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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/10/2015

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
\$ / R		On 22/10/2015	Any day expiry	13.47650	13.47650	13.26980	13.26980		17.09	0.00	0.00	0	0.00
\$ / R	13.46	Call	57.33830	0.05734	16.02440	0.01602	57.338	17.30	0.56	0.00	0	3,000.00	
\$ / R		On 28/10/2015	Any day expiry	13.48570	13.48570	13.28140	13.28140		15.18	0.00	0.00	0	350.00
\$ / R	10.80	Put	0.00870	0.00001	0.00640	0.00001	0.009	41.43	0.00	0.00	0	300.00	
\$ / R	11.15	Put	0.01460	0.00001	0.01280	0.00001	0.015	36.86	0.00	0.00	0	250.00	
\$ / R	13.44	Call	139.32650	0.13933	60.98440	0.06098	139.326	15.47	0.57	0.00	0	8,000.00	
\$ / R	13.56	Call	82.38690	0.08239	36.29030	0.03629	82.387	15.50	0.40	0.00	0	250.00	
\$ / R	16.98	Call	0.10070	0.00010	0.13360	0.00013	0.101	49.38	0.00	0.00	0	300.00	
\$ / R		On 30/10/2015	Any day expiry	13.49040	13.49040	13.28600	13.28600		15.93	0.00	0.00	0	0.00
\$ / R	13.87	Put	411.18740	0.41119	599.18800	0.59919	411.187	17.67	0.84	0.00	0	13,360.00	
\$ / R	14.00	Call	18.25780	0.01826	9.01520	0.00902	18.258	18.28	0.10	0.00	0	13,360.00	
\$ / R		On 05/11/2015	Any day expiry	13.50440	13.50440	13.29960	13.29960		16.17	0.00	0.00	0	0.00
\$ / R	12.72	Call	791.78620	0.79179	595.36700	0.59537	791.786	16.93	0.96	0.00	0	300.00	
\$ / R	13.00	Call	528.96810	0.52897	360.51880	0.36052	528.968	15.84	0.89	0.00	0	300.00	
\$ / R	13.45	Put	149.97720	0.14998	0.00000	0.00000	149.977	16.13	0.44	1,803,779.60	300	300.00	
\$ / R	13.70	Call	105.04530	0.10505	57.55580	0.05756	105.045	16.98	0.34	0.00	0	300.00	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 05/11/2015	Any day expiry	13.70	Put	300.64530		0.30065		457.95580	0.45796	300.645	16.98	0.66	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.95	Call	51.22810		0.05123		0.00000	0.00000	51.228	18.00	0.19	778,093.05	300	300.00
\$ / R	On 10/11/2015	Any day expiry			13.51600		13.51600		13.31100	13.31100		16.04	0.00	0.00	0	0.00
\$ / R	On 10/11/2015	Any day expiry	13.00	Put	36.42770		0.03643		76.43410	0.07643	36.428	15.73	0.14	0.00	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	13.14	Put	63.37520		0.06338		121.85210	0.12185	63.375	15.82	0.22	0.00	0	8,000.00
\$ / R	On 10/11/2015	Any day expiry	13.81	Call	103.78630		0.10379		60.56580	0.06057	103.786	17.27	0.30	0.00	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	14.25	Call	35.59220		0.03559		20.81200	0.02081	35.592	19.03	0.12	0.00	0	20,000.00
\$ / R	On 17/11/2015	Any day expiry			13.53240		13.53240		13.32700	13.32700		16.13	0.00	0.00	0	0.00
\$ / R	On 17/11/2015	Any day expiry	13.15	Call	468.45980		0.46846		324.77740	0.32478	468.460	15.76	0.76	0.00	0	12,500.00
\$ / R	On 17/11/2015	Any day expiry	13.35	Call	335.00530		0.33501		218.81980	0.21882	335.005	15.94	0.63	0.00	0	5,000.00
\$ / R	On 17/11/2015	Any day expiry	13.40	Call	305.77370		0.30577		198.78320	0.19878	305.774	15.99	0.60	0.00	0	7,500.00
\$ / R	On 18/11/2015	Any day expiry			13.53470		13.53470		13.32920	13.32920		16.19	0.00	0.00	0	150.00
\$ / R	On 18/11/2015	Any day expiry	13.17	Call	459.58880		0.45959		318.68650	0.31869	459.589	15.81	0.74	0.00	0	6,000.00
\$ / R	On 18/11/2015	Any day expiry	13.35	Call	341.17600		0.34118		224.66560	0.22467	341.176	15.99	0.63	0.00	0	6,000.00
\$ / R	On 20/11/2015	Any day expiry			13.53940		13.53940		13.33380	13.33380		16.31	0.00	0.00	0	0.00
\$ / R	On 20/11/2015	Any day expiry	13.14	Put	93.29490		0.09329		154.73630	0.15474	93.295	15.89	0.25	0.00	0	8,000.00
\$ / R	On 20/11/2015	Any day expiry	13.75	Put	384.69850		0.38470		529.45990	0.52946	384.698	17.06	0.61	0.00	0	1,000.00
\$ / R	On 24/11/2015	Any day expiry			13.54870		13.54870		13.34300	13.34300		16.28	0.00	0.00	0	0.00
\$ / R	On 24/11/2015	Any day expiry	13.68	Call	216.82020		0.21682		146.29150	0.14629	216.820	16.74	0.44	0.00	0	9,000.00
\$ / R	On 24/11/2015	Any day expiry	13.99	Call	128.99780		0.12900		85.10030	0.08510	128.998	17.86	0.29	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry			13.55110		13.55110		13.34530	13.34530		16.36	0.00	0.00	0	301.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	0.28590		0.00029		0.26130	0.00026	0.286	24.01	0.00	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	0.56690		0.00057		0.57730	0.00058	0.567	22.20	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	12.63	Put	22.03670		0.02204		38.28300	0.03828	22.037	15.89	0.07	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	12.85	Put	43.77820		0.04378		77.04610	0.07705	43.778	15.60	0.13	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	12.93	Put	57.15180		0.05715		97.69590	0.09770	57.152	15.69	0.16	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Call	598.98800		0.59899		443.85600	0.44386	598.988	15.80	0.80	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Put	77.88800		0.07789		128.55600	0.12856	77.888	15.80	0.20	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.24	Call	449.19000		0.44919		318.15220	0.31815	449.190	16.02	0.69	46,478,906.50	5,000	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Call	442.66660		0.44267		312.84120	0.31284	442.667	16.03	0.68	0.00	0	11,500.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Put	141.56660		0.14157		217.54120	0.21754	141.567	16.03	0.32	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Call	392.57020		0.39257		272.55830	0.27256	392.570	16.12	0.64	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Put	171.47020		0.17147		257.25830	0.25726	171.470	16.12	0.36	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.43	Call	335.26350		0.33526		230.78350	0.23078	335.263	16.23	0.58	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.65	Call	234.03530		0.23404		159.60570	0.15961	234.035	16.71	0.45	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.73	Call	205.69910		0.20570		139.29390	0.13929	205.699	16.99	0.41	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	169.06940		0.16907		113.46030	0.11346	169.069	17.42	0.35	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	0.26370		0.00026		0.04420	0.00004	0.264	25.84	0.00	0.00	0	300.00
\$ / R	On 26/11/2015	Any day expiry			13.55350		13.55350		13.34770	13.34770		16.35	0.00	0.00	0	67.00
