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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 16/10/2015

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 16/10/2015	Any day expiry	13.08060	13.08060		13.08400	13.08400		9.82	0.00	0.00	0	0.00
\$ / R	On 20/10/2015	Any day expiry	13.09870	13.09870		13.07950	13.07950		12.29	0.00	0.00	0	600.00
\$ / R	On 20/10/2015	Any day expiry	13.31	Call	15.76740	0.01577	21.47420	0.02147	15.767	14.73	0.15	0	3,000.00
\$ / R	On 22/10/2015	Any day expiry	13.10100	13.10100		13.08410	13.08410		13.98	0.00	0.00	0	0.00
\$ / R	On 22/10/2015	Any day expiry	13.46	Call	12.29100	0.01229	17.18430	0.01718	12.291	16.12	0.10	0	3,000.00
\$ / R	On 28/10/2015	Any day expiry	13.11500	13.11500		13.09790	13.09790		14.77	0.00	1,289,533.00	98	350.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	0.02730	0.00003	0.02950	0.00003	0.027	29.92	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	0.08330	0.00008	0.09870	0.00010	0.083	27.32	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.44	Call	45.08650	0.04509	50.51000	0.05051	45.086	16.33	0.21	0	8,000.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	28.57910	0.02858	33.37620	0.03338	28.579	16.89	0.14	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	0.10500	0.00011	0.09830	0.00010	0.105	42.10	0.00	0	300.00
\$ / R	On 30/10/2015	Any day expiry	13.11960	13.11960		13.10240	13.10240		15.11	0.00	0.00	0	0.00
\$ / R	On 30/10/2015	Any day expiry	13.87	Put	763.40190	0.76340	783.31120	0.78331	763.402	18.43	0.94	0	13,360.00
\$ / R	On 30/10/2015	Any day expiry	14.00	Call	8.40710	0.00841	10.32900	0.01033	8.407	19.07	0.04	0	13,360.00
\$ / R	On 05/11/2015	Any day expiry	13.13320	13.13320		13.11600	13.11600		15.11	0.00	0.00	0	0.00
\$ / R	On 05/11/2015	Any day expiry	12.72	Call	457.22550	0.45723	446.09910	0.44610	457.226	14.91	0.82	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	13.00	Call	257.74110	0.25774	251.99830	0.25200	257.741	15.04	0.62	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.70	Call	42.21990	0.04222	44.46750	0.04447	42.220	17.38	0.15	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.70	Put	609.01990	0.60902	628.46750	0.62847	609.020	17.38	0.85	0.00	0	300.00
\$ / R	On 10/11/2015	Any day expiry			13.14450	13.14450	13.12720	13.12720		14.98	0.00	0.00	0	0.00
\$ / R	On 10/11/2015	Any day expiry	13.00	Put	139.25730	0.13926	149.69070	0.14969	139.257	14.90	0.38	0.00	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	13.14	Put	203.24380	0.20324	216.36250	0.21636	203.244	14.98	0.49	0.00	0	8,000.00
\$ / R	On 10/11/2015	Any day expiry	13.81	Call	45.19390	0.04519	46.44800	0.04645	45.194	17.63	0.15	0.00	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	14.25	Call	17.84960	0.01785	18.98170	0.01898	17.850	19.73	0.06	0.00	0	20,000.00
\$ / R	On 17/11/2015	Any day expiry			13.16040	13.16040	13.14300	13.14300		14.90	0.00	0.00	0	0.00
\$ / R	On 17/11/2015	Any day expiry	13.15	Call	236.82730	0.23683	230.00440	0.23000	236.827	14.90	0.52	0.00	0	12,500.00
\$ / R	On 17/11/2015	Any day expiry	13.35	Call	162.15400	0.16215	157.96550	0.15797	162.154	15.67	0.39	0.00	0	5,000.00
\$ / R	On 17/11/2015	Any day expiry	13.40	Call	147.20010	0.14720	143.56730	0.14357	147.200	15.87	0.36	0.00	0	7,500.00
\$ / R	On 18/11/2015	Any day expiry			13.16270	13.16270	13.14530	13.14530		14.94	0.00	0.00	0	150.00
\$ / R	On 18/11/2015	Any day expiry	13.17	Call	233.56190	0.23356	228.02500	0.22802	233.562	15.02	0.50	0.00	0	6,000.00
\$ / R	On 18/11/2015	Any day expiry	13.35	Call	167.18070	0.16718	163.80230	0.16380	167.181	15.71	0.39	0.00	0	6,000.00
\$ / R	On 20/11/2015	Any day expiry			13.16720	13.16720	13.14990	13.14990		15.14	0.00	0.00	0	0.00
\$ / R	On 20/11/2015	Any day expiry	13.14	Put	232.47020	0.23247	243.55050	0.24355	232.470	15.13	0.47	0.00	0	8,000.00
\$ / R	On 20/11/2015	Any day expiry	13.75	Put	668.64990	0.66865	685.19230	0.68519	668.650	17.34	0.78	0.00	0	1,000.00
\$ / R	On 24/11/2015	Any day expiry			13.17650	13.17650	13.15910	13.15910		15.34	0.00	0.00	0	0.00
\$ / R	On 24/11/2015	Any day expiry	13.68	Call	112.31850	0.11232	110.59350	0.11059	112.319	17.08	0.26	0.00	0	9,000.00
\$ / R	On 24/11/2015	Any day expiry	13.99	Call	67.42810	0.06743	67.19340	0.06719	67.428	18.30	0.17	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry			13.17880	13.17880	13.16140	13.16140		15.43	0.00	672,118.80	51	301.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	0.40730	0.00041	0.43940	0.00044	0.407	20.58	0.00	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	0.96150	0.00096	1.01650	0.00102	0.962	19.07	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	12.63	Put	66.89690	0.06690	71.27740	0.07128	66.897	14.77	0.19	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	12.85	Put	126.40130	0.12640	132.76330	0.13276	126.401	15.02	0.30	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	12.93	Put	154.85200	0.15485	161.96210	0.16196	154.852	15.12	0.34	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Call	344.63550	0.34464	335.27840	0.33528	344.636	15.23	0.60	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Put	195.83550	0.19584	203.87840	0.20388	195.835	15.23	0.40	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.24	Call	242.11590	0.24212	236.93010	0.23693	242.116	15.57	0.47	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Call	238.22630	0.23823	233.14150	0.23314	238.226	15.61	0.47	0.00	0	11,500.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Put	309.42630	0.30943	321.74150	0.32174	309.426	15.61	0.53	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Call	209.09260	0.20909	204.77700	0.20478	209.093	15.89	0.42	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Put	360.29260	0.36029	373.37700	0.37338	360.293	15.89	0.58	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.43	Call	177.31680	0.17732	173.84850	0.17385	177.317	16.25	0.37	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.65	Call	122.91080	0.12291	120.88520	0.12089	122.911	17.04	0.28	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.73	Call	107.53940	0.10754	105.91030	0.10591	107.539	17.33	0.25	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	88.06320	0.08806	87.33210	0.08733	88.063	17.75	0.21	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	3.17270	0.00317	2.95890	0.00296	3.173	33.65	0.01	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			13.20890	13.20890	13.19140	13.19140		15.71	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			13.21580	13.21580	13.19830	13.19830		15.84	0.00	141,580,865.40	10,713	727,811.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	2,267.45080	2.26745	2,249.99120	2.24999	2,267.451	19.00	0.99	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	1.65080	0.00165	1.69120	0.00169	1.651	19.00	0.01	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	2,217.65010	2.21765	2,200.19910	2.20020	2,217.650	18.83	0.99	0.00	0	1,177.00

