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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 28/10/2015

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 28/10/2015	Any day expiry	13.54000		13.54000		13.68600	13.68600		22.62	0.00	113,059,000.00	8,350	0.00
\$ / R	On 30/10/2015	Any day expiry	13.53730		13.53730		13.68600	13.68600		19.53	0.00	0.00	0	0.00
\$ / R	On 30/10/2015	Any day expiry	13.87	Put	342.33220	0.34233	215.62890	0.21563	342.332	24.02	0.91	0.00	0	13,360.00
\$ / R	On 30/10/2015	Any day expiry	14.00	Call	4.18850	0.00419	14.75670	0.01476	4.189	25.84	0.04	0.00	0	13,360.00
\$ / R	On 05/11/2015	Any day expiry			13.54910	13.54910	13.70010	13.70010		16.06	0.00	0.00	0	0.00
\$ / R	On 05/11/2015	Any day expiry	12.72	Call	830.87610	0.83088	981.51180	0.98151	830.876	19.29	0.99	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.00	Call	557.69880	0.55770	704.06630	0.70407	557.699	17.75	0.94	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.45	Put	86.89410	0.08689	51.84590	0.05185	86.894	16.37	0.38	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.70	Call	73.21840	0.07322	141.96480	0.14196	73.218	16.84	0.33	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.70	Put	224.11840	0.22412	141.86480	0.14186	224.118	16.84	0.67	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.95	Call	26.04860	0.02605	59.67130	0.05967	26.049	18.14	0.14	0.00	0	300.00
\$ / R	On 10/11/2015	Any day expiry			13.56070	13.56070	13.71170	13.71170		15.98	0.00	0.00	0	0.00
\$ / R	On 10/11/2015	Any day expiry	13.00	Put	15.31650	0.01532	7.43660	0.00744	15.317	16.15	0.08	0.00	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	13.14	Put	31.50430	0.03150	16.83800	0.01684	31.504	16.11	0.15	0.00	0	8,000.00
\$ / R	On 10/11/2015	Any day expiry	13.81	Call	78.10500	0.07811	134.71620	0.13472	78.105	17.01	0.29	0.00	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	14.25	Call	17.99200	0.01799	36.54990	0.03655	17.992	18.75	0.08	0.00	0	20,000.00

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 11/11/2015	Any day expiry		13.56300	13.56300	13.68100	13.68100		15.98	0.00	0.00	0	0.00
\$ / R	13.68	Call	On 11/11/2015	Any day expiry	123.02200	0.12302	0.00000	0.00000	123.022	16.48	0.40	60,392,038.30	11,000	11,000.00
\$ / R		On 17/11/2015	Any day expiry		13.57690	13.57690	13.72810	13.72810		15.93	0.00	0.00	0	0.00
\$ / R	13.15	Call	On 17/11/2015	Any day expiry	479.38900	0.47939	611.73120	0.61173	479.389	15.74	0.81	0.00	0	12,500.00
\$ / R	13.35	Call	On 17/11/2015	Any day expiry	332.75140	0.33275	449.59270	0.44959	332.751	15.83	0.68	0.00	0	5,000.00
\$ / R	13.40	Call	On 17/11/2015	Any day expiry	300.52770	0.30053	412.68280	0.41268	300.528	15.86	0.65	0.00	0	7,500.00
\$ / R		On 18/11/2015	Any day expiry		13.57930	13.57930	13.73040	13.73040		16.13	0.00	0.00	0	150.00
\$ / R	13.17	Call	On 18/11/2015	Any day expiry	469.58780	0.46959	599.71120	0.59971	469.588	15.82	0.80	0.00	0	6,000.00
\$ / R	13.35	Call	On 18/11/2015	Any day expiry	340.17720	0.34018	455.74960	0.45575	340.177	15.95	0.68	0.00	0	6,000.00
\$ / R		On 20/11/2015	Any day expiry		13.58390	13.58390	13.73510	13.73510		16.24	0.00	0.00	0	0.00
\$ / R	13.14	Put	On 20/11/2015	Any day expiry	60.50970	0.06051	40.04490	0.04004	60.510	15.90	0.20	0.00	0	8,000.00
\$ / R	13.75	Put	On 20/11/2015	Any day expiry	322.40040	0.32240	238.90450	0.23890	322.400	16.80	0.61	0.00	0	1,000.00
\$ / R		On 24/11/2015	Any day expiry		13.59320	13.59320	13.74440	13.74440		16.07	0.00	0.00	0	0.00
\$ / R	13.68	Call	On 24/11/2015	Any day expiry	201.15770	0.20116	279.47620	0.27948	201.158	16.36	0.45	0.00	0	9,000.00
\$ / R	13.99	Call	On 24/11/2015	Any day expiry	109.76950	0.10977	157.71460	0.15771	109.770	17.49	0.28	0.00	0	5,000.00
\$ / R		On 25/11/2015	Any day expiry		13.59550	13.59550	13.74680	13.74680		16.13	0.00	0.00	0	301.00
\$ / R	10.80	Put	On 25/11/2015	Any day expiry	0.02950	0.00003	0.06230	0.00006	0.030	23.05	0.00	0.00	0	300.00
\$ / R	11.15	Put	On 25/11/2015	Any day expiry	0.12270	0.00012	0.14510	0.00015	0.123	22.13	0.00	0.00	0	250.00
\$ / R	12.63	Put	On 25/11/2015	Any day expiry	12.34390	0.01234	8.61420	0.00861	12.344	16.19	0.05	0.00	0	5,000.00
\$ / R	12.85	Put	On 25/11/2015	Any day expiry	25.74170	0.02574	18.66320	0.01866	25.742	15.61	0.09	0.00	0	15,000.00
\$ / R	12.93	Put	On 25/11/2015	Any day expiry	34.01740	0.03402	24.34480	0.02434	34.017	15.50	0.12	0.00	0	201.00
\$ / R	13.03	Call	On 25/11/2015	Any day expiry	614.90610	0.61491	750.33930	0.75034	614.906	15.60	0.84	0.00	0	5,000.00
\$ / R	13.03	Put	On 25/11/2015	Any day expiry	49.40610	0.04941	33.53930	0.03354	49.406	15.60	0.16	0.00	0	5,000.00
\$ / R	13.24	Call	On 25/11/2015	Any day expiry	453.53630	0.45354	575.18200	0.57518	453.536	15.79	0.73	0.00	0	5,000.00
\$ / R	13.25	Call	On 25/11/2015	Any day expiry	446.47900	0.44648	567.36980	0.56737	446.479	15.80	0.73	0.00	0	11,500.00
\$ / R	13.25	Put	On 25/11/2015	Any day expiry	100.97900	0.10098	70.56980	0.07057	100.979	15.80	0.27	0.00	0	15,000.00
\$ / R	13.33	Call	On 25/11/2015	Any day expiry	392.25140	0.39225	506.76210	0.50676	392.251	15.88	0.68	0.00	0	201.00
\$ / R	13.33	Put	On 25/11/2015	Any day expiry	126.75140	0.12675	89.96210	0.08996	126.751	15.88	0.32	0.00	0	201.00
\$ / R	13.43	Call	On 25/11/2015	Any day expiry	330.24940	0.33025	436.02170	0.43602	330.249	15.97	0.62	0.00	0	5,000.00
\$ / R	13.65	Call	On 25/11/2015	Any day expiry	219.18140	0.21918	301.80880	0.30181	219.181	16.31	0.47	0.00	0	15,000.00
\$ / R	13.73	Call	On 25/11/2015	Any day expiry	189.02060	0.18902	260.61140	0.26061	189.021	16.60	0.42	0.00	0	201.00
\$ / R	13.85	Call	On 25/11/2015	Any day expiry	150.66600	0.15067	210.54970	0.21055	150.666	17.03	0.36	0.00	0	250.00
\$ / R	17.45	Call	On 25/11/2015	Any day expiry	0.16070	0.00016	0.27440	0.00027	0.161	27.48	0.00	0.00	0	300.00
\$ / R		On 26/11/2015	Any day expiry		13.59780	13.59780	13.74910	13.74910		16.10	0.00	0.00	0	67.00
\$ / R		On 08/12/2015	Any day expiry		13.62630	13.62630	13.77790	13.77790		16.30	0.00	0.00	0	276.00
\$ / R		On 11/12/2015	Foreign Exchange Future		13.63350	13.63350	13.78530	13.78530		16.41	0.00	956,199,156.00	70,136	599,232.00
\$ / R	10.95	Call	On 11/12/2015	Foreign Exchange Future	2,683.92880	2.68393	2,835.66920	2.83567	2,683.929	21.47	1.00	0.00	0	4,331.00
\$ / R	10.95	Put	On 11/12/2015	Foreign Exchange Future	0.42880	0.00043	0.36920	0.00037	0.429	21.47	0.00	0.00	0	8,917.00
\$ / R	11.00	Call	On 11/12/2015	Foreign Exchange Future	2,633.97990	2.63398	2,785.72230	2.78572	2,633.980	21.27	1.00	0.00	0	1,177.00
\$ / R	11.20	Call	On 11/12/2015	Foreign Exchange Future	2,434.25380	2.43425	2,585.98730	2.58599	2,434.254	20.49	1.00	0.00	0	39,222.00
\$ / R	11.40	Call	On 11/12/2015	Foreign Exchange Future	2,234.68650	2.23469	2,386.39970	2.38640	2,234.686	19.70	1.00	0.00	0	1,197.00
\$ / R	11.60	Put	On 11/12/2015	Foreign Exchange Future	1.87300	0.00187	1.75730	0.00176	1.873	18.91	0.01	0.00	0	800.00
\$ / R	11.61	Put	On 11/12/2015	Foreign Exchange Future	1.91640	0.00192	1.79890	0.00180	1.916	18.87	0.01	0.00	0	580.00
\$ / R	11.75	Put	On 11/12/2015	Foreign Exchange Future	2.64320	0.00264	2.49570	0.00250	2.643	18.32	0.01	0.00	0	20,000.00