\$ / R	On 08/12/2015	Any day expiry			13.58200		13.58200		13.37570	13.37570		16.61	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			13.58910		13.58910		13.38280	13.38280		16.72	0.00	841,341,948.30	61,913	623,778.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	2,640.21460		2.64021		2,433.86630	2.43387	2,640.215	21.56	1.00	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	1.11460		0.00111		1.06630	0.00107	1.115	21.56	0.00	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	2,590.32720		2.59033		2,383.99640	2.38400	2,590.327	21.36	1.00	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	2,390.90660	2.39091	2,184.69500	2.18470	2,390.907	20.56	0.99	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	2,191.76610	2.19177	1,985.79840	1.98580	2,191.766	19.76	0.99	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	3.94720	0.00395	4.73980	0.00474	3.947	18.96	0.01	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	4.02580	0.00403	4.84930	0.00485	4.026	18.92	0.01	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	5.31000	0.00531	6.67720	0.00668	5.310	18.35	0.02	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	5.86470	0.00586	7.48390	0.00748	5.865	18.15	0.02	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	7.15920	0.00716	9.39910	0.00940	7.159	17.75	0.02	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	8.74820	0.00875	11.79890	0.01180	8.748	17.35	0.03	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	1,450.93950	1.45094	1,250.62770	1.25063	1,450.940	16.75	0.97	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	12.58150	0.01258	19.46240	0.01946	12.582	16.63	0.04	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	1,402.20240	1.40220	1,203.42310	1.20342	1,402.202	16.55	0.96	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	1,118.89410	1.11889	929.42010	0.92942	1,118.894	16.14	0.92	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	35.02900	0.03503	54.23520	0.05424	35.029	16.09	0.09	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	1,055.07270	1.05507	868.39920	0.86840	1,055.073	16.08	0.91	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	1,046.03770	1.04604	859.79130	0.85979	1,046.038	16.07	0.91	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	1,028.03180	1.02803	842.66160	0.84266	1,028.032	16.05	0.90	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.70	Put	50.29940	0.05030	76.04110	0.07604	50.299	15.97	0.12	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.76	Put	58.34300	0.05834	87.68630	0.08769	58.343	15.92	0.14	0.00	0	402.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.77	Put	59.78080	0.05978	90.05780	0.09006	59.781	15.91	0.14	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	853.36650	0.85337	680.24040	0.68024	853.366	15.88	0.85	0.00	0	17,883.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Put	64.26650	0.06427	97.44040	0.09744	64.266	15.88	0.15	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.85	Put	72.34430	0.07234	110.66190	0.11066	72.344	15.84	0.17	0.00	0	8,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	770.32910	0.77033	607.85840	0.60786	770.329	15.80	0.82	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	81.22910	0.08123	125.05840	0.12506	81.229	15.80	0.18	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	693.91450	0.69391	540.30210	0.54030	693.914	15.93	0.78	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Put	104.81450	0.10481	157.50210	0.15750	104.815	15.93	0.22	0.00	0	54,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	118.23750	0.11824	175.59080	0.17559	118.238	16.00	0.24	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	621.89180	0.62189	477.74690	0.47775	621.892	16.06	0.74	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	554.51210	0.55451	420.27970	0.42028	554.512	16.19	0.70	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Put	165.41210	0.16541	237.47970	0.23748	165.412	16.19	0.31	0.00	0	60.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Call	522.61880	0.52262	393.45690	0.39346	522.619	16.26	0.67	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	504.06620	0.50407	377.96970	0.37797	504.066	16.30	0.66	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.31	Call	485.95380	0.48595	362.93490	0.36293	485.954	16.34	0.64	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.32	Call	480.01390	0.48001	358.02390	0.35802	480.014	16.35	0.64	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.36	Put	227.64920	0.22765	316.07400	0.31607	227.649	16.41	0.38	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.38	Call	445.40990	0.44541	329.59500	0.32959	445.410	16.43	0.61	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	434.26910	0.43427	320.50830	0.32051	434.269	16.46	0.60	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	412.57450	0.41257	304.30380	0.30430	412.574	16.51	0.58	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	381.49920	0.38150	281.40180	0.28140	381.499	16.59	0.55	0.00	0	14,950.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Put	292.39920	0.29240	398.60180	0.39860	292.399	16.59	0.45	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.52	Call	371.52980	0.37153	274.12870	0.27413	371.530	16.62	0.55	0.00	0	5,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.59	Call	338.14660	0.33815	250.04320	0.25004	338.147	16.71	0.51	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	333.56630	0.33357	246.77020	0.24677	333.566	16.72	0.51	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Put	344.46630	0.34447	463.97020	0.46397	344.466	16.72	0.49	0.00	0	10,000.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	13.62	Put	356.14910	0.35615	477.54830	0.47755	356.149	16.79	0.50	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.63	Put	362.06140	0.36206	484.39680	0.48440	362.061	16.82	0.51	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.64	Put	368.02000	0.36802	491.28500	0.49129	368.020	16.85	0.51	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.65	Put	374.02240	0.37402	498.21450	0.49821	374.022	16.88	0.52	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	309.17240	0.30917	227.98100	0.22798	309.172	16.91	0.48	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.68	Put	392.30780	0.39231	519.22930	0.51923	392.308	16.97	0.53	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Call	286.40640	0.28641	210.57800	0.21058	286.406	17.09	0.45	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Put	417.30640	0.41731	547.77800	0.54778	417.306	17.09	0.55	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.80	Put	469.35580	0.46936	606.59170	0.60659	469.356	17.34	0.58	0.00	0	11,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.83	Call	248.64860	0.24865	182.00280	0.18200	248.649	17.43	0.41	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Call	224.19580	0.22420	163.68910	0.16369	224.196	17.67	0.37	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Put	545.09580	0.54510	690.88910	0.69089	545.096	17.67	0.63	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	199.45410	0.19945	145.31020	0.14531	199.454	17.95	0.34	0.00	0	51,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.01	Put	617.77590	0.61778	770.60300	0.77060	617.776	17.98	0.66	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.05	Call	186.88360	0.18688	136.03250	0.13603	186.884	18.10	0.32	0.00	0	1,700.