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	11.20	Call	2,018.71670	2.01872	2,001.31670	2.00132	2,018.717	18.15	0.99	0.00	0	39,222.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	11.40	Call	1,820.39310	1.82039	1,803.08200	1.80308	1,820.393	17.47	0.99	0.00	0	1,197.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	11.60	Put	7.22420	0.00722	7.56370	0.00756	7.224	16.79	0.02	0.00	0	800.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	11.61	Put	7.38940	0.00739	7.73860	0.00774	7.389	16.75	0.02	0.00	0	580.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	11.75	Put	10.13590	0.01014	10.64990	0.01065	10.136	16.27	0.03	0.00	0	20,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	11.80	Put	11.34440	0.01134	11.93240	0.01193	11.344	16.10	0.03	0.00	0	1,100.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	11.90	Put	14.20740	0.01421	14.97110	0.01497	14.207	15.76	0.04	0.00	0	8,210.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.00	Put	19.03850	0.01904	20.00300	0.02000	19.038	15.65	0.05	0.00	0	121,600.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.15	Call	1,094.75420	1.09475	1,078.59950	1.07860	1,094.754	15.47	0.92	0.00	0	1,650.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.18	Put	31.39780	0.03140	32.83190	0.03283	31.398	15.44	0.08	0.00	0	150.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.20	Call	1,048.92250	1.04892	1,032.91850	1.03292	1,048.923	15.42	0.91	0.00	0	1,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.50	Call	786.10100	0.78610	771.28570	0.77129	786.101	15.07	0.83	0.00	0	500.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.56	Put	81.13710	0.08114	84.14980	0.08415	81.137	15.02	0.19	0.00	0	2,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.57	Call	729.15280	0.72915	714.74700	0.71475	729.153	15.04	0.81	0.00	0	10,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.58	Call	721.41130	0.72141	707.08810	0.70709	721.411	15.05	0.81	0.00	0	150.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.60	Call	706.05970	0.70606	691.90370	0.69190	706.060	15.07	0.80	0.00	0	30,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.70	Put	116.18170	0.11618	120.42580	0.12043	116.182	15.20	0.24	0.00	0	5,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.76	Put	133.96860	0.13397	138.79690	0.13880	133.969	15.28	0.27	0.00	0	402.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.77	Put	137.10070	0.13710	142.02980	0.14203	137.101	15.29	0.27	0.00	0	12,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.80	Call	562.58900	0.56259	550.32490	0.55032	562.589	15.33	0.71	0.00	0	17,883.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.80	Put	146.78900	0.14679	152.02490	0.15202	146.789	15.33	0.29	0.00	0	50,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.85	Put	163.92200	0.16392	169.67930	0.16968	163.922	15.39	0.31	0.00	0	8,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.90	Call	498.10120	0.49810	486.89380	0.48689	498.101	15.46	0.67	0.00	0	10,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.90	Put	182.30120	0.18230	188.59380	0.18859	182.301	15.46	0.33	0.00	0	100.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.00	Call	438.64320	0.43864	428.54010	0.42854	438.643	15.59	0.62	0.00	0	1,197.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.00	Put	222.84320	0.22284	230.24010	0.23024	222.843	15.59	0.38	0.00	0	54,500.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.05	Put	245.01760	0.24502	252.97300	0.25297	245.018	15.65	0.41	0.00	0	20,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.10	Call	384.25780	0.38426	375.27300	0.37527	384.258	15.71	0.57	0.00	0	13,241.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.20	Call	334.89530	0.33490	327.02500	0.32703	334.895	15.84	0.52	0.00	0	677.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.20	Put	319.09530	0.31910	328.72500	0.32873	319.095	15.84	0.48	0.00	0	60.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.25	Call	313.99530	0.31400	306.66210	0.30666	313.995	16.00	0.50	0.00	0	201.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.28	Call	302.02920	0.30203	295.01430	0.29501	302.029	16.10	0.48	0.00	0	150.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.31	Call	290.48550	0.29049	283.78090	0.28378	290.485	16.19	0.47	0.00	0	5,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.32	Call	286.72790	0.28673	280.12810	0.28013	286.728	16.22	0.46	0.00	0	300.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.36	Put	416.35000	0.41635	427.65170	0.42765	416.350	16.35	0.55	0.00	0	1,260.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.38	Call	265.12450	0.26512	259.12150	0.25912	265.125	16.41	0.44	0.00	0	12,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.40	Call	258.27070	0.25827	252.46190	0.25246	258.271	16.47	0.43	0.00	0	1,300.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.44	Call	245.06520	0.24507	239.63330	0.23963	245.065	16.60	0.41	0.00	0	39,222.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.50	Call	226.46750	0.22647	221.57530	0.22158	226.468	16.79	0.39	0.00	0	14,950.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.50	Put	510.66750	0.51067	523.27530	0.52328	510.668	16.79	0.61	0.00	0	200.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.52	Call	220.57740	0.22058	215.85770	0.21586	220.577	16.85	0.38	0.00	0	5,200.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.59	Call	201.11950	0.20112	196.98140	0.19698	201.120	17.07	0.35	0.00	0	12,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.60	Call	198.48290	0.19848	194.42470	0.19442	198.483	17.11	0.35	0.00	0	1,300.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.60	Put	582.68290	0.58268	596.12470	0.59612	582.683	17.11	0.65	0.00	0	10,000.00	

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\$ / R	On 11/12/2015	Foreign Exchange Future	13.62	Put	597.51030	0.59751	611.10740	0.61111	597.510	17.17	0.66	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.63	Put	604.97370	0.60497	618.65000	0.61865	604.974	17.20	0.66	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.64	Put	612.47220	0.61247	626.22300	0.62622	612.472	17.23	0.67	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.65	Put	620.00160	0.62000	633.82800	0.63383	620.002	17.26	0.67	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	183.36540	0.18337	179.76650	0.17977	183.365	17.29	0.32	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.68	Put	642.78700	0.64279	656.83310	0.65683	642.787	17.36	0.68	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Call	169.40400	0.16940	166.23140	0.16623	169.404	17.48	0.30	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Put	673.60400	0.67360	687.93140	0.68793	673.604	17.48	0.70	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.80	Put	736.65260	0.73665	751.50410	0.75150	736.653	17.74	0.72	0.00	0	11,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.83	Call	146.55450	0.14655	144.08780	0.14409	146.555	17.83	0.27	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Call	132.46840	0.13247	130.43550	0.13044	132.468	18.11	0.25	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Put	826.66840	0.82667	842.13550	0.84214	826.668	18.11	0.75	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	118.54210	0.11854	116.93710	0.11694	118.542	18.45	0.22	0.00	0	51,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.01	Put	911.29760	0.91130	927.23780	0.92724	911.298	18.48	0.78	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.05	Call	111.51890	0.11152	110.12920	0.11013	111.519	18.63	0.21	0.00	0	1,700.