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	11.80	Put	2.96600	0.00297	2.80500	0.00281	2.966	18.13	0.01	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	3.73730	0.00374	3.54240	0.00354	3.737	17.73	0.01	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	4.71300	0.00471	4.47240	0.00447	4.713	17.34	0.02	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	1,490.18540	1.49019	1,641.64030	1.64164	1,490.185	16.75	0.98	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	7.17100	0.00717	6.79770	0.00680	7.171	16.63	0.02	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	1,441.01460	1.44101	1,592.42080	1.59242	1,441.015	16.55	0.98	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	1,151.67220	1.15167	1,300.54270	1.30054	1,151.672	15.96	0.94	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	21.85210	0.02185	18.14180	0.01814	21.852	15.90	0.07	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	1,086.02390	1.08602	1,233.96950	1.23397	1,086.024	15.89	0.93	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	1,076.71340	1.07671	1,224.51060	1.22451	1,076.713	15.88	0.93	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	1,058.14760	1.05815	1,205.63410	1.20563	1,058.148	15.86	0.93	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.70	Put	33.00300	0.03300	26.85460	0.02685	33.003	15.76	0.09	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.76	Put	39.08230	0.03908	31.57870	0.03158	39.082	15.70	0.11	0.00	0	402.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.77	Put	40.18130	0.04018	32.43170	0.03243	40.181	15.69	0.11	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	877.13440	0.87713	1,020.41050	1.02041	877.134	15.65	0.88	0.00	0	17,883.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Put	43.63440	0.04363	35.11050	0.03511	43.634	15.65	0.12	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.85	Put	49.93710	0.04994	39.99440	0.03999	49.937	15.60	0.13	0.00	0	8,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	790.47130	0.79047	930.74450	0.93074	790.471	15.55	0.85	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	56.97130	0.05697	45.44450	0.04544	56.971	15.55	0.15	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	708.40940	0.70841	843.53520	0.84354	708.409	15.57	0.82	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Put	74.90940	0.07491	58.23520	0.05824	74.909	15.57	0.18	0.00	0	54,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	86.11010	0.08611	65.67660	0.06568	86.110	15.63	0.20	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	631.95230	0.63195	759.18350	0.75918	631.952	15.70	0.78	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	560.24030	0.56024	681.52110	0.68152	560.240	15.83	0.73	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Put	126.74030	0.12674	96.22110	0.09622	126.740	15.83	0.27	0.00	0	60.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Call	526.25940	0.52626	644.33040	0.64433	526.259	15.89	0.71	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	506.48910	0.50649	622.56360	0.62256	506.489	15.93	0.69	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.31	Call	487.18600	0.48719	601.21680	0.60122	487.186	15.97	0.68	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.32	Call	480.85710	0.48086	594.19630	0.59420	480.857	15.98	0.67	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.36	Put	182.56970	0.18257	141.29230	0.14129	182.570	16.03	0.35	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.38	Call	443.99230	0.44399	553.08020	0.55308	443.992	16.06	0.64	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	432.12970	0.43213	539.76580	0.53977	432.130	16.08	0.63	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	409.04270	0.40904	513.72730	0.51373	409.043	16.14	0.61	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	376.01460	0.37601	476.17280	0.47617	376.015	16.21	0.58	0.00	0	14,350.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Put	242.51460	0.24251	190.87280	0.19087	242.515	16.21	0.42	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.52	Call	365.43220	0.36543	464.05980	0.46406	365.432	16.24	0.57	0.00	0	5,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.59	Call	330.05940	0.33006	423.26300	0.42326	330.059	16.33	0.53	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	325.21680	0.32522	417.63750	0.41764	325.217	16.34	0.53	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Put	291.71680	0.29172	232.33750	0.23234	291.717	16.34	0.47	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.62	Put	302.18610	0.30219	241.24320	0.24124	302.186	16.37	0.48	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.63	Put	307.49930	0.30750	245.77060	0.24577	307.499	16.38	0.49	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.64	Put	312.86390	0.31286	250.35090	0.25035	312.864	16.39	0.49	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.65	Put	318.27990	0.31828	254.98220	0.25498	318.280	16.41	0.50	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	297.58120	0.29758	384.96240	0.38496	297.581	16.44	0.50	0.00	0	2,000.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	13.68	Put	335.83660	0.33584	269.17900	0.26918	335.837	16.50	0.51	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Call	273.44820	0.27345	354.11820	0.35412	273.448	16.62	0.47	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Put	359.94820	0.35995	288.81820	0.28882	359.948	16.62	0.53	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.80	Put	410.48870	0.41049	330.50250	0.33050	410.489	16.87	0.57	0.00	0	11,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.83	Call	233.70360	0.23370	303.34360	0.30334	233.704	16.96	0.42	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Call	208.19520	0.20820	272.22520	0.27223	208.195	17.20	0.38	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Put	484.69520	0.48470	396.92520	0.39693	484.695	17.20	0.62	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	182.62210	0.18262	240.68340	0.24068	182.622	17.48	0.34	0.00	0	51,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.01	Put	556.47190	0.55647	462.09450	0.46209	556.472	17.51	0.66	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.05	Call	169.73460	0.16973	224.64980	0.22465	169.735	17.63	0.32	0.00	0	1,700.