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.12	Put	701.49440	0.70149	861.83530	0.86184	701.494	18.31	0.70	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.20	Call	153.71310	0.15371	112.89090	0.11289	153.713	18.56	0.27	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.24	Call	145.91700	0.14592	107.48880	0.10749	145.917	18.68	0.26	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.28	Call	138.52250	0.13852	102.37570	0.10238	138.523	18.80	0.25	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	123.82300	0.12382	91.85400	0.09185	123.823	19.11	0.23	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	105.71540	0.10572	78.77970	0.07878	105.715	19.58	0.20	0.00	0	55,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Put	1,016.61540	1.01662	1,195.97970	1.19598	1,016.615	19.58	0.80	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.70	Call	83.37260	0.08337	62.68440	0.06268	83.373	20.30	0.16	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.75	Call	78.66300	0.07866	59.29230	0.05929	78.663	20.47	0.15	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	70.93870	0.07094	53.61640	0.05362	70.939	20.80	0.14	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	61.26620	0.06127	46.52220	0.04652	61.266	21.26	0.12	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	59.23130	0.05923	45.04990	0.04505	59.231	21.36	0.12	0.00	0	111,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.30	Call	42.70960	0.04271	33.06610	0.03307	42.710	22.40	0.08	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.42	Call	37.68720	0.03769	29.40500	0.02941	37.687	22.82	0.08	0.00	0	11,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.57	Call	32.38340	0.03238	25.52370	0.02552	32.383	23.34	0.06	0.00	0	39,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	25.92930	0.02593	20.77000	0.02077	25.929	24.14	0.05	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			13.61280	13.61280	13.40610	13.40610		16.66	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	1.31410	0.00131	1.15560	0.00116	1.314	21.36	0.00	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	2.50360	0.00250	2.52850	0.00253	2.504	20.08	0.01	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	198.86610	0.19887	149.61280	0.14961	198.866	18.25	0.32	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	15.64080	0.01564	12.81770	0.01282	15.641	32.57	0.02	0.00	0	300.00
\$ / R	On 13/01/2016	Any day expiry			13.67170	13.67170	13.46400	13.46400		16.56	0.00	0.00	0	1,650.00
\$ / R	On 27/01/2016	Any day expiry			13.70750	13.70750	13.49860	13.49860		16.63	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	21.49850	0.02150	24.10840	0.02411	21.498	17.17	0.04	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	892.04340	0.89204	734.42260	0.73442	892.043	15.44	0.77	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	795.52140	0.79552	649.55840	0.64956	795.521	15.62	0.72	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	13.50	Put	361.60910	0.36161	454.73890	0.45474	361.609	16.29	0.41	0.00	0	150.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	244.48000	0.24448	195.30900	0.19531	244.480	18.75	0.30	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	15.32	Call	129.42950	0.12943	105.36860	0.10537	129.430	21.20	0.17	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		13.74620	13.74620	13.53630	13.53630		16.87	0.00	0.00	0	0.00
\$ / R	11.60	Put	On 12/02/2016	Any day expiry	19.20310	0.01920	22.28540	0.02229	19.203	17.26	0.04	0.00	0	1,000.00
\$ / R	15.40	Call	On 12/02/2016	Any day expiry	156.66100	0.15666	128.89780	0.12890	156.661	21.28	0.19	0.00	0	1,000.00
\$ / R		On 19/02/2016	Any day expiry		13.76310	13.76310	13.55280	13.55280		16.89	0.00	0.00	0	0.00
\$ / R	13.93	Call	On 19/02/2016	Any day expiry	471.89770	0.47190	384.12010	0.38412	471.898	17.34	0.47	0.00	0	3,600.00
\$ / R		On 25/02/2016	Any day expiry		13.77760	13.77760	13.56700	13.56700		17.01	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 25/02/2016	Any day expiry	29.45730	0.02946	36.56680	0.03657	29.457	16.51	0.05	0.00	0	250.00
\$ / R	13.50	Put	On 25/02/2016	Any day expiry	399.17420	0.39917	488.90590	0.48891	399.174	16.41	0.40	0.00	0	150.00
\$ / R	14.84	Call	On 25/02/2016	Any day expiry	261.99820	0.26200	215.21090	0.21521	261.998	19.68	0.28	0.00	0	250.00
\$ / R	15.64	Call	On 25/02/2016	Any day expiry	160.64860	0.16065	133.77740	0.13378	160.649	21.77	0.18	0.00	0	150.00
\$ / R		On 11/03/2016	Any day expiry		13.81390	13.81390	13.60230	13.60230		17.06	0.00	0.00	0	272.00
\$ / R		On 14/03/2016	Foreign Exchange Future		13.82120	13.82120	13.60940	13.60940		17.03	0.00	41,187,176.00	2,980	82,305.00
\$ / R	11.05	Put	On 14/03/2016	Foreign Exchange Future	9.11470	0.00911	14.26950	0.01427	9.115	17.08	0.02	0.00	0	1,500.00
\$ / R	11.55	Put	On 14/03/2016	Foreign Exchange Future	22.45120	0.02245	30.65640	0.03066	22.451	16.49	0.04	0.00	0	42,370.00
\$ / R	11.60	Put	On 14/03/2016	Foreign Exchange Future	24.45310	0.02445	33.01030	0.03301	24.453	16.43	0.04	0.00	0	30,000.00
\$ / R	11.80	Put	On 14/03/2016	Foreign Exchange Future	34.12470	0.03412	44.17670	0.04418	34.125	16.20	0.05	0.00	0	1,000.00
\$ / R	11.83	Put	On 14/03/2016	Foreign Exchange Future	35.83290	0.03583	46.12160	0.04612	35.833	16.16	0.06	0.00	0	1,204.00
\$ / R	11.91	Put	On 14/03/2016	Foreign Exchange Future	40.75750	0.04076	51.69460	0.05169	40.758	16.07	0.06	0.00	0	788.00
\$ / R	11.95	Put	On 14/03/2016	Foreign Exchange Future	43.43360	0.04343	54.70390	0.05470	43.434	16.02	0.07	0.00	0	1,000.00
\$ / R	12.00	Put	On 14/03/2016	Foreign Exchange Future	46.99320	0.04699	58.68930	0.05869	46.993	15.96	0.07	0.00	0	30,000.00
\$ / R	12.11	Put	On 14/03/2016	Foreign Exchange Future	55.72060	0.05572	68.39750	0.06840	55.721	15.83	0.08	0.00	0	786.00
\$ / R	12.26	Put	On 14/03/2016	Foreign Exchange Future	69.84740	0.06985	84.31600	0.08432	69.847	15.66	0.10	0.00	0	10,000.00
\$ / R	12.55	Call	On 14/03/2016	Foreign Exchange Future	1,381.08400	1.38108	1,195.53460	1.19553	1,381.084	15.51	0.85	0.00	0	12,000.00
\$ / R	12.74	Put	On 14/03/2016	Foreign Exchange Future	147.53960	0.14754	180.96370	0.18096	147.540	15.54	0.19	0.00	0	10,000.00
\$ / R	12.80	Call	On 14/03/2016	Foreign Exchange Future	1,182.38630	1.18239	1,006.49680	1.00650	1,182.386	15.55	0.80	0.00	0	31,070.00
\$ / R	12.95	Put	On 14/03/2016	Foreign Exchange Future	199.26100	0.19926	244.86630	0.24487	199.261	15.57	0.24	0.00	0	38,000.00
\$ / R	13.10	Put	On 14/03/2016	Foreign Exchange Future	243.27820	0.24328	305.96160	0.30596	243.278	15.59	0.28	0.00	0	35,000.00
\$ / R	13.20	Call	On 14/03/2016	Foreign Exchange Future	903.09550	0.90310	760.34840	0.76035	903.096	15.79	0.70	0.00	0	1,000.00
\$ / R	13.26	Put	On 14/03/2016	Foreign Exchange Future	306.66130	0.30666	379.54370	0.37954	306.661	15.92	0.32	0.00	0	10,000.00
\$ / R	13.50	Call	On 14/03/2016	Foreign Exchange Future	738.55340	0.73855	614.86620	0.61487	738.553	16.41	0.61	0.00	0	1,000.00
\$ / R	13.55	Call	On 14/03/2016	Foreign Exchange Future	713.89580	0.71390	593.33100	0.59333	713.896	16.51	0.60	0.00	0	12,000.00
\$ / R	13.63	Put	On 14/03/2016	Foreign Exchange Future	484.82110	0.48482	581.46270	0.58146	484.821	16.68	0.43	0.00	0	250.00
\$ / R	13.76	Call	On 14/03/2016	Foreign Exchange Future	618.48840	0.61849	513.20010	0.51320	618.488	16.95	0.54	0.00	0	10,000.00
\$ / R	13.94	Call	On 14/03/2016	Foreign Exchange Future	548.48150	0.54848	454.42490	0.45442	548.482	17.37	0.49	0.00	0	788.00
\$ / R	14.00	Call	On 14/03/2016	Foreign Exchange Future	527.21650	0.52722	436.55450	0.43655	527.217	17.52	0.48	3,298,761.60	500	1,250.00
