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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 27/10/2015

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>														
\$ / R	On 28/10/2015	Any day expiry		13.68600	13.68600		13.59750	13.59750		18.35	0.00	0.00	0	350.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	0.00000	0.00000	0.00090	0.00000	0.000	26.31	0.00	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	0.00000	0.00000	0.00620	0.00001	0.000	30.07	0.00	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.44	Call	250.14220	0.25014	182.44150	0.18244	250.142	22.35	0.94	0.00	0	8,000.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	141.74500	0.14175	93.90350	0.09390	141.745	20.51	0.81	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	0.00000	0.00000	0.05450	0.00005	0.000	63.72	0.00	0.00	0	300.00
\$ / R	On 30/10/2015	Any day expiry		13.68600	13.68600		13.59980	13.59980		17.68	0.00	0.00	0	0.00
\$ / R	On 30/10/2015	Any day expiry	13.87	Put	215.62890	0.21563	295.76870	0.29577	215.629	19.49	0.77	0.00	0	13,360.00
\$ / R	On 30/10/2015	Any day expiry	14.00	Call	14.75670	0.01476	12.43300	0.01243	14.757	20.88	0.12	0.00	0	13,360.00
\$ / R	On 05/11/2015	Any day expiry		13.70010	13.70010		13.61380	13.61380		16.54	0.00	0.00	0	0.00
\$ / R	On 05/11/2015	Any day expiry	12.72	Call	981.51180	0.98151	896.36450	0.89636	981.512	20.29	0.99	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.00	Call	704.06630	0.70407	622.75540	0.62276	704.066	17.50	0.97	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.45	Put	51.84590	0.05185	82.44750	0.08245	51.846	16.88	0.24	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.70	Call	141.96480	0.14196	114.33860	0.11434	141.965	16.54	0.51	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.70	Put	141.86480	0.14186	200.53860	0.20054	141.865	16.54	0.49	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.95	Call	59.67130	0.05967	48.07990	0.04808	59.671	17.70	0.26	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 10/11/2015	Any day expiry		13.71170	13.71170	13.62540	13.62540		16.29	0.00	0.00	0	0.00
\$ / R	13.00	Put	Any day expiry	7.43660	0.00744	14.16180	0.01416	7.437	15.92	0.04	0.00	0	10,000.00	
\$ / R	13.14	Put	Any day expiry	16.83800	0.01684	29.14880	0.02915	16.838	15.99	0.08	0.00	0	8,000.00	
\$ / R	13.81	Call	Any day expiry	134.71620	0.13472	111.61040	0.11161	134.716	16.71	0.42	0.00	0	10,000.00	
\$ / R	14.25	Call	Any day expiry	36.54990	0.03655	30.58080	0.03058	36.550	18.37	0.15	0.00	0	20,000.00	
\$ / R		On 17/11/2015	Any day expiry		13.72810	13.72810	13.64160	13.64160		16.30	0.00	0.00	0	0.00
\$ / R	13.15	Call	Any day expiry	611.73120	0.61173	542.74090	0.54274	611.731	15.96	0.87	0.00	0	12,500.00	
\$ / R	13.35	Call	Any day expiry	449.59270	0.44959	391.86090	0.39186	449.593	16.07	0.77	0.00	0	5,000.00	
\$ / R	13.40	Call	Any day expiry	412.68280	0.41268	358.10520	0.35811	412.683	16.10	0.74	0.00	0	7,500.00	
\$ / R		On 18/11/2015	Any day expiry		13.73040	13.73040	13.64400	13.64400		16.36	0.00	0.00	0	150.00
\$ / R	13.17	Call	Any day expiry	599.71120	0.59971	532.39180	0.53239	599.711	16.02	0.86	0.00	0	6,000.00	
\$ / R	13.35	Call	Any day expiry	455.74960	0.45575	398.54790	0.39855	455.750	16.13	0.77	0.00	0	6,000.00	