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.12	Put	1,006.66540	1.00667	1,023.04780	1.02305	1,006.665	18.89	0.80	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.20	Call	93.12960	0.09313	92.28940	0.09229	93.130	19.18	0.18	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.24	Call	88.83250	0.08883	88.11800	0.08812	88.833	19.33	0.17	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.28	Call	84.76400	0.08476	84.16710	0.08417	84.764	19.48	0.16	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	76.38010	0.07638	76.02030	0.07602	76.380	19.81	0.15	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	65.93770	0.06594	65.86090	0.06586	65.938	20.28	0.13	0.00	0	55,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Put	1,350.13770	1.35014	1,367.56090	1.36756	1,350.138	20.28	0.87	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.70	Call	52.89240	0.05289	53.06960	0.05307	52.892	21.01	0.11	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.75	Call	50.13420	0.05013	50.36130	0.05036	50.134	21.19	0.10	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	45.59940	0.04560	45.90310	0.04590	45.599	21.51	0.09	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	39.91020	0.03991	40.30060	0.04030	39.910	21.98	0.08	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	38.72570	0.03873	39.13270	0.03913	38.726	22.09	0.08	0.00	0	111,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.30	Call	29.02000	0.02902	29.54010	0.02954	29.020	23.17	0.06	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.42	Call	26.02610	0.02603	26.56980	0.02657	26.026	23.60	0.05	0.00	0	11,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.57	Call	22.83130	0.02283	23.39460	0.02339	22.831	24.14	0.05	0.00	0	39,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	18.88300	0.01888	19.45760	0.01946	18.883	24.97	0.04	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			13.23890	13.23890	13.22140	13.22140		15.88	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	1.74850	0.00175	1.76680	0.00177	1.748	18.92	0.01	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	3.77700	0.00378	3.84600	0.00385	3.777	17.86	0.01	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	123.54380	0.12354	122.60320	0.12260	123.544	18.77	0.21	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	11.15860	0.01116	11.14020	0.01114	11.159	32.45	0.02	0.00	0	300.00
\$ / R	On 13/01/2016	Any day expiry			13.29660	13.29660	13.27900	13.27900		15.72	0.00	0.00	0	1,650.00
\$ / R	On 27/01/2016	Any day expiry			13.33040	13.33040	13.31260	13.31260		15.87	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	30.92610	0.03093	31.21720	0.03122	30.926	15.43	0.06	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	626.82860	0.62683	617.35550	0.61736	626.829	15.16	0.65	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	551.09110	0.55109	542.67560	0.54268	551.091	15.42	0.60	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	13.50	Put	552.98930	0.55299	566.62920	0.56663	552.989	16.30	0.54	0.00	0	150.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	166.98390	0.16698	167.33080	0.16733	166.984	19.20	0.22	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	15.32	Call	91.76520	0.09177	93.08200	0.09308	91.765	21.75	0.13	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 12/02/2016	Any day expiry			13.36760	13.36760						
\$ / R	11.60	Put	On 12/02/2016	Any day expiry	27.80810	0.02781	13.34980	13.34980	28.40650	15.79	0.05	0.00	0	1,000.00
\$ / R	15.40	Call	On 12/02/2016	Any day expiry	113.29730	0.11330	114.55510	0.11456	113.297	21.78	0.14	0.00	0	1,000.00
\$ / R			On 19/02/2016	Any day expiry	13.38390	13.38390	13.36600	13.36600		16.14	0.00	0.00	0	0.00
\$ / R	13.93	Call	On 19/02/2016	Any day expiry	330.75920	0.33076	328.87470	0.32887	330.759	17.57	0.37	0.00	0	3,600.00
\$ / R			On 25/02/2016	Any day expiry	13.39780	13.39780	13.37990	13.37990		16.15	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 25/02/2016	Any day expiry	45.40670	0.04541	46.26110	0.04626	45.407	15.40	0.08	0.00	0	250.00
\$ / R	13.50	Put	On 25/02/2016	Any day expiry	582.07560	0.58208	595.46340	0.59546	582.076	16.41	0.51	0.00	0	150.00
\$ / R	14.84	Call	On 25/02/2016	Any day expiry	188.29860	0.18830	189.04580	0.18905	188.299	20.09	0.22	0.00	0	250.00
\$ / R	15.64	Call	On 25/02/2016	Any day expiry	118.67170	0.11867	119.99110	0.11999	118.672	22.26	0.14	0.00	0	150.00
\$ / R			On 11/03/2016	Any day expiry	13.43270	13.43270	13.41470	13.41470		16.32	0.00	0.00	0	272.00
\$ / R			On 14/03/2016	Foreign Exchange Future	13.43970	13.43970	13.42170	13.42170		16.30	0.00	15,791,647.50	1,175	83,361.00
\$ / R	11.05	Put	On 14/03/2016	Foreign Exchange Future	17.81410	0.01781	17.93640	0.01794	17.814	16.79	0.03	0.00	0	1,500.00
\$ / R	11.55	Put	On 14/03/2016	Foreign Exchange Future	37.77280	0.03777	38.00770	0.03801	37.773	15.85	0.06	0.00	0	42,370.00
\$ / R	11.60	Put	On 14/03/2016	Foreign Exchange Future	40.62330	0.04062	40.87610	0.04088	40.623	15.75	0.07	0.00	0	30,000.00
\$ / R	11.80	Put	On 14/03/2016	Foreign Exchange Future	54.10800	0.05411	54.44870	0.05445	54.108	15.38	0.09	0.00	0	1,000.00
\$ / R	11.83	Put	On 14/03/2016	Foreign Exchange Future	56.45120	0.05645	56.80790	0.05681	56.451	15.32	0.09	0.00	0	1,204.00
\$ / R	11.91	Put	On 14/03/2016	Foreign Exchange Future	63.15640	0.06316	63.55920	0.06356	63.156	15.17	0.10	0.00	0	788.00
\$ / R	11.95	Put	On 14/03/2016	Foreign Exchange Future	66.77230	0.06677	67.20220	0.06720	66.772	15.09	0.10	0.00	0	1,000.00
\$ / R	12.00	Put	On 14/03/2016	Foreign Exchange Future	71.55570	0.07156	72.02160	0.07202	71.556	15.00	0.11	0.00	0	30,000.00
\$ / R	12.11	Put	On 14/03/2016	Foreign Exchange Future	83.54820	0.08355	85.83040	0.08583	83.548	14.81	0.13	0.00	0	786.00
\$ / R	12.26	Put	On 14/03/2016	Foreign Exchange Future	108.13840	0.10814	110.87630	0.11088	108.138	14.82	0.16	0.00	0	10,000.00
\$ / R	12.55	Call	On 14/03/2016	Foreign Exchange Future	1,060.29350	1.06029	1,046.04540	1.04605	1,060.294	14.84	0.78	0.00	0	12,000.00
\$ / R	12.74	Put	On 14/03/2016	Foreign Exchange Future	223.54110	0.22354	228.04360	0.22804	223.541	14.86	0.27	0.00	0	10,000.00
\$ / R	12.80	Call	On 14/03/2016	Foreign Exchange Future	882.10220	0.88210	872.10980	0.87211	882.102	14.86	0.71	0.00	0	31,070.00
\$ / R	12.95	Put	On 14/03/2016	Foreign Exchange Future	304.34320	0.30434	313.49360	0.31349	304.343	15.19	0.33	0.00	0	38,000.00
\$ / R	13.10	Put	On 14/03/2016	Foreign Exchange Future	374.13220	0.37413	384.35990	0.38436	374.132	15.53	0.38	0.00	0	35,000.00
\$ / R	13.20	Call	On 14/03/2016	Foreign Exchange Future	664.55690	0.66456	657.47590	0.65748	664.557	15.75	0.59	0.00	0	1,000.00
\$ / R	13.26	Put	On 14/03/2016	Foreign Exchange Future	456.84970	0.45685	468.16920	0.46817	456.850	15.88	0.43	0.00	0	10,000.00