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.12	Put	639.65580	0.63966	538.57680	0.53858	639.656	17.84	0.70	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.20	Call	136.14150	0.13614	182.37150	0.18237	136.141	18.09	0.27	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.24	Call	128.34750	0.12835	172.45350	0.17245	128.348	18.21	0.26	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.28	Call	120.99780	0.12100	163.06040	0.16306	120.998	18.33	0.24	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	106.12320	0.10612	143.72560	0.14373	106.123	18.62	0.22	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	88.59590	0.08860	119.75830	0.11976	88.596	19.09	0.19	0.00	0	55,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Put	955.09590	0.95510	834.45830	0.83446	955.096	19.09	0.82	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.70	Call	67.49870	0.06750	92.08110	0.09208	67.499	19.81	0.14	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.75	Call	63.14110	0.06314	86.31480	0.08631	63.141	20.00	0.14	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	56.07080	0.05607	76.91920	0.07692	56.071	20.32	0.12	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	47.38940	0.04739	65.31110	0.06531	47.389	20.79	0.10	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	45.61170	0.04561	62.92440	0.06292	45.612	20.90	0.10	0.00	0	111,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.30	Call	31.25210	0.03125	43.82460	0.04382	31.252	21.95	0.07	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.42	Call	27.03500	0.02704	38.13030	0.03813	27.035	22.36	0.06	0.00	0	11,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.57	Call	22.67290	0.02267	32.20310	0.03220	22.673	22.89	0.05	0.00	0	39,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	17.51240	0.01751	25.13200	0.02513	17.512	23.69	0.04	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			13.65750	13.65750	13.80960	13.80960		16.30	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	0.49520	0.00050	0.49000	0.00049	0.495	20.91	0.00	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	1.10430	0.00110	1.02500	0.00103	1.104	19.77	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	181.89480	0.18189	235.95040	0.23595	181.895	17.73	0.31	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	10.49970	0.01050	17.13520	0.01714	10.500	32.30	0.02	0.00	0	300.00
\$ / R	On 29/12/2015	Any day expiry			13.67670	13.67670	13.82920	13.82920		16.33	0.00	0.00	0	0.00
\$ / R	On 29/12/2015	Any day expiry	13.50	Put	278.67180	0.27867	226.56160	0.22656	278.672	16.12	0.41	0.00	0	100.00
\$ / R	On 29/12/2015	Any day expiry	13.92	Call	277.64260	0.27764	345.53100	0.34553	277.643	17.07	0.41	0.00	0	100.00
\$ / R	On 12/01/2016	Any day expiry			13.71230	13.71230	13.80240	13.80240		16.39	0.00	96,616.80	7	7.00
\$ / R	On 13/01/2016	Any day expiry			13.71490	13.71490	13.86810	13.86810		16.40	0.00	0.00	0	1,650.00
\$ / R	On 27/01/2016	Any day expiry			13.75080	13.75080	13.90450	13.90450		16.42	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	14.21420	0.01421	12.77300	0.01277	14.214	16.77	0.03	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	910.45270	0.91045	1,041.93860	1.04194	910.453	15.27	0.79	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	808.10250	0.80810	930.98540	0.93099	808.103	15.35	0.75	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	13.50	Put	320.26460	0.32026	263.91020	0.26391	320.265	16.00	0.39	0.00	0	150.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	230.41010	0.23041	274.60500	0.27460	230.410	18.32	0.30	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	15.32	Call	114.81370	0.11481	137.31340	0.13731	114.814	20.72	0.16	0.00	0	150.00
\$ / R	On 12/02/2016	Any day expiry			13.79000	13.79000	13.94420	13.94420		16.70	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	12.88350	0.01288	12.37030	0.01237	12.883	16.85	0.03	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	142.45310	0.14245	166.83860	0.16684	142.453	20.84	0.18	0.00	0	1,000.00
\$ / R	On 19/02/2016	Any day expiry			13.80710	13.80710	13.96150	13.96150		16.72	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	467.50430	0.46750	539.30570	0.53931	467.504	17.04	0.48	0.00	0	3,600.00
\$ / R	On 25/02/2016	Any day expiry			13.82170	13.82170	13.97620	13.97620		16.74	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	22.23720	0.02224	21.89090	0.02189	22.237	16.30	0.04	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	13.50	Put	360.94740	0.36095	302.28230	0.30228	360.947	16.19	0.38	0.00	0	150.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	249.13720	0.24914	287.68790	0.28769	249.137	19.30	0.28	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	15.64	Call	146.81440	0.14681	169.93540	0.16994	146.814	21.34	0.17	0.00	0	150.00
\$ / R	On 11/03/2016	Any day expiry			13.85820	13.85820	14.01320	14.01320		16.92	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			13.86550	13.86550	14.02060	14.02060		16.89	0.00	131,749,981.00	9,502	81,175.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	8.12640	0.00813	8.87110	0.00887	8.126	17.42	0.01	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	19.06300	0.01906	18.94770	0.01895	19.063	16.63	0.03	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	20.73350	0.02073	20.46630	0.02047	20.733	16.56	0.04	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	28.81750	0.02882	27.72010	0.02772	28.818	16.27	0.05	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	30.24750	0.03025	28.99060	0.02899	30.248	16.22	0.05	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	34.37570	0.03438	32.64040	0.03264	34.376	16.11	0.06	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	36.62300	0.03662	34.61720	0.03462	36.623	16.05	0.06	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	39.61570	0.03962	37.24100	0.03724	39.616	15.97	0.06	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	46.97460	0.04697	43.65570	0.04366	46.975	15.81	0.07	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	58.94420	0.05894	54.00480	0.05400	58.944	15.60	0.09	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	1,408.46660	1.40847	1,551.01910	1.55102	1,408.467	15.35	0.87	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	127.54350	0.12754	108.23870	0.10824	127.544	15.39	0.17	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	1,205.71090	1.20571	1,339.61230	1.33961	1,205.711	15.41	0.81	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	175.84750	0.17585	149.45480	0.14945	175.848	15.44	0.22	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	217.47940	0.21748	185.25950	0.18526	217.479	15.48	0.26	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	916.75390	0.91675	1,032.91130	1.03291	916.754	15.59	0.71	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	274.59960	0.27460	229.81690	0.22982	274.600	15.71	0.30	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	745.43760	0.74544	841.85520	0.84186	745.438	16.19	0.62	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	719.74240	0.71974	813.68520	0.81369	719.742	16.29	0.61	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.63	Put	444.77310	0.44477	379.67270	0.37967	444.773	16.45	0.41	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	620.32370	0.62032	703.99870	0.70400	620.324	16.71	0.55	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	546.56800	0.54657	620.65560	0.62066	546.568	17.10	0.50	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	524.34230	0.52434	594.95650	0.59496	524.342	17.25	0.48	0.00	0	1,250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	453.76410	0.45376	515.95250	0.51595	453.764	17.74	0.43	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	423.81530	0.42382	482.27970	0.48228	423.815	17.98	0.41	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	372.74770	0.37275	424.65860	0.42466	372.748	18.43	0.37	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	351.11760	0.35112	400.04640	0.40005	351.118	18.64	0.35	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	326.78620	0.32679	372.11140	0.37211	326.786	18.91	0.33	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	316.38690	0.31639	360.34620	0.36035	316.387	19.03	0.32	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.03	Call	264.97960	0.26498	302.06350	0.30206	264.980	19.72	0.27	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	228.85960	0.22886	261.01400	0.26101	228.860	20.31	0.24	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	173.10890	0.17311	197.67200	0.19767	173.109	21.46	0.18	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	117.18990	0.11719	133.77080	0.13377	117.190	23.26	0.13	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	109.03420	0.10903	118.91170	0.11891	109.034	24.16	0.12	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	21.07540	0.02108	27.16180	0.02716	21.075	29.61	0.02	0.00	0	1,500.00