\$ / R	14.21	Call	On 14/03/2016	Foreign Exchange Future	459.60060	0.45960	380.09390	0.38009	459.601	18.03	0.43	0.00	0	10,000.00
\$ / R	14.31	Call	On 14/03/2016	Foreign Exchange Future	430.84980	0.43085	356.28380	0.35628	430.850	18.28	0.40	0.00	0	43,156.00
\$ / R	14.50	Call	On 14/03/2016	Foreign Exchange Future	381.72520	0.38173	316.21840	0.31622	381.725	18.74	0.36	0.00	0	2,000.00
\$ / R	14.59	Call	On 14/03/2016	Foreign Exchange Future	361.02500	0.36102	299.21090	0.29921	361.025	18.97	0.35	0.00	0	1,204.00
\$ / R	14.70	Call	On 14/03/2016	Foreign Exchange Future	337.53970	0.33754	279.97480	0.27997	337.540	19.25	0.33	0.00	0	2,000.00
\$ / R	14.75	Call	On 14/03/2016	Foreign Exchange Future	327.48870	0.32749	271.75560	0.27176	327.489	19.38	0.32	0.00	0	31,070.00
\$ / R	15.03	Call	On 14/03/2016	Foreign Exchange Future	277.61060	0.27761	230.95320	0.23095	277.611	20.09	0.27	0.00	0	250.00
\$ / R	15.27	Call	On 14/03/2016	Foreign Exchange Future	242.19350	0.24219	201.86910	0.20187	242.193	20.70	0.24	0.00	0	38,000.00
\$ / R	15.75	Call	On 14/03/2016	Foreign Exchange Future	186.76510	0.18677	157.14500	0.15714	186.765	21.87	0.19	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	130.20100	0.13020	118.74300	0.11874	130.201	23.71	0.13	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	123.93850	0.12394	115.96400	0.11596	123.939	24.73	0.12	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	26.14190	0.02614	21.05090	0.02105	26.142	30.08	0.03	0.00	0	1,500.00
\$ / R	On 16/03/2016	Any day expiry			13.82600	13.82600	13.61410	13.61410		17.06	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	344.18830	0.34419	421.94710	0.42195	344.188	16.11	0.34	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	358.61740	0.35862	297.63730	0.29764	358.617	19.09	0.34	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			13.84290	13.84290	13.63060	13.63060		17.14	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	514.49570	0.51450	612.58660	0.61259	514.496	16.75	0.43	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	310.25600	0.31026	259.42430	0.25942	310.256	19.89	0.29	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			13.85740	13.85740	13.64480	13.64480		17.12	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	39.81960	0.03982	50.36360	0.05036	39.820	16.16	0.06	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	429.26450	0.42926	516.35170	0.51635	429.264	16.36	0.38	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	280.35900	0.28036	235.33280	0.23533	280.359	20.55	0.26	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	196.22840	0.19623	166.67670	0.16668	196.228	22.22	0.19	0.00	0	150.00
\$ / R	On 18/04/2016	Any day expiry			13.90580	13.90580	13.69190	13.69190		17.24	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	711.72600	0.71173	824.78380	0.82478	711.726	17.40	0.49	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	303.07840	0.30308	257.03720	0.25704	303.078	20.86	0.26	0.00	0	17,896.00
\$ / R	On 26/04/2016	Any day expiry			13.92520	13.92520	13.71110	13.71110		17.25	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	51.76330	0.05176	61.92520	0.06193	51.763	16.20	0.07	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	450.58720	0.45059	536.34870	0.53635	450.587	16.33	0.37	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	288.22640	0.28823	246.34720	0.24635	288.226	21.36	0.25	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	220.32520	0.22033	190.22340	0.19022	220.325	22.75	0.19	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry			14.00290	14.00290	13.78640	13.78640		17.48	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	63.82760	0.06383	74.73800	0.07474	63.828	16.20	0.08	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	469.60460	0.46960	557.66020	0.55766	469.605	16.30	0.36	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	297.92110	0.29792	260.24010	0.26024	297.921	22.20	0.23	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	243.13160	0.24313	221.61000	0.22161	243.132	23.41	0.19	0.00	0	150.00
\$ / R	On 06/06/2016	Any day expiry			14.02800	14.02800	13.81070	13.81070		17.45	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	106.10220	0.10610	121.83880	0.12184	106.102	15.68	0.12	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	413.78800	0.41379	360.35310	0.36035	413.788	20.70	0.31	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			14.03550	14.03550	13.81790	13.81790		17.57	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			14.04550	14.04550	13.82770	13.82770		17.56	0.00	7,022,750.00	500	31,726.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	104.83720	0.10484	119.75320	0.11975	104.837	15.74	0.11	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	247.80110	0.24780	295.72960	0.29573	247.801	15.46	0.23	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	275.89500	0.27590	327.12690	0.32713	275.895	15.54	0.25	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	345.29110	0.34529	410.80520	0.41081	345.291	15.73	0.29	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	476.73970	0.47674	566.77240	0.56677	476.740	16.24	0.36	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	492.07350	0.49207	583.66260	0.58366	492.073	16.31	0.36	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	531.64210	0.53164	463.60740	0.46361	531.642	19.52	0.38	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	321.10570	0.32111	282.65410	0.28265	321.106	22.30	0.24	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	289.80750	0.28981	256.15530	0.25616	289.808	22.92	0.21	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.81	Call	264.72940	0.26473	248.66600	0.24867	264.729	23.50	0.20	0.00	0	2,310.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	259.31010	0.25931	246.46720	0.24647	259.310	23.89	0.19	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	256.19280	0.25619	244.40580	0.24441	256.193	24.39	0.19	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	242.10080	0.24210	214.90560	0.21491	242.101	28.62	0.16	0.00	0	6,600.00
\$ / R	On 28/06/2016	Any day expiry			14.08310	14.08310	13.86410	13.86410		17.66	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	73.91900	0.07392	85.92650	0.08593	73.919	16.08	0.08	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	483.00210	0.48300	574.02370	0.57402	483.002	16.19	0.35	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	310.10610	0.31011	276.75740	0.27676	310.106	23.02	0.22	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	281.00820	0.28101	267.98140	0.26798	281.008	24.11	0.20	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry			14.15590	14.15590	13.93500	13.93500		17.75	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	83.40540	0.08341	96.82310	0.09682	83.405	16.05	0.09	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	495.56220	0.49556	586.69140	0.58669	495.562	16.16	0.34	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	326.44210	0.32644	308.85680	0.30886	326.442	24.09	0.21	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	319.29890	0.31930	304.17770	0.30418	319.299	25.25	0.20	