\$ / R	13.50	Call	On 14/03/2016	Foreign Exchange Future	536.24930	0.53625	531.75730	0.53176	536.249	16.43	0.50	0.00	0	1,000.00
\$ / R	13.55	Call	On 14/03/2016	Foreign Exchange Future	517.99300	0.51799	513.79870	0.51380	517.993	16.57	0.49	0.00	0	12,000.00
\$ / R	13.63	Put	On 14/03/2016	Foreign Exchange Future	680.49620	0.68050	694.74600	0.69475	680.496	16.78	0.53	0.00	0	250.00
\$ / R	13.76	Call	On 14/03/2016	Foreign Exchange Future	448.51210	0.44851	445.43510	0.44544	448.512	17.12	0.44	0.00	0	10,000.00
\$ / R	13.94	Call	On 14/03/2016	Foreign Exchange Future	397.32030	0.39732	395.07060	0.39507	397.320	17.59	0.39	0.00	0	788.00
\$ / R	14.00	Call	On 14/03/2016	Foreign Exchange Future	381.79890	0.38180	379.79710	0.37980	381.799	17.75	0.38	0.00	0	750.00
\$ / R	14.21	Call	On 14/03/2016	Foreign Exchange Future	333.12530	0.33313	332.03610	0.33204	333.125	18.30	0.34	0.00	0	10,000.00
\$ / R	14.31	Call	On 14/03/2016	Foreign Exchange Future	312.73030	0.31273	311.98330	0.31198	312.730	18.57	0.32	0.00	0	43,156.00
\$ / R	14.50	Call	On 14/03/2016	Foreign Exchange Future	278.15660	0.27816	277.97150	0.27797	278.157	19.08	0.29	0.00	0	2,000.00
\$ / R	14.59	Call	On 14/03/2016	Foreign Exchange Future	263.49620	0.26350	263.54590	0.26355	263.496	19.32	0.27	0.00	0	1,204.00
\$ / R	14.70	Call	On 14/03/2016	Foreign Exchange Future	246.92830	0.24693	247.23430	0.24723	246.928	19.62	0.26	0.00	0	2,000.00
\$ / R	14.75	Call	On 14/03/2016	Foreign Exchange Future	239.85680	0.23986	240.26740	0.24027	239.857	19.75	0.25	0.00	0	31,070.00
\$ / R	15.03	Call	On 14/03/2016	Foreign Exchange Future	204.31920	0.20432	204.94450	0.20494	204.319	20.48	0.22	0.00	0	250.00
\$ / R	15.27	Call	On 14/03/2016	Foreign Exchange Future	179.22930	0.17923	180.07190	0.18007	179.229	21.10	0.19	0.00	0	38,000.00
\$ / R	15.75	Call	On 14/03/2016	Foreign Exchange Future	140.63100	0.14063	141.74570	0.14175	140.631	22.34	0.15	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	16.50	Call	113.03010	0.11303	116.22800	0.11623	113.030	25.00	0.12	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	111.05270	0.11105	114.35130	0.11435	111.053	26.15	0.11	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	17.39000	0.01739	16.60410	0.01660	17.390	29.62	0.02	0.00	0	1,500.00
\$ / R	On 16/03/2016	Any day expiry			13.44440	13.44440	13.42630	13.42630		16.32	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	503.37920	0.50338	515.51420	0.51551	503.379	16.08	0.45	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	262.28090	0.26228	262.49460	0.26249	262.281	19.43	0.27	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			13.46070	13.46070	13.44260	13.44260		16.30	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	712.43580	0.71244	726.98040	0.72698	712.436	16.86	0.53	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	229.77480	0.22977	230.43110	0.23043	229.775	20.25	0.23	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			13.47460	13.47460	13.45650	13.45650		16.28	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	60.63080	0.06063	61.34460	0.06134	60.631	15.33	0.09	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	606.19960	0.60620	619.71250	0.61971	606.200	16.41	0.48	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	209.61460	0.20961	210.51440	0.21051	209.615	20.92	0.21	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	150.20550	0.15021	151.47980	0.15148	150.205	22.68	0.15	0.00	0	150.00
\$ / R	On 18/04/2016	Any day expiry			13.52110	13.52110	13.50290	13.50290		16.41	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	934.06280	0.93406	950.19880	0.95020	934.063	17.59	0.58	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	230.69280	0.23069	231.40100	0.23140	230.693	21.21	0.21	0.00	0	17,896.00
\$ / R	On 26/04/2016	Any day expiry			13.54020	13.54020	13.52190	13.52190		16.55	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	73.60220	0.07360	73.81830	0.07382	73.602	15.33	0.10	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	624.19850	0.62420	637.51880	0.63752	624.198	16.43	0.47	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	221.79630	0.22180	222.40060	0.22240	221.796	21.72	0.20	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	174.47770	0.17448	177.81420	0.17781	174.478	23.27	0.16	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry			13.61470	13.61470	13.59580	13.59580		16.71	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	86.43060	0.08643	86.82850	0.08683	86.431	15.31	0.11	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	641.54580	0.64155	653.13430	0.65313	641.546	16.47	0.45	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	234.89870	0.23490	234.85230	0.23485	234.899	22.55	0.19	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	213.92400	0.21392	214.11980	0.21412	213.924	24.56	0.17	0.00	0	150.00
\$ / R	On 06/06/2016	Any day expiry			13.63870	13.63870	13.61970	13.61970		16.80	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	140.46580	0.14047	140.21730	0.14022	140.466	14.73	0.16	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	323.03750	0.32304	321.95580	0.32196	323.038	20.97	0.26	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			13.64590	13.64590	13.62680	13.62680		16.81	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.65560	13.65560	13.63630	13.63630		16.81	0.00	2,048,340.00	150	31,226.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	137.43380	0.13743	138.56590	0.13857	137.434	14.78	0.15	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	342.40300	0.34240	348.72410	0.34872	342.403	15.07	0.30	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	380.56960	0.38057	387.62910	0.38763	380.570	15.22	0.32	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	479.48950	0.47949	488.00010	0.48800	479.489	15.71	0.37	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	648.06950	0.64807	658.71720	0.65872	648.069	16.44	0.44	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	666.16200	0.66616	677.02240	0.67702	666.162	16.52	0.45	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	416.25690	0.41626	413.67600	0.41368	416.257	19.80	0.32	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	255.09280	0.25509	254.42530	0.25443	255.093	22.63	0.20	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	238.58630	0.23859	238.13450	0.23813	238.586	23.51	0.18	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.81	Call	233.76570	0.23377	233.44160	0.23344	233.766	24.62	0.17	0.00	0	2,310.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	232.15520	0.23216	231.88330	0.23188	232.155	25.10	0.17	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	230.69060	0.23069	230.46930	0.23047	230.691	25.61	0.17	0.00	0	545.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	186.66090	0.18666	186.79800	0.18680	186.661	28.35	0.13	0.00	0	6,600.00