\$ / R	On 16/03/2016	Any day expiry			13.87030	13.87030	14.02550	14.02550		16.92	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	310.39620	0.31040	258.69250	0.25869	310.396	15.90	0.33	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	348.56660	0.34857	396.64030	0.39664	348.567	18.76	0.34	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			13.88740	13.88740	14.04270	14.04270		17.01	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	474.26700	0.47427	406.92190	0.40692	474.267	16.53	0.42	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	298.56710	0.29857	338.43590	0.33844	298.567	19.54	0.29	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			13.90200	13.90200	14.05750	14.05750		17.00	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	34.31790	0.03432	32.62870	0.03263	34.318	16.23	0.05	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	392.69720	0.39270	333.27340	0.33327	392.697	16.15	0.37	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	267.77520	0.26778	302.47050	0.30247	267.775	20.18	0.26	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	182.92220	0.18292	206.86480	0.20686	182.922	21.83	0.18	0.00	0	150.00
\$ / R	On 18/04/2016	Any day expiry			13.95060	13.95060	14.10680	14.10680		17.12	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	667.53040	0.66753	586.68290	0.58668	667.530	17.17	0.48	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	290.99270	0.29099	325.44430	0.32544	290.993	20.51	0.26	0.00	0	17,896.00
\$ / R	On 26/04/2016	Any day expiry			13.97010	13.97010	14.12650	14.12650		17.13	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	44.68980	0.04469	42.35270	0.04235	44.690	16.18	0.06	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	414.58600	0.41459	353.25310	0.35325	414.586	16.12	0.36	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	275.91780	0.27592	308.00270	0.30800	275.918	21.01	0.24	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	207.16390	0.20716	230.87890	0.23088	207.164	22.37	0.19	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry			14.04780	14.04780	14.20510	14.20510		17.38	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	55.62390	0.05562	52.13360	0.05213	55.624	16.13	0.07	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	436.03600	0.43604	375.70570	0.37571	436.036	16.13	0.35	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	283.74890	0.28375	313.13320	0.31313	283.749	21.81	0.23	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	227.99330	0.22799	251.30300	0.25130	227.993	22.97	0.18	0.00	0	150.00
\$ / R	On 06/06/2016	Any day expiry			14.07290	14.07290	14.23050	14.23050		17.35	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	94.92650	0.09493	87.55820	0.08756	94.926	15.63	0.11	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	401.85630	0.40186	441.70610	0.44171	401.856	20.36	0.31	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			14.08050	14.08050	14.23810	14.23810		17.47	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			14.09050	14.09050	14.24830	14.24830		17.46	0.00	21,135,750.00	1,500	31,226.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	93.87240	0.09387	86.29660	0.08630	93.872	15.69	0.11	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	226.91650	0.22692	195.86910	0.19587	226.917	15.37	0.22	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	253.79010	0.25379	219.74120	0.21974	253.790	15.46	0.24	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	320.54060	0.32054	279.45340	0.27945	320.541	15.65	0.28	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	444.41320	0.44441	386.76000	0.38676	444.413	16.08	0.34	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	459.14120	0.45914	398.67490	0.39867	459.141	16.15	0.35	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	523.31830	0.52332	574.90750	0.57491	523.318	19.22	0.38	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	305.81680	0.30582	336.12850	0.33613	305.817	21.88	0.23	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	273.84050	0.27384	300.76530	0.30077	273.840	22.48	0.21	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.81	Call	248.31120	0.24831	272.50960	0.27251	248.311	23.04	0.19	0.00	0	2,310.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	239.96210	0.23996	261.62250	0.26162	239.962	23.32	0.18	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	236.30620	0.23631	250.57080	0.25057	236.306	23.80	0.18	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	218.00380	0.21800	227.46190	0.22746	218.004	27.88	0.15	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			14.12820	14.12820		14.28640	14.28640		17.55	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 28/06/2016	Any day expiry	65.52150	0.06552	60.34330	0.06034	65.521	16.03	0.08	0.00	0	250.00			
\$ / R	13.50	Put	On 28/06/2016	Any day expiry	452.12050	0.45212	397.00700	0.39701	452.121	16.07	0.34	0.00	0	150.00			
\$ / R	16.62	Call	On 28/06/2016	Any day expiry	293.07610	0.29308	320.77340	0.32077	293.076	22.55	0.22	0.00	0	250.00			
\$ / R	17.04	Call	On 28/06/2016	Any day expiry	257.52400	0.25752	279.28290	0.27928	257.524	23.44	0.19	0.00	0	150.00			
\$ / R			On 27/07/2016	Any day expiry	14.20110	14.20110	14.36020	14.36020		17.62	0.00	0.00	0	0.00			
\$ / R	11.80	Put	On 27/07/2016	Any day expiry	73.45950	0.07346	67.55480	0.06755	73.459	15.92	0.08	0.00	0	250.00			
\$ / R	13.50	Put	On 27/07/2016	Any day expiry	464.06190	0.46406	412.27060	0.41227	464.062	16.00	0.33	0.00	0	150.00			
\$ / R	17.13	Call	On 27/07/2016	Any day expiry	302.53770	0.30254	324.51630	0.32452	302.538	23.45	0.21	0.00	0	250.00			
\$ / R	17.45	Call	On 27/07/2016	Any day expiry	293.83100	0.29383	310.38240	0.31038	293.831	24.56	0.19	0.00	0	150.00			
\$ / R			On 11/08/2016	Any day expiry	14.24040	14.24040	14.40010	14.40010		17.73	0.00	0.00	0	0.00			
\$ / R	12.70	Put	On 11/08/2016	Any day expiry	203.70810	0.20371	183.77030	0.18377	203.708	15.31	0.18	0.00	0	2,000.00			
\$ / R	15.52	Call	On 11/08/2016	Any day expiry	545.65530	0.54566	592.24340	0.59224	545.655	20.24	0.35	0.00	0	2,000.00			
\$ / R			On 26/08/2016	Any day expiry	14.27990	14.27990	14.44020	14.44020		17.85	0.00	0.00	0	0.00			
\$ / R	11.80	Put	On 26/08/2016	Any day expiry	81.39610	0.08140	75.10590	0.07511	81.396	15.85	0.08	0.00	0	250.00			
\$ / R	13.50	Put	On 26/08/2016	Any day expiry	480.99330	0.48099	426.90010	0.42690	480.993	16.10	0.32	0.00	0	150.00			
\$ / R	17.70	Call	On 26/08/2016	Any day expiry	337.25960	0.33726	350.03830	0.35004	337.260	25.07	0.20	0.00	0	250.00			
