.24622		8.99712	99.10038			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			7.67040		100.82973		7.61038	101.03941		4.41	0.00	1,310,786.49	13	40,838.00
R207	On 05/11/2015	Bond Future	7.43	Call	89.99000		0.08999		143.74000	0.14374	89.990	4.35	0.18	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	144.29000		0.14429		217.44000	0.21744	144.290	4.36	0.26	0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.74095		98.85271		7.67614	99.06701		3.80	0.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	241.35000		0.24135		294.29000	0.29429	241.350	3.67	0.22	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	458.68000		0.45868		541.12000	0.54112	458.680	3.71	0.35	0.00	0	19.00
R207	On 05/05/2016	Bond Future			7.78936		100.59653		7.71964	100.81416		3.97	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	830.19000		0.83019		924.95000	0.92495	830.190	3.89	0.41	0.00	0	43.00
R207	On 04/08/2016	Bond Future			7.83909		98.76195		7.76292	98.98515		3.80	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			7.83442		96.05204		7.77452	96.30428		5.68	0.00	0.00	0	39,545.00
R208	On 05/11/2015	Bond Future	8.48	Put	4.10000		0.00410		2.79000	0.00279	4.100	5.82	0.01	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			7.90054		97.63757		7.83687	97.89505		5.01	0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future			7.94566		95.95819		7.87823	96.21976		5.31	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			8.86123		76.25107		8.78643	76.82161		14.55	0.00	0.00	0	24,850.00
R209	On 05/11/2015	Bond Future	8.50	Call	127.35000		0.12735		226.93000	0.22693	127.350	14.30	0.12	0.00	0	900.00
R209	On 05/11/2015	Bond Future	9.00	Put	491.81000		0.49181		355.47000	0.35547	491.810	14.55	0.32	0.00	0	500.00
R209	On 05/11/2015	Bond Future	9.25	Put	118.62000		0.11862		80.14000	0.08014	118.620	14.72	0.10	0.00	0	900.00
R209	On 04/02/2016	Bond Future			8.91473		77.50969		8.83776	78.09057		14.37	0.00	0.00	0	400.00
R209	On 04/02/2016	Bond Future	9.52	Put	823.15000		0.82315		709.79000	0.70979	823.150	14.71	0.22	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			8.95851		75.72743		8.87951	76.31816		14.65	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

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/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	181.43307		181.43307		181.39581	181.39581			0.00	0.00	0	2,894.00
R210	On 04/02/2016	Bond Future	184.44283		184.44283		184.40718	184.40718			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	136.30457		136.30457		136.27034	136.27034			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future	136.87178		136.87178		136.83873	136.83873			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	142.35346		142.35346		142.07954	142.07954			0.00	142,353,460.00	1,000	1,928.00
R212	On 04/02/2016	Bond Future	142.85570		142.85570		142.57905	142.57905			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	8.74285		86.80156		8.67312	87.32518		12.44	0.00	0.00	0	21,426.00
R213	On 04/02/2016	Bond Future	8.80430		88.23438		8.73227	88.76761		12.19	0.00	0.00	0	700.00
R213	On 05/05/2016	Bond Future	8.84970		86.24220		8.77557	86.78445		12.46	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	8.91648		77.13758		8.83666	77.78057		15.26	0.00	0.00	0	16,945.00
R214	On 04/02/2016	Bond Future	8.97143		78.41093		8.88931	79.06536		15.11	0.00	40,224,807.09	513	5,133.00
R214	On 05/05/2016	Bond Future	9.01267		76.49897		8.92846	77.16463		15.39	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	23,710.43000	23,710.43000		23,649.47000	23,649.47000				0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future	9.60920	9.60920		9.62750	9.62750			12.08	0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future	9.75020	9.75020		9.76950	9.76950			13.19	0.00	0.00	0	720.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.55370	4.55370		4.53800	4.53800			10.87	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future	4.51270	4.51270		4.49500	4.49500			14.17	0.00	0.00	0	0.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.08110	1.08110		1.08160	1.08160				0.00	0.00	0	7,688.00
ZMW / R	On 14/03/2016	Foreign Exchange Future	1.05230	1.05230		1.05000	1.05000				0.00	0.00	0	1.00

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
Total for Derivatives :											1,320,247,094.23	83,513	4076515.00
Grand Total:											1,320,247,094.23	83,513	4076515.00