\$ / R	On 28/06/2016	Any day expiry			13.69160	13.69160	13.67210	13.67210		16.91	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	98.08530	0.09809	97.55400	0.09755	98.085	15.26	0.11	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	653.28860	0.65329	664.42190	0.66442	653.289	16.42	0.43	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	258.47360	0.25847	260.74580	0.26075	258.474	23.65	0.19	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	251.85640	0.25186	254.46610	0.25447	251.856	25.28	0.18	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry			13.76200	13.76200	13.74210	13.74210		17.05	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	108.00310	0.10800	107.95050	0.10795	108.003	15.24	0.11	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	664.16800	0.66417	673.19430	0.67319	664.168	16.42	0.42	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	295.99660	0.29600	294.53470	0.29453	295.997	25.29	0.19	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	292.85650	0.29286	291.59480	0.29159	292.857	26.49	0.18	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			13.79950	13.79950	13.77940	13.77940		17.18	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	296.46960	0.29647	299.48230	0.29948	296.470	14.96	0.25	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	450.63960	0.45064	445.68340	0.44568	450.640	20.88	0.30	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			13.83700	13.83700	13.81680	13.81680		17.31	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	117.60350	0.11760	117.13280	0.11713	117.604	15.23	0.12	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	673.41640	0.67342	681.43020	0.68143	673.416	16.42	0.41	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	336.64840	0.33665	336.55410	0.33655	336.648	26.99	0.20	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	335.88020	0.33588	335.97400	0.33597	335.880	27.83	0.19	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			13.86450	13.86450	13.84420	13.84420		17.32	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	13.50	Put	676.50430	0.67650	682.79530	0.68280	676.504	16.42	0.40	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	356.01410	0.35601	351.34420	0.35134	356.014	27.06	0.20	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.80	Call	355.76160	0.35576	351.12750	0.35113	355.762	27.28	0.20	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry			13.86950	13.86950	13.84920	13.84920		17.32	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	851.10080	0.85110	858.12840	0.85813	851.101	17.14	0.45	0.00	0	50,000.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	363.19270	0.36319	357.97600	0.35798	363.193	25.46	0.21	0.00	0	50,000.00
\$ / R	On 15/09/2016	Any day expiry			13.88700	13.88700	13.86660	13.86660		17.43	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.89700	13.89700	13.87660	13.87660		17.43	0.00	0.00	0	6,324.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	372.36280	0.37236	366.24510	0.36625	372.363	26.65	0.21	0.00	0	10,000.00
\$ / R	On 28/09/2016	Any day expiry			13.91950	13.91950	13.89900	13.89900		17.44	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	127.11940	0.12712	127.05150	0.12705	127.119	15.21	0.12	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	681.74310	0.68174	686.86000	0.68686	681.743	16.41	0.39	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	360.70360	0.36070	354.42320	0.35442	360.704	27.82	0.19	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	340.65590	0.34066	334.61860	0.33462	340.656	27.82	0.19	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			13.99280	13.99280	13.97280	13.97280		17.68	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	134.47350	0.13447	134.44190	0.13444	134.474	15.20	0.12	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	686.49270	0.68649	691.62320	0.69162	686.493	16.40	0.38	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	353.71410	0.35371	343.09690	0.34310	353.714	27.90	0.19	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	344.29440	0.34429	333.85120	0.33385	344.294	27.90	0.18	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			14.09390	14.09390	14.07420	14.07420		17.97	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	141.67820	0.14168	141.75560	0.14176	141.678	15.22	0.12	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	691.78390	0.69178	695.77110	0.69577	691.784	16.49	0.37	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	340.54100	0.34054	323.85760	0.32386	340.541	27.79	0.17	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			14.14290	14.14290	14.12340	14.12340		18.10	0.00	0.00	0	251.00

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			14.15820		14.15820		14.13880	14.13880		18.12	0.00	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	146.31540		0.14632		146.06030	0.14606	146.315	15.25	0.12	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	697.42750		0.69743		699.45140	0.69945	697.428	16.59	0.36	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	309.80180		0.30980		301.50980	0.30151	309.802	26.97	0.16	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	303.87590		0.30388		295.68640	0.29569	303.876	26.97	0.16	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.41550		14.41550		14.39700	14.39700		18.66	0.00	0.00	0	0.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			13.21580		13.21580		13.19830	13.19830		15.84	0.00	594,711.00	45	667.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			13.43970		13.43970		13.42170	13.42170		16.30	0.00	94,077.90	7	175.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			13.65560		13.65560		13.63630	13.63630		16.81	0.00	0.00	0	119.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			13.89700		13.89700		13.87660	13.87660		17.43	0.00	0.00	0	0.00
£ / R	On 11/12/2015	Foreign Exchange Future			20.40060		20.40060		20.39590	20.39590		14.92	0.00	11,220,330.00	550	32,838.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	10.12320		0.01012		9.90980	0.00991	10.123	16.75	0.02	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	1,120.04200		1.12004		1,116.15940	1.11616	1,120.042	14.64	0.82	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.00	Call	694.62670		0.69463		692.47640	0.69248	694.627	14.81	0.64	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.12	Put	342.68140		0.34268		345.64030	0.34564	342.681	14.84	0.39	0.00	0	12,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.23	Put	391.55090		0.39155		394.88100	0.39488	391.551	14.87	0.43	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	510.13160		0.51013		509.10460	0.50910	510.132	14.90	0.54	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.75	Put	692.02160		0.69202		696.60950	0.69661	692.022	15.49	0.60	0.00	0	6,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	336.12760		0.33613		336.04820	0.33605	336.128	15.52	0.40	0.00	0	18,900.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.81	Put	732.87300		0.73287		737.55990	0.73756	732.873	15.59	0.62	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.20	Put	1,020.60820		1.02061		1,025.77460	1.02577	1,020.608	16.23	0.72	0.00	0	3,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.35	Call	190.75210		0.19075		191.34020	0.19134	190.752	16.47	0.25	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	164.23800		0.16424		164.86860	0.16487	164.238	16.71	0.22	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.82	Call	119.08880		0.11909		119.70170	0.11970	119.089	17.22	0.17	0.00	0	10,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	23.20	Call	28.17630		0.02818		28.55430	0.02855	28.176	19.07	0.05	0.00	0	10,000.00