\$ / R	17.93	Call	On 26/08/2016	Any day expiry	332.69740	0.33270	344.69670	0.34470	332.697	25.84	0.20	0.00	0	150.00			
\$ / R			On 06/09/2016	Any day expiry	14.30890	14.30890	14.46970	14.46970		17.85	0.00	0.00	0	0.00			
\$ / R	13.50	Put	On 06/09/2016	Any day expiry	484.76150	0.48476	430.46570	0.43047	484.762	16.09	0.32	0.00	0	10,000.00			
\$ / R	17.74	Call	On 06/09/2016	Any day expiry	366.88330	0.36688	369.62940	0.36963	366.883	25.14	0.21	0.00	0	10,000.00			
\$ / R	17.80	Call	On 06/09/2016	Any day expiry	355.58590	0.35559	368.11280	0.36811	355.586	25.34	0.21	0.00	0	10,000.00			
\$ / R			On 08/09/2016	Any day expiry	14.31420	14.31420	14.47510	14.47510		17.85	0.00	0.00	0	0.00			
\$ / R	13.78	Put	On 08/09/2016	Any day expiry	626.08850	0.62609	555.17880	0.55518	626.088	16.65	0.37	0.00	0	50,000.00			
\$ / R	17.30	Call	On 08/09/2016	Any day expiry	372.64660	0.37265	390.19800	0.39020	372.647	23.67	0.23	0.00	0	50,000.00			
\$ / R			On 15/09/2016	Any day expiry	14.33260	14.33260	14.49380	14.49380		17.95	0.00	0.00	0	259.00			
\$ / R			On 19/09/2016	Foreign Exchange Future	14.34310	14.34310	14.50450	14.50450		17.94	0.00	0.00	0	6,849.00			
\$ / R	13.24	Put	On 19/09/2016	Foreign Exchange Future	382.13220	0.38213	335.96140	0.33596	382.132	15.73	0.27	0.00	0	405.00			
\$ / R	17.50	Call	On 19/09/2016	Foreign Exchange Future	384.26570	0.38427	397.94490	0.39794	384.266	24.20	0.23	0.00	0	405.00			
\$ / R	17.70	Call	On 19/09/2016	Foreign Exchange Future	378.92930	0.37893	391.76630	0.39177	378.929	24.85	0.22	0.00	0	10,000.00			
\$ / R			On 28/09/2016	Any day expiry	14.36680	14.36680	14.52860	14.52860		17.95	0.00	0.00	0	0.00			
\$ / R	11.80	Put	On 28/09/2016	Any day expiry	88.99550	0.08900	81.01040	0.08101	88.995	15.75	0.08	0.00	0	250.00			
\$ / R	13.50	Put	On 28/09/2016	Any day expiry	493.53330	0.49353	437.57660	0.43758	493.533	16.11	0.32	0.00	0	150.00			
\$ / R	18.25	Call	On 28/09/2016	Any day expiry	385.54990	0.38555	392.99050	0.39299	385.550	26.60	0.21	0.00	0	250.00			
\$ / R	18.41	Call	On 28/09/2016	Any day expiry	383.45250	0.38345	390.39020	0.39039	383.453	27.13	0.21	0.00	0	150.00			
\$ / R			On 26/10/2016	Any day expiry	14.44060	14.44060	14.60360	14.60360		18.13	0.00	0.00	0	0.00			
\$ / R	11.80	Put	On 26/10/2016	Any day expiry	94.93600	0.09494	85.74510	0.08575	94.936	15.68	0.09	0.00	0	250.00			
\$ / R	13.50	Put	On 26/10/2016	Any day expiry	502.40830	0.50241	444.99890	0.44500	502.408	16.11	0.31	0.00	0	150.00			
\$ / R	18.77	Call	On 26/10/2016	Any day expiry	422.02340	0.42202	434.10160	0.43410	422.023	27.84	0.21	0.00	0	250.00			
\$ / R	18.85	Call	On 26/10/2016	Any day expiry	414.84120	0.41484	433.30770	0.43331	414.841	27.94	0.21	0.00	0	150.00			
\$ / R			On 28/11/2016	Any day expiry	14.53640	14.53640	14.69870	14.69870		18.40	0.00	0.00	0	0.00			
\$ / R	11.80	Put	On 28/11/2016	Any day expiry	101.12780	0.10113	92.22490	0.09222	101.128	15.62	0.09	0.00	0	250.00			
\$ / R	13.50	Put	On 28/11/2016	Any day expiry	516.07980	0.51608	459.34690	0.45935	516.080	16.23	0.30	0.00	0	150.00			
\$ / R	19.40	Call	On 28/11/2016	Any day expiry	400.59190	0.40059	433.56770	0.43357	400.592	27.66	0.20	0.00	0	400.00			

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 14/12/2016	Any day expiry		14.58360	14.58360		14.74540	14.74540		18.52	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future		14.59840	14.59840		14.76000	14.76000		18.54	0.00	0.00	0	510.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	108.00630	0.10801	99.34050	0.09934	108.006	15.72	0.09	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	523.00870	0.52301	469.15060	0.46915	523.009	16.29	0.30	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	375.62000	0.37562	406.55680	0.40656	375.620	27.10	0.18	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	368.62890	0.36863	399.10690	0.39911	368.629	27.10	0.18	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future		14.84630	14.84630		15.00530	15.00530		19.04	0.00	0.00	0	0.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future		13.63350	13.63350		13.78530	13.78530		16.41	0.00	2,235,894.00	164	569.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future		13.86550	13.86550		14.02060	14.02060		16.89	0.00	1,220,164.00	88	162.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future		14.09050	14.09050		14.24830	14.24830		17.46	0.00	352,262.50	25	144.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future		14.34310	14.34310		14.50450	14.50450		17.94	0.00	0.00	0	15.00
£ / R	On 11/12/2015	Foreign Exchange Future		20.87850	20.87850		21.08880	21.08880		15.77	0.00	50,901,783.00	2,438	35,965.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	7.91810	0.00792	7.14770	0.00715	7.918	20.86	0.01	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	1,531.11190	1.53111	1,730.75830	1.73076	1,531.112	16.34	0.91	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.00	Call	1,011.77180	1.01177	1,195.72440	1.19572	1,011.772	15.54	0.79	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.12	Put	162.47190	0.16247	129.35790	0.12936	162.472	15.57	0.24	0.00	0	12,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.23	Put	193.06030	0.19306	154.50840	0.15451	193.060	15.60	0.27	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	772.71200	0.77271	939.10640	0.93911	772.712	15.62	0.70	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.75	Put	392.08840	0.39209	322.13580	0.32214	392.088	15.73	0.44	0.00	0	6,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	510.12200	0.51012	649.11100	0.64911	510.122	15.74	0.55	0.00	0	18,900.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.81	Put	421.10920	0.42111	347.06730	0.34707	421.109	15.75	0.47	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.20	Put	650.84820	0.65085	542.10770	0.54211	650.848	16.23	0.60	0.00	0	3,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.35	Call	281.74330	0.28174	373.16350	0.37316	281.743	16.46	0.36	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	240.33540	0.24034	322.15190	0.32215	240.335	16.69	0.32	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.82	Call	169.90220	0.16990	233.36920	0.23337	169.902	17.17	0.24	0.00	0	10,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	23.20	Call	32.78300	0.03278	49.32730	0.04933	32.783	18.87	0.06	0.00	0	10,000.00
£ / R	On 12/01/2016	Any day expiry		21.91030	21.91030		21.09380	21.09380		16.60	0.00	42,187.60	2	2.00
£ / R	On 14/03/2016	Foreign Exchange Future		21.22720	21.22720		21.44140	21.44140		15.69	0.00	21,333,336.00	1,005	5,186.00
£ / R	On 13/06/2016	Foreign Exchange Future		21.56680	21.56680		21.78370	21.78370		16.03	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry		21.90710	21.90710		22.12710	22.12710		16.33	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	924.61370	0.92461	833.32740	0.83333	924.614	15.59	0.38	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	499.07540	0.49908	542.62450	0.54262	499.075	20.78	0.22	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future		21.95120	21.95120		22.17190	22.17190		16.36	0.00	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future		0.11341	0.11341		0.11458	0.11458		17.41	0.00	0.00	0	8,134.00
¥ / R	On 14/03/2016	Foreign Exchange Future		0.11543	0.11543		0.11677	0.11677		15.81	0.00	5,078.96	44	242.00