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			14.19470	14.19470	13.97290	13.97290		17.87	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	219.91390	0.21991	258.68180	0.25868	219.914	15.35	0.19	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	559.23180	0.55923	497.93780	0.49794	559.232	20.63	0.35	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			14.23350	14.23350	14.01080	14.01080		17.99	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	93.73760	0.09374	107.92250	0.10792	93.738	16.07	0.09	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	510.62100	0.51062	599.17680	0.59918	510.621	16.22	0.33	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	362.53710	0.36254	351.10600	0.35111	362.537	25.71	0.21	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	359.07240	0.35907	349.34070	0.34934	359.072	26.51	0.21	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			14.26200	14.26200	14.03860	14.03860		17.98	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	13.50	Put	514.76130	0.51476	602.03590	0.60204	514.761	16.22	0.33	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	382.07880	0.38208	366.87010	0.36687	382.079	25.77	0.22	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.80	Call	381.07220	0.38107	366.32500	0.36633	381.072	25.97	0.22	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry			14.26710	14.26710	14.04360	14.04360		17.99	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	663.37500	0.66338	766.31860	0.76632	663.375	16.85	0.38	0.00	0	50,000.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	395.39290	0.39539	376.41180	0.37641	395.393	24.23	0.23	0.00	0	50,000.00
\$ / R	On 15/09/2016	Any day expiry			14.28530	14.28530	14.06130	14.06130		18.09	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			14.29560	14.29560	14.07140	14.07140		18.08	0.00	0.00	0	6,349.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	403.14720	0.40315	390.56040	0.39056	403.147	25.44	0.22	0.00	0	10,000.00
\$ / R	On 28/09/2016	Any day expiry			14.31890	14.31890	14.09420	14.09420		18.09	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	103.33030	0.10333	118.11950	0.11812	103.330	16.04	0.09	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	525.04220	0.52504	608.71770	0.60872	525.042	16.27	0.33	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	412.15760	0.41216	399.41130	0.39941	412.158	27.24	0.22	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	410.83760	0.41084	391.04030	0.39104	410.838	27.78	0.21	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			14.39210	14.39210	14.16590	14.16590		18.29	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	111.26590	0.11127	126.85300	0.12685	111.266	16.04	0.10	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	537.02240	0.53702	616.71920	0.61672	537.022	16.33	0.32	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	437.88040	0.43788	390.04490	0.39004	437.880	28.20	0.21	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	426.74180	0.42674	379.88030	0.37988	426.742	28.20	0.21	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			14.49040	14.49040	14.26600	14.26600		18.54	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	116.72110	0.11672	133.02330	0.13302	116.721	15.94	0.10	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	549.61330	0.54961	625.17060	0.62517	549.613	16.46	0.31	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	418.16280	0.41816	372.83240	0.37283	418.163	28.05	0.20	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			14.53800	14.53800	14.31450	14.31450		18.65	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			14.55290		14.55290		14.32970	14.32970		18.66	0.00	0.00	0	510.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	122.58830		0.12259		137.63320	0.13763	122.588	15.99	0.10	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	552.95560		0.55296		629.44920	0.62945	552.956	16.45	0.30	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	391.91430		0.39191		342.42520	0.34243	391.914	27.46	0.19	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	384.82040		0.38482		336.01790	0.33602	384.820	27.46	0.19	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.80310		14.80310		14.58440	14.58440		19.13	0.00	0.00	0	0.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			13.58910		13.58910		13.38280	13.38280		16.72	0.00	1,005,593.40	74	556.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			13.82120		13.82120		13.60940	13.60940		17.03	0.00	276,424.00	20	160.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			14.04550		14.04550		13.82770	13.82770		17.56	0.00	140,455.00	10	129.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.29560		14.29560		14.07140	14.07140		18.08	0.00	0.00	0	0.00
£ / R	On 11/12/2015	Foreign Exchange Future			20.99400		20.99400		20.69270	20.69270		15.59	0.00	2,540,274.00	121	32,745.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	9.28050		0.00928		7.01780	0.00702	9.280	20.42	0.02	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	1,647.41330		1.64741	1,369.25220	1.36925	1,647.413	16.06	0.91	0.00	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.00	Call	1,122.31650		1.12232	897.91860	0.89792	1,122.316	15.25	0.81	0.00	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.12	Put	155.74740		0.15575	243.23480	0.24323	155.747	15.29	0.22	0.00	0.00	0	12,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.23	Put	184.41430		0.18441	282.05490	0.28205	184.414	15.33	0.25	0.00	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	877.55400		0.87755	683.43130	0.68343	877.554	15.36	0.72	0.00	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.75	Put	370.27500		0.37028	521.10610	0.52111	370.275	15.50	0.41	0.00	0.00	0	6,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	603.17380		0.60317	455.50210	0.45550	603.174	15.51	0.58	0.00	0.00	0	18,900.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.81	Put	397.36260		0.39736	556.57170	0.55657	397.363	15.52	0.43	0.00	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.20	Put	609.82860		0.60983	813.04970	0.81305	609.829	15.90	0.55	0.00	0.00	0	3,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.35	Call	350.90820		0.35091	265.09120	0.26509	350.908	16.13	0.40	0.00	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	304.22730		0.30423	229.54100	0.22954	304.227	16.37	0.36	0.00	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.82	Call	223.01530		0.22302	168.18920	0.16819	223.015	16.86	0.28	0.00	0.00	0	10,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	23.20	Call	53.72970		0.05373	41.61030	0.04161	53.730	18.76	0.08	0.00	0.00	0	10,000.00
£ / R	On 14/03/2016	Foreign Exchange Future			21.34480		21.34480		21.03520	21.03520		15.63	0.00	0.00	0	4,291.00