£ / R	On 14/03/2016	Foreign Exchange Future			20.73870		20.73870		20.73330	20.73330		15.14	0.00	0.00	0	4,291.00
£ / R	On 13/06/2016	Foreign Exchange Future			21.06480		21.06480		21.05800	21.05800		15.68	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry			21.39110		21.39110		21.38190	21.38190		16.14	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	1,184.89290		1.18489		1,189.91680	1.18992	1,184.893	15.89	0.45	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	461.56930		0.46157		461.17920	0.46118	461.569	21.62	0.21	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			21.43310		21.43310		21.42360	21.42360		16.18	0.00	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.11094		0.11094		0.11138	0.11138		14.66	0.00	0.00	0	8,134.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.11303		0.11303		0.11349	0.11349		15.24	0.00	0.00	0	173.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.11510		0.11510		0.11555	0.11555		15.56	0.00	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry			14.91160		14.91160		14.90390	14.90390		15.53	0.00	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	149.41570		0.14942		152.43300	0.15243	149.416	15.59	0.50	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	157.81570		0.15782		168.53300	0.16853	157.816	15.59	0.50	0.00	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			15.04150		15.04150		15.03310	15.03310		15.90	0.00	41,183,627.00	2,738	80,617.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	7.18280		0.00718		7.51720	0.00752	7.183	17.68	0.02	0.00	0	6,877.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.85	Put	38.31480		0.03831		39.87290	0.03987	38.315	15.85	0.09	0.00	0	12,000.00



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 11/12/2015	Foreign Exchange Future	13.90	Put	42.90390		0.04290		44.60510	0.04461	42.904	15.80	0.10	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.03	Put	57.06560		0.05707		59.18150	0.05918	57.066	15.66	0.12	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	99.08390		0.09908		102.24540	0.10225	99.084	15.38	0.19	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.04	Put	372.78940		0.37279		379.63730	0.37964	372.789	15.90	0.49	0.00	0	50,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.78	Call	151.11960		0.15112		151.41520	0.15142	151.120	17.50	0.25	0.00	0	6,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	65.56080		0.06556		66.11570	0.06612	65.561	19.47	0.12	0.00	0	6,877.00
€ / R	On 25/01/2016	Any day expiry			15.18020		15.18020		15.17140	15.17140		15.63	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	663.25700		0.66326		661.71600	0.66172	663.257	15.24	0.62	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	624.97040		0.62497		623.48660	0.62349	624.970	15.32	0.60	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			15.32390		15.32390		15.31470	15.31470		15.76	0.00	1,379,151.00	90	38,691.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	34.01540		0.03402		35.63640	0.03564	34.015	15.76	0.05	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	42.01050		0.04201		43.75230	0.04375	42.011	15.57	0.06	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	101.72470		0.10172		103.95360	0.10395	101.725	14.82	0.13	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	131.73880		0.13174		134.35950	0.13436	131.739	14.78	0.16	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	274.56790		0.27457		278.64660	0.27865	274.568	14.75	0.29	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	822.68830		0.82269		818.85980	0.81886	822.688	15.18	0.63	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	426.82090		0.42682		432.44900	0.43245	426.821	15.27	0.38	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	646.78620		0.64679		654.08860	0.65409	646.786	15.89	0.49	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	412.01470		0.41201		412.06700	0.41207	412.015	17.01	0.38	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	399.00140		0.39900		399.18940	0.39919	399.001	17.10	0.37	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	363.12430		0.36312		363.66830	0.36367	363.124	17.41	0.34	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	331.13230		0.33113		331.97650	0.33198	331.132	17.72	0.31	0.00	0	36,640.00
€ / R	On 13/06/2016	Foreign Exchange Future			15.60210		15.60210		15.59100	15.59100		16.07	0.00	0.00	0	250.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	206.26470		0.20626		207.82410	0.20782	206.265	14.37	0.19	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	687.85090		0.68785		685.44450	0.68544	687.851	16.72	0.46	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			15.91920		15.91920		15.90600	15.90600		16.37	0.00	0.00	0	0.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.24920		16.24920		16.23750	16.23750		17.02	0.00	16,249,200.00	1,000	1,000.00
10Y STND	On 17/12/2025	Interest Rate Swap			99.23618		99.23618		99.26101	99.26101			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			99.64320		99.64320		99.63491	99.63491			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.41809		99.41809		99.40622	99.40622			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.11428		98.11428		98.13538	98.13538			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			470.39100		470.39100		470.54700	470.54700			0.00	0.00	0	3.00
AL37	On 04/02/2016	Index Future			478.16600		478.16600		478.32800	478.32800			0.00	0.00	0	0.00
AL7T	On 05/11/2015	Index Future			555.89800		555.89800		556.19200	556.19200			0.00	0.00	0	1.00
AL7T	On 04/02/2016	Index Future			565.08600		565.08600		565.38900	565.38900			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
ALBI	On 05/11/2015	Index Future			507.92700		507.92700		508.41400	508.41400			0.00	0.00	0	459.00
ALBI	On 04/02/2016	Index Future			516.32200		516.32200		516.82100	516.82100			0.00	0.00	0	146.00
ALBI	On 05/05/2016	Index Future			525.42700		525.42700		525.93900	525.93900			0.00	0.00	0	0.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.57200		9.57200		9.63130	9.63130		10.22	0.00	14,358,000.00	1,500	9,515.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	55.37490		0.05537		43.41760	0.04342	55.375	10.50	0.24	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	142.37710		0.14238		171.45720	0.17146	142.377	10.41	0.48	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	23.97220		0.02397		29.15680	0.02916	23.972	12.77	0.11	0.00	0	201.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.69100		9.69100		9.75010	9.75010		11.79	0.00	0.00	0	4,869.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			9.80870		9.80870		9.86730	9.86730		13.09	0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			9.94530		9.94530		10.00340	10.00340		14.13	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			10.22960		10.22960		10.23630	10.23630		12.23	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			10.39800		10.39800		10.40550	10.40550		13.87	0.00	0.00	0	0.00