¥ / R	On 13/06/2016	Foreign Exchange Future		0.11759	0.11759		0.11895	0.11895		16.13	0.00	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future		15.10580	15.10580		15.23400	15.23400		16.53	0.00	31,389,852.40	2,078	80,038.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	4.17540	0.00418	4.30170	0.00430	4.175	18.92	0.01	0.00	0	6,877.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.85	Put	20.94400	0.02094	17.25940	0.01726	20.944	16.09	0.06	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	24.29820	0.02430	19.99880	0.02000	24.298	16.09	0.06	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	35.15720		0.03516		28.87930	0.02888	35.157	16.08	0.09	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	70.34310		0.07034		57.85240	0.05785	70.343	16.05	0.16	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.04	Put	312.26680		0.31227		265.63540	0.26564	312.267	16.49	0.46	0.00	0	50,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.78	Call	137.24710		0.13725		176.49370	0.17649	137.247	17.95	0.25	0.00	0	6,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	51.11290		0.05111		67.83780	0.06784	51.113	19.80	0.11	0.00	0	6,877.00
€ / R	On 29/12/2015	Any day expiry			15.15820	15.15820		15.28710	15.28710			16.54	0.00	0.00	0	0.00
€ / R	On 29/12/2015	Any day expiry	15.30	Put	495.83520		0.49584		432.93790	0.43294	495.835	16.82	0.54	0.00	0	100.00
€ / R	On 29/12/2015	Any day expiry	15.70	Call	226.46160		0.22646		275.13380	0.27513	226.462	17.59	0.33	0.00	0	100.00
€ / R	On 25/01/2016	Any day expiry			15.24540	15.24540		15.37530	15.37530			16.57	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	702.65070		0.70265		791.56310	0.79156	702.651	16.17	0.64	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	662.47550		0.66248		748.75770	0.74876	662.476	16.24	0.62	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			15.39490	15.39490		15.52640	15.52640			16.81	0.00	15,779,772.50	1,025	28,858.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	36.34930		0.03635		31.21190	0.03121	36.349	17.04	0.05	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	44.10990		0.04411		38.27640	0.03828	44.110	16.79	0.06	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	98.14840		0.09815		88.23850	0.08824	98.148	15.73	0.13	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	127.97800		0.12798		110.61290	0.11061	127.978	15.74	0.16	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	267.46190		0.26746		236.63600	0.23664	267.462	15.79	0.28	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	878.70600		0.87871		965.88460	0.96588	878.706	16.13	0.65	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	410.57160		0.41057		364.25070	0.36425	410.572	16.21	0.37	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	620.07490		0.62007		560.19820	0.56020	620.075	16.77	0.47	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	440.66390		0.44066		492.82050	0.49282	440.664	17.77	0.39	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	426.45340		0.42645		477.28220	0.47728	426.453	17.85	0.38	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	386.59800		0.38660		433.61010	0.43361	386.598	18.11	0.35	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	351.46230		0.35146		394.07110	0.39407	351.462	18.40	0.33	0.00	0	36,640.00
€ / R	On 13/06/2016	Foreign Exchange Future			15.68100	15.68100		15.81430	15.81430			17.09	0.00	0.00	0	250.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	211.33860		0.21134		188.55850	0.18856	211.339	15.34	0.19	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	742.49160		0.74249		803.17130	0.80317	742.492	17.52	0.48	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.00960	16.00960		16.14560	16.14560			17.36	0.00	0.00	0	0.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.33200	16.33200		16.46690	16.46690			17.87	0.00	0.00	0	3,000.00
10Y STND	On 17/12/2025	Interest Rate Swap			99.97851	99.97851		100.54038	100.54038				0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			99.69023	99.69023		99.73125	99.73125				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.56702	99.56702		99.68845	99.68845				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.66834	98.66834		99.05534	99.05534				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			469.54200	469.54200		468.44400	468.44400				0.00	0.00	0	3.00
AL37	On 04/02/2016	Index Future			477.26500	477.26500		476.15200	476.15200				0.00	0.00	0	0.00
AL7T	On 05/11/2015	Index Future			550.98000	550.98000		548.41500	548.41500				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
AL7T	On 04/02/2016	Index Future			560.04200		560.04200		557.44000	557.44000			0.00	0.00	0	0.00
ALBI	On 05/11/2015	Index Future			501.75900		501.75900		499.23700	499.23700			0.00	531,864,540.00	106	271.00
ALBI	On 04/02/2016	Index Future			510.01100		510.01100		507.45200	507.45200			0.00	540,611,660.00	106	334.00
ALBI	On 05/05/2016	Index Future			518.96600		518.96600		516.36500	516.36500			0.00	0.00	0	0.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.70330		9.70330		9.93820	9.93820		12.31	0.00	16,980,775.00	1,750	14,913.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	36.81700	0.03682		15.30650	0.01531		36.817	12.62	0.16	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	222.39600	0.22240		392.43840	0.39244		222.396	12.39	0.61	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	37.66090	0.03766		84.47220	0.08447		37.661	13.93	0.16	0.00	0	201.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.82590		9.82590		10.06270	10.06270		12.73	0.00	12,793,321.80	1,302	6,280.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			9.94910		9.94910		10.18640	10.18640		13.65	0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			10.09100		10.09100		10.32990	10.32990		14.47	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			10.34180		10.34180		10.41270	10.41270		11.87	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			10.51330		10.51330		10.58550	10.58550		13.81	0.00	0.00	0	0.00
CHF / R	On 11/12/2015	Foreign Exchange Future			13.87760		13.87760		14.02900	14.02900		16.82	0.00	0.00	0	7,272.00
CHF / R	On 14/03/2016	Foreign Exchange Future			14.16940		14.16940		14.32480	14.32480		16.97	0.00	439,251.40	31	1,684.00
CNH / R	On 11/12/2015	Foreign Exchange Future			2.12740		2.12740		2.14940	2.14940		15.72	0.00	0.00	0	25,268.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.14800		2.14800		2.17060	2.17060		16.20	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future			2.02660		2.02660		2.04350	2.04350		19.46	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.06750		2.06750		2.08490	2.08490		19.02	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			9.86332	81.47228		9.94172	80.92171				0.00	0.00	0	6,561.00
ES33	On 04/02/2016	Bond Future			9.95556	82.81234		10.03638	82.25383				0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future			10.03573	80.47674		10.11896	79.90970				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

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
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 05/11/2015	GOVI	498.95600		498.95600		496.64700	496.64700			0.00	0.00	0	400.00