£ / R	On 13/06/2016	Foreign Exchange Future			21.68380		21.68380		21.36510	21.36510		16.11	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry			22.02170		22.02170		21.69420	21.69420		16.42	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	886.62500		0.88662	1,044.84370	1.04484	886.625	15.49	0.37	0.00	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	547.83350		0.54783	506.06840	0.50607	547.833	20.91	0.24	0.00	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			22.06520		22.06520		21.73650	21.73650		16.46	0.00	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.11334		0.11334		0.11169	0.11169		16.54	0.00	0.00	0	8,134.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.11551		0.11551		0.11381	0.11381		15.23	0.00	0.00	0	198.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.11765		0.11765		0.11590	0.11590		15.67	0.00	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry			15.30050		15.30050		15.05620	15.05620		16.12	0.00	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	401.97240		0.40197	204.39440	0.20439	401.972	18.96	0.87	0.00	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	21.47240		0.02147	68.19440	0.06819	21.472	18.96	0.13	0.00	0.00	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			15.43340		15.43340		15.18660	15.18660		16.51	0.00	4,753,487.20	308	80,558.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	3.48850		0.00349	4.66130	0.00466	3.489	19.31	0.01	0.00	0.00	0	6,877.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.85	Put	15.05760		0.01506	23.99840	0.02400	15.058	16.64	0.04	0.00	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	16.51010		0.01651		27.28440	0.02728	16.510	16.47	0.04	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.03	Put	23.14590		0.02315		37.66730	0.03767	23.146	16.38	0.06	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	44.47410		0.04447		69.97750	0.06998	44.474	16.19	0.10	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.04	Put	203.81080		0.20381		297.00490	0.29700	203.811	16.18	0.32	0.00	0	50,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.78	Call	250.36070		0.25036		178.05370	0.17805	250.361	17.19	0.38	0.00	0	6,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	103.05610		0.10306		74.21330	0.07421	103.056	18.84	0.18	0.00	0	6,877.00
€ / R	On 25/01/2016	Any day expiry			15.57660		15.57660		15.32650	15.32650		16.19	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	927.43020		0.92743		749.31060	0.74931	927.430	15.40	0.74	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	880.15200		0.88015		707.55980	0.70756	880.152	15.47	0.72	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			15.72590		15.72590		15.47210	15.47210		16.41	0.00	158,045,295.00	10,050	29,293.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	23.43410		0.02343		28.66200	0.02866	23.434	16.75	0.03	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	29.05900		0.02906		35.58850	0.03559	29.059	16.57	0.04	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	69.86020		0.06986		85.85440	0.08585	69.860	15.77	0.09	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	87.68210		0.08768		111.05080	0.11105	87.682	15.55	0.11	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	186.38190		0.18638		236.36260	0.23636	186.382	15.35	0.21	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	1,092.33920		1.09234		915.86950	0.91587	1,092.339	15.32	0.73	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	287.91440		0.28791		369.41450	0.36941	287.914	15.41	0.29	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	461.79180		0.46179		572.17690	0.57218	461.792	15.96	0.39	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	565.02690		0.56503		463.71970	0.46372	565.027	16.86	0.47	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	547.58670		0.54759		449.17260	0.44917	547.587	16.95	0.46	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	498.48700		0.49849		408.39760	0.40840	498.487	17.22	0.42	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	453.95110		0.45395		372.11670	0.37212	453.951	17.50	0.39	0.00	0	36,640.00
€ / R	On 13/06/2016	Foreign Exchange Future			16.01300		16.01300		15.75160	15.75160		16.77	0.00	0.00	0	250.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	158.17750		0.15818		184.87210	0.18487	158.178	15.19	0.15	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	882.81580		0.88282		759.59270	0.75959	882.816	16.71	0.54	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.34030		16.34030		16.07120	16.07120		17.23	0.00	0.00	0	0.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.66690		16.66690		16.39700	16.39700		17.75	0.00	0.00	0	1,000.00
10Y STND	On 17/12/2025	Interest Rate Swap			100.94235		100.94235		100.08989	100.08989			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			99.70751		99.70751		99.67785	99.67785			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.64582		99.64582		99.51690	99.51690			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			99.11549		99.11549		98.53222	98.53222			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			466.72900		466.72900		468.53800	468.53800			0.00	0.00	0	3.00
AL37	On 04/02/2016	Index Future			474.42900		474.42900		476.26900	476.26900			0.00	0.00	0	0.00
AL7T	On 05/11/2015	Index Future			546.53300		546.53300		551.79500	551.79500			0.00	0.00	0	1.00
AL7T	On 04/02/2016	Index Future			555.55100		555.55100		560.90000	560.90000			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			497.63200		497.63200		503.32800	503.32800			0.00	0.00	0	459.00
ALBI	On 04/02/2016	Index Future			505.84300		505.84300		511.63300	511.63300			0.00	0.00	0	146.00
ALBI	On 05/05/2016	Index Future			514.74500		514.74500		520.64700	520.64700			0.00	0.00	0	0.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.77840		9.77840		9.69850	9.69850		11.44	0.00	0.00	0	9,515.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	26.78100		0.02678		34.61360	0.03461	26.781	11.80	0.12	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	271.09890		0.27110		214.91590	0.21492	271.099	11.56	0.67	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	52.08010		0.05208		37.96720	0.03797	52.080	13.05	0.20	0.00	0	201.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.89970		9.89970		9.81770	9.81770		12.44	0.00	2,969,910.00	300	4,622.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			10.02070		10.02070		9.93560	9.93560		13.57	0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			10.16040		10.16040		10.07230	10.07230		14.53	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			10.37270		10.37270		10.33290	10.33290		12.51	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			10.54450		10.54450		10.50260	10.50260		14.22	0.00	0.00	0	0.00
CHF / R	On 11/12/2015	Foreign Exchange Future			14.22700		14.22700		14.04670	14.04670		16.77	0.00	71,135.00	5	7,276.00
CHF / R	On 14/03/2016	Foreign Exchange Future			14.52400		14.52400		14.33800	14.33800		16.60	0.00	0.00	0	1,653.00
CNH / R	On 11/12/2015	Foreign Exchange Future			2.12490		2.12490		2.09350	2.09350		15.81	0.00	0.00	0	25,268.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.14600		2.14600		2.11350	2.11350		16.27	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future			2.07090		2.07090		2.03720	2.03720		18.84	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.11150		2.11150		2.07680	2.07680		18.45	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			9.97611		80.68201		9.79818	81.93412			0.00	0.00	0	6,561.00