CHF / R	On 11/12/2015	Foreign Exchange Future			13.91630		13.91630		13.90860	13.90860		16.38	0.00	0.00	0	7,272.00
CHF / R	On 14/03/2016	Foreign Exchange Future			14.20540		14.20540		14.19650	14.19650		16.30	0.00	0.00	0	1,636.00
CNH / R	On 11/12/2015	Foreign Exchange Future			2.06850		2.06850		2.07030	2.07030		14.98	0.00	0.00	0	25,268.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.08860		2.08860		2.09020	2.09020		15.66	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future			2.02060		2.02060		2.01910	2.01910		17.98	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.05970		2.05970		2.05810	2.05810		17.74	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			9.66422		82.89661		9.65007	82.99928			0.00	0.00	0	6,561.00
ES33	On 04/02/2016	Bond Future			9.74905		84.26676		9.73436	84.37174			0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future			9.82174		81.96320		9.80650	82.07066			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	504.01500		504.01500		504.41400	504.41400			0.00	20,160,600.00	4	451.00
GOVI	On 04/02/2016	GOVI	512.34600		512.34600		512.75500	512.75500			0.00	0.00	0	26.00
GOVI	On 05/05/2016	GOVI	521.38100		521.38100		521.80100	521.80100			0.00	0.00	0	0.00
I2025	On 05/11/2015	Bond Future	123.83692		123.83692		123.39520	123.39520			0.00	0.00	0	612.00
I2025	On 04/02/2016	Bond Future	124.67379		124.67379		124.22571	124.22571			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	102.72352		102.72352		102.39983	102.39983			0.00	0.00	0	0.00
I2033	On 04/02/2016	Bond Future	104.42984		104.42984		104.10162	104.10162			0.00	0.00	0	0.00
I2033	On 05/05/2016	Bond Future	105.29232		105.29232		104.95906	104.95906			0.00	0.00	0	0.00
I2038	On 05/11/2015	Bond Future	127.66075		127.66075		126.96380	126.96380			0.00	0.00	0	8,054.00
I2038	On 04/02/2016	Bond Future	128.40860		128.40860		127.70105	127.70105			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	127.68298		127.68298		126.82217	126.82217			0.00	0.00	0	6,943.00
I2046	On 04/02/2016	Bond Future	129.80377		129.80377		128.92997	128.92997			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	135.96966		135.96966		134.48496	134.48496			0.00	0.00	0	5,431.00
I2050	On 04/02/2016	Bond Future	136.69967		136.69967		135.19098	135.19098			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	233.70600		233.70600		232.91300	232.91300			0.00	0.00	0	971.00
IGOV	On 04/02/2016	Index Future	237.58800		237.58800		236.78400	236.78400			0.00	0.00	0	82.00
IGOV	On 05/05/2016	Index Future	241.79700		241.79700		240.98000	240.98000			0.00	0.00	0	0.00
ILBI	On 05/11/2015	Index Future	634.05700		634.05700		632.01100	632.01100			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future	644.84500		644.84500		642.76500	642.76500			0.00	12,896,900.00	2	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

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 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			0.12720		0.12720		0.12660	0.12660			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future			0.12670		0.12670		0.12610	0.12610			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future			0.12610		0.12610		0.12550	0.12550			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future			0.12460		0.12460		0.12390	0.12390			0.00	0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.06530		0.06530		0.06510	0.06510			0.00	0.00	0	28,268.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.06270		0.06270		0.06210	0.06210			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.05980		0.05980		0.05930	0.05930			0.00	0.00	0	0.00
NZ\$ / R	On 19/10/2015	Any day expiry			8.91050		8.91050		8.96590	8.96590		14.07	0.00	0.00	0	0.00
NZ\$ / R	On 19/10/2015	Any day expiry	8.90	Put	40.24760		0.04025		29.10380	0.02910	40.248	14.07	0.46	0.00	0	12,000.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			8.96050		8.96050		9.01450	9.01450		10.63	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			9.05330		9.05330		9.10800	9.10800		12.30	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			9.14550		9.14550		9.19990	9.19990		13.40	0.00	0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.13810		1.13810		1.13900	1.13900			0.00	0.00	0	120.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.14020		1.14020		1.14100	1.14100			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.14250		1.14250		1.14330	1.14330			0.00	0.00	0	0.00
R186	On 05/11/2015	Bond Future			8.14295		121.07782		8.13352	121.15368		9.05	0.00	0.00	0	32,906.00
R186	On 05/11/2015	Bond Future	7.73	Call	109.42000		0.10942		127.78000	0.12778	109.420	8.87	0.09	0.00	0	169.00
R186	On 05/11/2015	Bond Future	7.75	Call	125.74000		0.12574		145.92000	0.14592	125.740	8.88	0.11	0.00	0	1,200.00
R186	On 05/11/2015	Bond Future	7.86	Call	254.68000		0.25468		286.42000	0.28642	254.680	8.92	0.19	0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.00	Call	543.26000		0.54326		591.69000	0.59169	543.260	8.97	0.33	0.00	0	200.00
R186	On 05/11/2015	Bond Future	8.22	Put	740.44000		0.74044		734.79000	0.73479	740.440	9.04	0.40	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	648.09000		0.64809		644.44000	0.64444	648.090	9.05	0.36	0.00	0	8,650.00
R186	On 05/11/2015	Bond Future	8.35	Call	2,050.91000		2.05091		2,127.91000	2.12791	2,050.910	9.10	0.74	0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.35	Put	401.94000		0.40194		403.08000	0.40308	401.940	9.10	0.26	0.00	0	9,430.00
R186	On 05/11/2015	Bond Future	8.45	Call	2,669.59000		2.66959		2,748.79000	2.74879	2,669.590	9.15	0.83	0.00	0	200.00
R186	On 05/11/2015	Bond Future	8.45	Put	235.55000		0.23555		238.89000	0.23889	235.550	9.15	0.17	0.00	0	6,308.00
R186	On 05/11/2015	Bond Future	8.50	Put	176.45000		0.17645		180.16000	0.18016	176.450	9.17	0.13	0.00	0	4,666.00
R186	On 05/11/2015	Bond Future	8.50	Call	3,000.29000		3.00029		3,079.86000	3.07986	3,000.290	9.17	0.87	0.00	0	650.00
R186	On 05/11/2015	Bond Future	8.55	Put	130.16000		0.13016		133.89000	0.13389	130.160	9.19	0.10	0.00	0	4,667.00
R186	On 05/11/2015	Bond Future	8.75	Put	33.20000		0.03320		35.46000	0.03546	33.200	9.28	0.03	0.00	0	10,200.00
R186	On 05/11/2015	Bond Future	8.85	Put	15.37000		0.01537		16.81000	0.01681	15.370	9.33	0.02	0.00	0	2,283.00
R186	On 05/11/2015	Bond Future	9.00	Put	4.35000		0.00435		4.95000	0.00495	4.350	9.40	0.01	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.19558		117.78150		8.18567	117.85959		9.10	0.00	0.00	0	6,227.00
R186	On 04/02/2016	Bond Future	8.75	Put	804.12000		0.80412		794.61000	0.79461	804.120	9.21	0.23	0.00	0	6,700.00
R186	On 05/05/2016	Bond Future			8.23402		119.85997		8.22362	119.94031		8.97	0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.27216		116.71867		8.26109	116.80246		9.10	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	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			295.08389		295.08389		295.02295	295.02295			0.00	0.00	0	927.00