GOVI	On 04/02/2016	GOVI	507.16200		507.16200		504.82000	504.82000			0.00	0.00	0	76.00
GOVI	On 05/05/2016	GOVI	516.06700		516.06700		513.68600	513.68600			0.00	0.00	0	0.00
I2025	On 05/11/2015	Bond Future	123.72038		123.72038		123.64768	123.64768			0.00	0.00	0	625.00
I2025	On 04/02/2016	Bond Future	124.54542		124.54542		124.47298	124.47298			0.00	36,367,262.64	292	292.00
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	102.97903		102.97903		102.91697	102.91697			0.00	0.00	0	0.00
I2033	On 04/02/2016	Bond Future	104.68120		104.68120		104.61950	104.61950			0.00	0.00	0	0.00
I2033	On 05/05/2016	Bond Future	105.54021		105.54021		105.47908	105.47908			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 05/11/2015	Bond Future	127.97948		127.97948		127.90206	127.90206			0.00	0.00	0	5,673.00
I2038	On 04/02/2016	Bond Future	128.72238		128.72238		128.64525	128.64525			0.00	0.00	0	2,381.00
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	127.30720		127.30720		127.22966	127.22966			0.00	0.00	0	6,943.00
I2046	On 04/02/2016	Bond Future	129.41172		129.41172		129.33438	129.33438			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	135.17683		135.17683		135.09404	135.09404			0.00	0.00	0	4,198.00
I2050	On 04/02/2016	Bond Future	135.88285		135.88285		135.80025	135.80025			0.00	0.00	0	1,233.00
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	234.09600		234.09600		234.01800	234.01800			0.00	0.00	0	915.00
IGOV	On 04/02/2016	Index Future	237.96600		237.96600		237.88800	237.88800			0.00	0.00	0	138.00
IGOV	On 05/05/2016	Index Future	242.16300		242.16300		242.08500	242.08500			0.00	0.00	0	0.00
ILBI	On 05/11/2015	Index Future	634.98000		634.98000		634.72500	634.72500			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future	645.76500		645.76500		645.50800	645.50800			0.00	6,457,650.00	1	160.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future	6.31000		93.69000		6.31000	93.69000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.34000		93.66000		6.34000	93.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future	6.40000		93.60000		6.40000	93.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future	6.45000		93.55000		6.45000	93.55000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	6.53000		93.47000		6.53000	93.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future	6.57000		93.43000		6.57000	93.43000			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 15/06/2016	Jibar Tradeable Future			6.82000		93.18000		6.82000	93.18000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.05000		92.95000		7.05000	92.95000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.22000		92.78000		7.22000	92.78000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.40000		92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.56000		92.44000		7.56000	92.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.68000		92.32000		7.68000	92.32000			0.00	0.00	0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future			0.13310		0.13310		0.13450	0.13450			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future			0.13260		0.13260		0.13380	0.13380			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future			0.13170		0.13170		0.13360	0.13360			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future			0.13070		0.13070		0.13260	0.13260			0.00	0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.06660		0.06660		0.06760	0.06760			0.00	0.00	0	28,268.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.06340		0.06340		0.06430	0.06430			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.06070		0.06070		0.06180	0.06180			0.00	0.00	0	0.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			9.12290		9.12290		9.33880	9.33880		11.05	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			9.21910		9.21910		9.43700	9.43700		12.58	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			9.31580		9.31580		9.53390	9.53390		13.77	0.00	0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.10800		1.10800		1.10510	1.10510			0.00	0.00	0	30.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.11030		1.11030		1.10740	1.10740			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.11290		1.11290		1.10990	1.10990			0.00	0.00	0	0.00
R186	On 05/11/2015	Bond Future			8.30079		119.81788		8.37830	119.20593		9.03	0.00	67,936,737.96	567	35,376.00
R186	On 05/11/2015	Bond Future	7.73	Call	0.86000		0.00086		0.44000	0.00044	0.860	8.85	0.00	0.00	0	169.00
R186	On 05/11/2015	Bond Future	7.75	Call	1.23000		0.00123		0.63000	0.00063	1.230	8.86	0.00	0.00	0	1,200.00
R186	On 05/11/2015	Bond Future	7.86	Call	7.25000		0.00725		3.77000	0.00377	7.250	8.90	0.01	0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.00	Call	45.98000		0.04598		24.96000	0.02496	45.980	8.94	0.07	0.00	0	200.00
R186	On 05/11/2015	Bond Future	8.22	Put	1,011.91000		1.01191		1,481.30000	1.48130	1,011.910	9.02	0.65	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	861.92000		0.86192		1,302.52000	1.30252	861.920	9.03	0.60	0.00	0	8,650.00
R186	On 05/11/2015	Bond Future	8.35	Put	465.27000		0.46527		795.52000	0.79552	465.270	9.07	0.40	0.00	0	9,430.00
R186	On 05/11/2015	Bond Future	8.35	Call	854.30000		0.85430		572.60000	0.57260	854.300	9.07	0.60	0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.45	Call	1,392.79000		1.39279		997.05000	0.99705	1,392.790	9.12	0.77	0.00	0	200.00
R186	On 05/11/2015	Bond Future	8.45	Put	218.69000		0.21869		434.90000	0.43490	218.690	9.12	0.23	0.00	0	6,308.00
R186	On 05/11/2015	Bond Future	8.50	Call	1,705.69000		1.70569		1,259.19000	1.25919	1,705.690	9.14	0.84	0.00	0	650.00
R186	On 05/11/2015	Bond Future	8.50	Put	141.79000		0.14179		307.24000	0.30724	141.790	9.14	0.16	0.00	0	4,666.00
R186	On 05/11/2015	Bond Future	8.55	Put	88.43000		0.08843		210.19000	0.21019	88.430	9.16	0.11	0.00	0	4,667.00
R186	On 05/11/2015	Bond Future	8.75	Put	8.95000		0.00895		32.82000	0.03282	8.950	9.25	0.02	0.00	0	10,200.00
R186	On 05/11/2015	Bond Future	8.85	Put	2.23000		0.00223		10.54000	0.01054	2.230	9.30	0.00	0.00	0	2,283.00
R186	On 05/11/2015	Bond Future	9.00	Put	0.21000		0.00021		1.47000	0.00147	0.210	9.37	0.00	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.36065		116.49116		8.44090	115.87087		9.07	0.00	114,860,283.76	986	6,295.00
R186	On 04/02/2016	Bond Future	8.75	Put	1,021.50000		1.02150		1,221.29000	1.22129	1,021.500	9.18	0.29	0.00	0	6,695.00
R186	On 05/05/2016	Bond Future			8.40662		118.53757		8.48971	117.90825		8.94	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 04/08/2016	Bond Future		8.45330	115.35913		8.53932	114.72109		9.07	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 05/11/2015	Bond Future		296.59371	296.59371		296.41947	296.41947			0.00	0.00	0	927.00
R197	On 04/02/2016	Bond Future		295.14253	295.14253		294.96942	294.96942			0.00	15,937,696.62	54	57.00
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		242.83448	242.83448		242.68953	242.68953			0.00	0.00	0	52,239.00
R202	On 04/02/2016	Bond Future		243.47390	243.47390		243.32953	243.32953			0.00	0.00	0	1,661.00
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		8.02638	99.99653		8.09413	99.63170		7.17	0.00	202,292,980.19	2,023	10,547.00
R2023	On 04/02/2016	Bond Future		8.09369	101.64123		8.16441	101.27186		6.66	0.00	205,620,208.29	2,023	3,698.00