ES33	On 04/02/2016	Bond Future			10.07146		82.01325		9.88760	83.28660			0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future			10.15486		79.66700		9.96476	80.96513			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	495.03600		495.03600		499.99600	499.99600			0.00	69,305,040.00	14	446.00
GOVI	On 04/02/2016	GOVI	503.20300		503.20300		508.24700	508.24700			0.00	0.00	0	26.00
GOVI	On 05/05/2016	GOVI	512.05900		512.05900		517.20100	517.20100			0.00	0.00	0	0.00
I2025	On 05/11/2015	Bond Future	123.96272		123.96272		123.88706	123.88706			0.00	1,611,515.36	13	625.00
I2025	On 04/02/2016	Bond Future	124.79801		124.79801		124.72193	124.72193			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	102.83083		102.83083		102.76631	102.76631			0.00	0.00	0	0.00
I2033	On 04/02/2016	Bond Future	104.53600		104.53600		104.47093	104.47093			0.00	0.00	0	0.00
I2033	On 05/05/2016	Bond Future	105.39643		105.39643		105.33359	105.33359			0.00	0.00	0	0.00
I2038	On 05/11/2015	Bond Future	127.79474		127.79474		127.71410	127.71410			0.00	95,207,081.30	745	7,309.00
I2038	On 04/02/2016	Bond Future	128.54085		128.54085		128.45982	128.45982			0.00	95,762,933.25	745	745.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 05/11/2015	Bond Future	127.81737		127.81737		127.73666	127.73666			0.00	0.00	0	6,943.00
I2046	On 04/02/2016	Bond Future	129.93683		129.93683		129.85547	129.85547			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	135.95083		135.95083		137.00918	137.00918			0.00	0.00	0	5,431.00
I2050	On 04/02/2016	Bond Future	136.67649		136.67649		137.75333	137.75333			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 05/11/2015	Index Future	234.14000		234.14000		234.24000	234.24000			0.00	131,118,400.00	56	915.00
IGOV	On 04/02/2016	Index Future	238.02200		238.02200		238.12400	238.12400			0.00	133,292,320.00	56	138.00
IGOV	On 05/05/2016	Index Future	242.23000		242.23000		242.33900	242.33900			0.00	0.00	0	0.00
ILBI	On 05/11/2015	Index Future	635.25000		635.25000		635.22700	635.22700			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future	646.05000		646.05000		646.02900	646.02900			0.00	0.00	0	161.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future	6.31000		93.69000		6.31000	93.69000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future	6.34000		93.66000		6.34000	93.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.40000		93.60000		6.40000	93.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future	6.45000		93.55000		6.45000	93.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future	6.53000		93.47000		6.53000	93.47000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	6.57000		93.43000		6.57000	93.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	6.82000		93.18000		6.82000	93.18000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.05000		92.95000		7.05000	92.95000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.22000		92.78000		7.22000	92.78000			0.00	0.00	0	0.00

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			0.13180		0.13180		0.12980	0.12980			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future			0.13100		0.13100		0.12940	0.12940			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future			0.13090		0.13090		0.12850	0.12850			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future			0.13020		0.13020		0.12760	0.12760			0.00	0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.06720		0.06720		0.06620	0.06620			0.00	0.00	0	28,268.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.06450		0.06450		0.06340	0.06340			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.06170		0.06170		0.06060	0.06060			0.00	0.00	0	0.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			9.11660		9.11660		8.99830	8.99830		11.05	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			9.21230		9.21230		9.09140	9.09140		12.81	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			9.30710		9.30710		9.18340	9.18340		15.76	0.00	0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.13570		1.13570		1.13480	1.13480			0.00	0.00	0	120.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.13780		1.13780		1.13690	1.13690			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.14010		1.14010		1.13910	1.13910			0.00	0.00	0	0.00
R186	On 05/11/2015	Bond Future			8.42153		118.86655		8.26261	120.12095		9.03	0.00	0.00	0	32,910.00
R186	On 05/11/2015	Bond Future	7.73	Call	3.58000		0.00358		24.37000	0.02437	3.580	8.85	0.01	0.00	0	169.00
R186	On 05/11/2015	Bond Future	7.75	Call	4.55000		0.00455		29.46000	0.02946	4.550	8.86	0.01	0.00	0	1,200.00
R186	On 05/11/2015	Bond Future	7.86	Call	15.41000		0.01541		77.16000	0.07716	15.410	8.90	0.02	0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.00	Call	58.15000		0.05815		216.65000	0.21665	58.150	8.94	0.06	0.00	0	200.00
R186	On 05/11/2015	Bond Future	8.22	Put	1,891.66000		1.89166	1,088.10000	1.08810	1,891.660	9.02	0.76	0.76	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	1,712.51000		1.71251	959.42000	0.95942	1,712.510	9.03	0.73	0.73	0.00	0	8,650.00
R186	On 05/11/2015	Bond Future	8.35	Put	1,184.12000		1.18412	605.69000	0.60569	1,184.120	9.07	0.60	0.60	0.00	0	9,430.00
R186	On 05/11/2015	Bond Future	8.35	Call	621.82000		0.62182	1,297.79000	1.29779	621.820	9.07	0.40	0.40	0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.45	Call	991.59000		0.99159	1,834.60000	1.83460	991.590	9.12	0.54	0.54	0.00	0	200.00
R186	On 05/11/2015	Bond Future	8.45	Put	768.82000		0.76882	357.43000	0.35743	768.820	9.12	0.46	0.46	0.00	0	6,308.00
R186	On 05/11/2015	Bond Future	8.50	Call	1,216.51000		1.21651	2,134.40000	2.13440	1,216.510	9.14	0.61	0.61	0.00	0	650.00
R186	On 05/11/2015	Bond Future	8.50	Put	603.94000		0.60394	267.43000	0.26743	603.940	9.14	0.39	0.39	0.00	0	4,666.00
R186	On 05/11/2015	Bond Future	8.55	Put	466.06000		0.46606	196.41000	0.19641	466.060	9.16	0.32	0.32	0.00	0	4,667.00
R186	On 05/11/2015	Bond Future	8.75	Put	137.10000		0.13710	47.44000	0.04744	137.100	9.25	0.12	0.12	0.00	0	10,200.00
R186	On 05/11/2015	Bond Future	8.85	Put	66.30000		0.06630	20.88000	0.02088	66.300	9.30	0.07	0.07	0.00	0	2,283.00
R186	On 05/11/2015	Bond Future	9.00	Put	19.24000		0.01924	5.30000	0.00530	19.240	9.37	0.02	0.02	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.48520		115.53040		8.32010	116.80633		9.07	0.00	0.00	0	6,227.00
R186	On 04/02/2016	Bond Future	8.75	Put	1,397.03000		1.39703	1,013.85000	1.01385	1,397.030	9.18	0.35	0.35	0.00	0	6,700.00
R186	On 05/05/2016	Bond Future			8.53532		117.56480		8.36342	118.86663		8.94	0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.58586		114.37790		8.40720	115.70307		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

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/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	296.17784		296.17784		295.99642	295.99642			0.00	0.00	0	927.00