R197	On 04/02/2016	Bond Future			293.63147		293.63147		293.57180	293.57180			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			242.40598		242.40598		240.84331	240.84331			0.00	0.00	0	53,917.00
R202	On 04/02/2016	Bond Future			243.05785		243.05785		241.47097	241.47097			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			7.94989		100.41046		7.94559	100.43379		7.21	0.00	0.00	0	14,015.00
R2023	On 04/02/2016	Bond Future			8.01200		102.07006		8.00735	102.09454		6.71	0.00	0.00	0	1,050.00
R2023	On 05/05/2016	Bond Future			8.04977		99.94248		8.04475	99.96816		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			6.91391		103.53330		6.90428	103.54999		1.80	0.00	0.00	0	15,930.00
R203	On 04/02/2016	Bond Future			6.95578		105.24451		6.94401	105.26226		1.14	0.00	0.00	0	0.00
R203	On 05/05/2016	Bond Future			6.91421		102.93195		6.89951	102.95082		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			8.57315		97.53709		8.56374	97.61114			0.00	0.00	0	9,973.00
R2030	On 04/02/2016	Bond Future			8.62904		95.14262		8.61923	95.21864			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			8.64796		97.45641		8.63351	97.57875			0.00	0.00	0	2,982.00
R2032	On 04/02/2016	Bond Future			8.70319		99.06719		8.68821	99.19229			0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future			8.74752		96.65810		8.73199	96.78619			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			8.80259		99.44825		8.78813	99.58318			0.00	0.00	0	49,825.00
R2037	On 04/02/2016	Bond Future			8.85642		96.83500		8.84145	96.97301			0.00	0.00	0	370.00
R2037	On 05/05/2016	Bond Future			8.90140		98.54455		8.88592	98.68578			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			7.29053		105.03529		7.28111	105.06143		3.13	0.00	0.00	0	24,731.00
R204	On 04/02/2016	Bond Future			7.34797		102.73511		7.33732	102.76247		2.56	0.00	0.00	0	0.00
R204	On 05/05/2016	Bond Future			7.36790		104.54791		7.35578	104.57655		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

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/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 05/11/2015	Bond Future			8.84189		101.45304		8.82236	101.65348			0.00	0.00	0	17,516.00
R2044	On 04/02/2016	Bond Future			8.89272		98.74771		8.87258	98.95214			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future			8.93521		100.49101		8.91444	100.69992			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			8.83217		100.82034		8.81266	101.02653			0.00	0.00	0	48,520.00
R2048	On 04/02/2016	Bond Future			8.88445		102.48674		8.86432	102.69712			0.00	0.00	0	3,750.00
R2048	On 05/05/2016	Bond Future			8.92322		99.85966		8.90248	100.07461			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			7.56032		101.21470		7.55094	101.24759		4.41	0.00	0.00	0	40,851.00
R207	On 05/11/2015	Bond Future	7.43	Call	222.56000		0.22256		242.97000	0.24297	222.560	4.35	0.33	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	315.28000		0.31528		339.37000	0.33937	315.280	4.36	0.42	0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.62208		99.24620		7.61178	99.28038		3.80	0.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	351.19000		0.35119		364.08000	0.36408	351.190	3.67	0.28	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	624.75000		0.62475		642.98000	0.64298	624.750	3.71	0.42	0.00	0	19.00
R207	On 05/05/2016	Bond Future			7.66097		100.99774		7.64961	101.03334		3.97	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	1,016.16000		1.01616		1,035.59000	1.03559	1,016.160	3.89	0.46	0.00	0	43.00
R207	On 04/08/2016	Bond Future			7.69858		99.17417		7.68570	99.21206		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			7.71953		96.53656		7.71014	96.57629		5.68	0.00	0.00	0	39,606.00
R208	On 05/11/2015	Bond Future	8.48	Put	3.16000		0.00316		3.54000	0.00354	3.160	5.82	0.01	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			7.77843		98.13212		7.76831	98.17325		5.01	0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future			7.81593		96.46222		7.80499	96.50487		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			8.72665		77.28230		8.71214	77.39476		14.55	0.00	0.00	0	24,850.00
R209	On 05/11/2015	Bond Future	8.50	Call	385.15000		0.38515		435.51000	0.43551	385.150	14.30	0.25	0.00	0	900.00
R209	On 05/11/2015	Bond Future	9.00	Put	313.10000		0.31310		308.58000	0.30858	313.100	14.55	0.21	0.00	0	500.00
R209	On 05/11/2015	Bond Future	9.25	Put	75.94000		0.07594		76.98000	0.07698	75.940	14.72	0.06	0.00	0	900.00
R209	On 04/02/2016	Bond Future			8.77625		78.55967		8.76127	78.67457		14.37	0.00	0.00	0	400.00
R209	On 04/02/2016	Bond Future	9.52	Put	644.89000		0.64489		631.93000	0.63193	644.890	14.71	0.18	0.00	0	2,200.00

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 05/05/2016	Bond Future		8.81622	76.79649		8.80076	76.91402		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
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		181.16509	181.16509		181.12789	181.12789			0.00	0.00	0	2,894.00
R210	On 04/02/2016	Bond Future		184.17464	184.17464		184.13790	184.13790			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		136.24498	136.24498		136.21916	136.21916			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future		136.81431	136.81431		136.78909	136.78909			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		142.05086	142.05086		142.02178	142.02178			0.00	0.00	0	928.00
R212	On 04/02/2016	Bond Future		142.55131	142.55131		142.52278	142.52278			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		8.61841	87.73917		8.60397	87.84891		12.44	0.00	0.00	0	21,426.00
R213	On 04/02/2016	Bond Future		8.67574	89.18938		8.66077	89.30156		12.19	0.00	0.00	0	700.00
R213	On 05/05/2016	Bond Future		8.71722	87.21470		8.70172	87.32949		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		8.77186	78.30912		8.75233	78.46958		15.26	0.00	0.00	0	16,945.00
R214	On 04/02/2016	Bond Future		8.82264	79.60347		8.80251	79.76715		15.11	0.00	0.00	0	4,620.00
R214	On 05/05/2016	Bond Future		8.85996	77.71318		8.83925	77.88029		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		23,454.00000	23,454.00000		23,457.50000	23,457.50000			0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future		9.55910	9.55910		9.55870	9.55870		11.77	0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future		9.70030	9.70030		9.70320	9.70320		13.07	0.00	0.00	0	720.00
TRY / R	On 11/12/2015	Foreign Exchange Future		4.48690	4.48690		4.50420	4.50420		11.00	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future		4.44580	4.44580		4.46380	4.46380		14.05	0.00	0.00	0	0.00
ZMW / R	On 11/12/2015	Foreign Exchange Future		1.10700	1.10700		1.10330	1.10330			0.00	0.00	0	7,688.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ZMW / R		On 14/03/2016	Foreign Exchange Future	1.07720	1.07720	1.07360	1.07360			0.00	0.00	0	1.00
<b>Total for Derivatives :</b>											<b>279,519,101.60</b>	<b>18,123</b>	<b>4188105.00</b>
<b>Grand Total:</b>											<b>279,519,101.60</b>	<b>18,123</b>	<b>4188105.00</b>