R2023	On 05/05/2016	Bond Future		8.13686	99.49830		8.21063	99.12400		6.94	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 05/11/2015	Bond Future		6.96153	103.45081		7.01991	103.34979		1.79	0.00	246,523,280.23	2,383	14,772.00
R203	On 04/02/2016	Bond Future		7.01699	105.15231		7.08424	105.05114		1.12	0.00	250,577,954.73	2,383	7,001.00
R203	On 05/05/2016	Bond Future		6.99368	102.83005		7.07283	102.72869		1.39	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 05/11/2015	Bond Future		8.72576	96.34735		8.80320	95.75159			0.00	424,313,729.40	4,404	7,875.00
R2030	On 04/02/2016	Bond Future		8.78761	93.92551		8.86740	93.32134			0.00	413,647,946.04	4,404	4,829.00
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		8.82572	95.96964		8.89812	95.37366			0.00	10,364,721.12	108	2,874.00
R2032	On 04/02/2016	Bond Future		8.88738	97.54809		8.96187	96.94365			0.00	10,535,193.72	108	108.00
R2032	On 05/05/2016	Bond Future		8.93829	95.10473		9.01490	94.49119			0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 05/11/2015	Bond Future		9.01564	97.49359		9.08800	96.84373			0.00	3,721,330,330.30	38,170	11,858.00
R2037	On 04/02/2016	Bond Future		9.07660	94.84021		9.15096	94.18107			0.00	3,620,050,815.70	38,170	40,258.00
R2037	On 05/05/2016	Bond Future		9.12875	96.50702		9.20510	95.83787			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		7.32170	104.94886		7.37980	104.78798		3.11	0.00	1,042,247,128.66	9,931	17,174.00
R204	On 04/02/2016	Bond Future		7.38545	102.63890		7.44867	102.47687		2.53	0.00	1,014,174,970.90	9,881	17,089.00
R204	On 05/05/2016	Bond Future		7.41282	104.44184		7.48208	104.27857		2.72	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 05/11/2015	Bond Future			9.09043		98.96096		9.15768	98.30492			0.00	397,526,176.32	4,017	13,714.00
R2044	On 04/02/2016	Bond Future			9.14912		96.20652		9.21818	95.54104			0.00	386,461,590.84	4,017	5,182.00
R2044	On 05/05/2016	Bond Future			9.19945		97.89745		9.27030	97.22176			0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 05/11/2015	Bond Future			9.07051		98.36075		9.14282	97.63567			0.00	29,803,307.25	303	48,246.00
R2048	On 04/02/2016	Bond Future			9.13039		99.97851		9.20467	99.24293			0.00	150,267,700.53	1,503	20,758.00
R2048	On 05/05/2016	Bond Future			9.17649		97.29964		9.25265	96.55266			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			7.60156		101.07026		7.66955	100.83269		4.38	0.00	4,529,362,631.64	44,814	8,615.00
R207	On 05/11/2015	Bond Future	7.43	Call	61.40000		0.06140		36.53000	0.03653	61.400	4.31	0.18	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	118.88000		0.11888		73.80000	0.07380	118.880	4.33	0.29	0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.66882		99.09125		7.74140	98.85122		3.77	0.00	4,423,334,308.75	44,639	39,647.00
R207	On 04/02/2016	Bond Future	7.27	Call	273.78000		0.27378		222.18000	0.22218	273.780	3.67	0.25	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	519.89000		0.51989		435.73000	0.43573	519.890	3.72	0.39	0.00	0	19.00
R207	On 05/05/2016	Bond Future			7.71386		100.83223		7.79161	100.58952		3.93	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	907.33000		0.90733		807.97000	0.80797	907.330	3.89	0.44	0.00	0	43.00
R207	On 04/08/2016	Bond Future			7.75982		98.99425		7.84338	98.74939		3.77	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 05/11/2015	Bond Future			7.79130		96.23354		7.86412	95.92727		5.64	0.00	4,496,800,857.12	46,728	3,304.00
R208	On 05/11/2015	Bond Future	8.48	Put	0.06000		0.00006		0.45000	0.00045	0.060	5.87	0.00	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			7.85631		97.81634		7.93305	97.50642		4.98	0.00	4,570,761,935.52	46,728	36,370.00
R208	On 05/05/2016	Bond Future			7.90049		96.13332		7.98151	95.81947		5.27	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 05/11/2015	Bond Future			8.93020		75.73072		9.00739	75.15480		14.54	0.00	956,176,070.72	12,626	12,051.00
R209	On 05/11/2015	Bond Future	8.50	Call	13.24000		0.01324		7.53000	0.00753	13.240	14.41	0.02	0.00	0	900.00
R209	On 05/11/2015	Bond Future	9.00	Put	428.24000		0.42824		721.03000	0.72103	428.240	14.72	0.37	0.00	0	500.00
R209	On 05/11/2015	Bond Future	9.25	Put	56.95000		0.05695		139.91000	0.13991	56.950	14.89	0.08	0.00	0	900.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 04/02/2016	Bond Future			8.98620		76.97632		9.06539	76.39201		14.36	0.00	2,126,547,816.32	27,626	30,253.00
R209	On 04/02/2016	Bond Future	9.52	Put	874.12000		0.87412	1,034.44000	1.03444	874.120		14.70	0.24	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			9.03266		75.17928	9.11387	74.58587			14.64	0.00	0.00	0	0.00
R209	On 05/05/2016	Bond Future	8.25	Call	1,039.55000		1.03955	0.00000	0.00000	1,039.550		14.27	0.24	250,110,995.46	13,400	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	3,052.67000		3.05267	2,767.73000	2.76773	3,052.670		14.64	0.51	254,203,727.90	6,700	6,700.00
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			181.60637		181.60637	181.30568	181.30568				0.00	0.00	0	2,889.00
R210	On 04/02/2016	Bond Future			184.60838		184.60838	184.30504	184.30504				0.00	8,861,202.24	48	48.00
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			136.49131		136.49131	136.41725	136.41725				0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future			137.05376		137.05376	136.98022	136.98022				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			142.39493		142.39493	142.31151	142.31151				0.00	0.00	0	1,928.00
R212	On 04/02/2016	Bond Future			142.88966		142.88966	142.80664	142.80664				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			8.78086		86.51804	8.85834	85.94420			12.43	0.00	0.00	0	21,426.00
R213	On 04/02/2016	Bond Future			8.84420		87.94102	8.92394	87.35900			12.17	0.00	1,362,646,104.90	15,495	17,593.00
R213	On 05/05/2016	Bond Future			8.89163		85.93762	8.97358	85.34676			12.44	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R214	On 05/11/2015	Bond Future			9.00034		76.47147	9.07258	75.90528			15.26	0.00	701,319,851.37	9,171	13,456.00
R214	On 04/02/2016	Bond Future			9.05822		77.72918	9.13234	77.15487			15.11	0.00	1,563,988,830.78	20,121	26,693.00
R214	On 05/05/2016	Bond Future			9.10242		75.79989	9.17835	75.21667			15.40	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
RAIN	On 11/12/2015	Foreign Exchange Future			23,891.86000		23,891.86000	24,124.75000	24,124.75000				0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future			9.77470		9.77470	9.86540	9.86540			12.64	0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future			9.91440		9.91440	10.00670	10.00670			13.52	0.00	0.00	0	720.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
TRY / R	On 11/12/2015		Foreign Exchange Future	4.66200	4.66200	4.68170	4.68170		10.84	0.00	0.00	0	0.00
TRY / R	On 14/03/2016		Foreign Exchange Future	4.61920	4.61920	4.63780	4.63780		14.38	0.00	0.00	0	0.00
ZMW / R	On 11/12/2015		Foreign Exchange Future	1.07680	1.07680	1.10970	1.10970			0.00	0.00	0	7,688.00
ZMW / R	On 14/03/2016		Foreign Exchange Future	1.04730	1.04730	1.07920	1.07920			0.00	0.00	0	1.00
Total for Derivatives :											40,119,994,419.18	524,483	4157236.00
Grand Total:											40,119,994,419.18	524,483	4157236.00