R197	On 04/02/2016	Bond Future	294.73475		294.73475		294.55229	294.55229			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	242.65725		242.65725		242.50605	242.50605			0.00	397,957,890.00	1,640	52,277.00
R202	On 04/02/2016	Bond Future	243.30570		243.30570		243.15407	243.15407			0.00	399,021,348.00	1,640	1,640.00
R202	On 07/12/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 05/11/2015	Bond Future	8.18303		99.15554		8.06451	99.79099		7.17	0.00	0.00	0	14,015.00
R2023	On 04/02/2016	Bond Future	8.25686		100.79161		8.13252	101.43821		6.66	0.00	0.00	0	1,050.00
R2023	On 05/05/2016	Bond Future	8.30698		98.63781		8.17615	99.29872		6.94	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 05/11/2015	Bond Future	7.14107		103.14057		7.03103	103.33057		1.79	0.00	1,959,670.83	19	15,930.00
R203	On 04/02/2016	Bond Future	7.22330		104.84237		7.09416	105.03623		1.12	0.00	1,992,005.03	19	19.00
R203	On 05/05/2016	Bond Future	7.23703		102.51888		7.08027	102.71917		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	8.84636		95.42186		8.68760	96.64288			0.00	0.00	0	9,973.00
R2030	On 04/02/2016	Bond Future	8.91150		92.98975		8.74746	94.23161			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	8.93621		95.06230		8.77245	96.41167			0.00	0.00	0	2,982.00
R2032	On 04/02/2016	Bond Future	9.00070		96.63080		8.83176	98.00311			0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future	9.05464		94.17522		8.88011	95.57457			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	9.12604		96.50490		8.94217	98.16063			0.00	0.00	0	49,825.00
R2037	On 04/02/2016	Bond Future	9.18973		93.84027		9.00031	95.52402			0.00	0.00	0	370.00
R2037	On 05/05/2016	Bond Future	9.24473		95.49347		9.04948	97.20973			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	7.51013		104.42825		7.40620	104.71499		3.11	0.00	2,923,991.00	28	24,731.00
R204	On 04/02/2016	Bond Future	7.59027		102.11512		7.47583	102.40736		2.53	0.00	2,859,223.36	28	28.00
R204	On 05/05/2016	Bond Future	7.63762		103.91311		7.50971	104.21353		2.72	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 05/11/2015	Bond Future			9.18054		98.08365		9.00162	99.83911			0.00	0.00	0	17,516.00
R2044	On 04/02/2016	Bond Future			9.24131		95.31991		9.05716	97.10502			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future			9.29382		96.99925		9.10422	98.81862			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			9.16070		97.45785		8.98181	99.26346			0.00	62,373,024.00	640	49,160.00
R2048	On 04/02/2016	Bond Future			9.22270		99.06589		9.03854	100.90200			0.00	0.00	0	3,750.00
R2048	On 05/05/2016	Bond Future			9.27093		96.37490		9.08147	98.24622			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			7.77408		100.46879		7.67040	100.82973		4.38	0.00	2,109,844.59	21	40,817.00
R207	On 05/11/2015	Bond Future	7.43	Call	35.17000		0.03517		89.99000	0.08999	35.170	4.31	0.09	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	63.15000		0.06315		144.29000	0.14429	63.150	4.33	0.14	0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.85252		98.48512		7.74095	98.85271		3.77	0.00	2,068,187.52	21	21.00
R207	On 04/02/2016	Bond Future	7.27	Call	169.05000		0.16905		241.35000	0.24135	169.050	3.67	0.17	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	341.72000		0.34172		458.68000	0.45868	341.720	3.72	0.28	0.00	0	19.00
R207	On 05/05/2016	Bond Future			7.91058		100.21956		7.78936	100.59653		3.93	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	683.89000		0.68389		830.19000	0.83019	683.890	3.89	0.36	0.00	0	43.00
R207	On 04/08/2016	Bond Future			7.97051		98.37830		7.83909	98.76195		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			7.94810		95.57555		7.83442	96.05204		5.64	0.00	0.00	0	39,545.00
R208	On 05/11/2015	Bond Future	8.48	Put	10.97000		0.01097		4.10000	0.00410	10.970	5.87	0.03	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			8.02105		97.15252		7.90054	97.63757		4.98	0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future			8.07424		95.46179		7.94566	95.95819		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			9.04018		74.91218		8.86123	76.25107		14.54	0.00	0.00	0	24,850.00
R209	On 05/11/2015	Bond Future	8.50	Call	28.40000		0.02840		127.35000	0.12735	28.400	14.41	0.03	0.00	0	900.00
R209	On 05/11/2015	Bond Future	9.00	Put	1,050.14000		1.05014		491.81000	0.49181	1,050.140	14.72	0.55	0.00	0	500.00
R209	On 05/11/2015	Bond Future	9.25	Put	330.16000		0.33016		118.62000	0.11862	330.160	14.89	0.24	0.00	0	900.00
R209	On 04/02/2016	Bond Future			9.09871		76.14823		8.91473	77.50969		14.36	0.00	0.00	0	400.00
R209	On 04/02/2016	Bond Future	9.52	Put	1,162.52000		1.16252		823.15000	0.82315	1,162.520	14.70	0.29	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			9.14784		74.33977		8.95851	75.72743		14.64	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209/R186	On 31/03/2036	Price Contribution	100.00000	100.00000	100.00000	100.00000	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	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	100.00000				0.00	0.00	0	0.00
R210	On 05/11/2015	Bond Future	181.64175	181.64175	181.43307	181.43307					0.00	0.00	0	2,894.00
R210	On 04/02/2016	Bond Future	184.65349	184.65349	184.44283	184.44283					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	136.31411	136.31411	136.30457	136.30457					0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future	136.88052	136.88052	136.87178	136.87178					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	142.44030	142.44030	142.35346	142.35346					0.00	0.00	0	1,928.00
R212	On 04/02/2016	Bond Future	142.94293	142.94293	142.85570	142.85570					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	8.90153	85.62669	8.74285	86.80156				12.43	0.00	0.00	0	21,426.00
R213	On 04/02/2016	Bond Future	8.96805	87.03946	8.80430	88.23438				12.17	0.00	0.00	0	700.00
R213	On 05/05/2016	Bond Future	9.01872	85.02378	8.84970	86.24220				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	9.09539	75.72796	8.91648	77.13758				15.26	0.00	68,836,715.64	909	16,945.00
R214	On 04/02/2016	Bond Future	9.15543	76.97743	8.97143	78.41093				15.11	0.00	13,086,163.10	170	5,303.00
R214	On 05/05/2016	Bond Future	9.20181	75.03798	9.01267	76.49897				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	24,077.75000	24,077.75000	23,710.43000	23,710.43000					0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future	9.73780	9.73780	9.60920	9.60920				12.59	0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future	9.87880	9.87880	9.75020	9.75020				13.62	0.00	0.00	0	720.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.62220	4.62220	4.55370	4.55370				11.25	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future	4.58030	4.58030	4.51270	4.51270				14.54	0.00	0.00	0	0.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.09920	1.09920	1.08110	1.08110					0.00	0.00	0	7,688.00
ZMW / R	On 14/03/2016	Foreign Exchange Future	1.07210	1.07210	1.05230	1.05230					0.00	0.00	0	1.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Total for Derivatives :											2,593,199,341.63	89,145	4,061,559.00
Grand Total:											2,593,199,341.63	89,145	4,061,559.00