\$ / R		On 20/11/2015	Any day expiry		13.73510	13.73510	13.64860	13.64860		16.46	0.00	0.00	0	0.00
\$ / R	13.14	Put	Any day expiry	40.04490	0.04004	58.71850	0.05872	40.045	16.09	0.14	0.00	0	8,000.00	
\$ / R	13.75	Put	Any day expiry	238.90450	0.23890	297.07110	0.29707	238.905	16.46	0.50	0.00	0	1,000.00	
\$ / R		On 24/11/2015	Any day expiry		13.74440	13.74440	13.65790	13.65790		16.28	0.00	0.00	0	0.00
\$ / R	13.68	Call	Any day expiry	279.47620	0.27948	244.38310	0.24438	279.476	16.23	0.55	0.00	0	9,000.00	
\$ / R	13.99	Call	Any day expiry	157.71460	0.15771	139.29130	0.13929	157.715	17.13	0.36	0.00	0	5,000.00	
\$ / R		On 25/11/2015	Any day expiry		13.74680	13.74680	13.66020	13.66020		16.34	0.00	0.00	0	301.00
\$ / R	10.80	Put	Any day expiry	0.06230	0.00006	0.07920	0.00008	0.062	24.86	0.00	0.00	0	300.00	
\$ / R	11.15	Put	Any day expiry	0.14510	0.00015	0.18430	0.00018	0.145	23.15	0.00	0.00	0	250.00	
\$ / R	12.63	Put	Any day expiry	8.61420	0.00861	12.49820	0.01250	8.614	16.62	0.03	0.00	0	5,000.00	
\$ / R	12.85	Put	Any day expiry	18.66320	0.01866	26.66000	0.02666	18.663	16.19	0.07	0.00	0	15,000.00	
\$ / R	12.93	Put	Any day expiry	24.34480	0.02434	34.49040	0.03449	24.345	16.03	0.08	0.00	0	201.00	
\$ / R	13.03	Call	Any day expiry	750.33930	0.75034	678.84710	0.67885	750.339	15.84	0.89	0.00	0	5,000.00	
\$ / R	13.03	Put	Any day expiry	33.53930	0.03354	48.64710	0.04865	33.539	15.84	0.11	0.00	0	5,000.00	
\$ / R	13.24	Call	Any day expiry	575.18200	0.57518	513.97710	0.51398	575.182	15.94	0.80	0.00	0	5,000.00	
\$ / R	13.25	Call	Any day expiry	567.36980	0.56737	506.69050	0.50669	567.370	15.95	0.80	0.00	0	11,500.00	
\$ / R	13.25	Put	Any day expiry	70.56980	0.07057	96.49050	0.09649	70.570	15.95	0.20	0.00	0	15,000.00	
\$ / R	13.33	Call	Any day expiry	506.76210	0.50676	450.42630	0.45043	506.762	16.01	0.76	0.00	0	201.00	
\$ / R	13.33	Put	Any day expiry	89.96210	0.08996	120.22630	0.12023	89.962	16.01	0.24	0.00	0	201.00	
\$ / R	13.43	Call	Any day expiry	436.02170	0.43602	385.37010	0.38537	436.022	16.09	0.70	0.00	0	5,000.00	
\$ / R	13.65	Call	Any day expiry	301.80880	0.30181	263.89530	0.26390	301.809	16.26	0.57	0.00	0	15,000.00	
\$ / R	13.73	Call	Any day expiry	260.61140	0.26061	230.15380	0.23015	260.611	16.32	0.52	0.00	0	201.00	
\$ / R	13.85	Call	Any day expiry	210.54970	0.21055	186.47670	0.18648	210.550	16.69	0.45	0.00	0	250.00	
\$ / R	17.45	Call	Any day expiry	0.27440	0.00027	0.21850	0.00022	0.274	26.97	0.00	0.00	0	300.00	
\$ / R		On 26/11/2015	Any day expiry		13.74910	13.74910	13.66250	13.66250		16.30	0.00	0.00	0	67.00
\$ / R		On 08/12/2015	Any day expiry		13.77790	13.77790	13.69110	13.69110		16.60	0.00	0.00	0	276.00
\$ / R		On 11/12/2015	Foreign Exchange Future		13.78530	13.78530	13.69840	13.69840		16.73	0.00	625,880,190.60	45,402	604,548.00
\$ / R	10.95	Call	Foreign Exchange Future	2,835.66920	2.83567	2,748.90350	2.74890	2,835.669	21.91	1.00	0.00	0	4,331.00	
\$ / R	10.95	Put	Foreign Exchange Future	0.36920	0.00037	0.50350	0.00050	0.369	21.91	0.00	0.00	0	8,917.00	
\$ / R	11.00	Call	Foreign Exchange Future	2,785.72230	2.78572	2,698.96360	2.69896	2,785.722	21.76	1.00	0.00	0	1,177.00	
\$ / R	11.20	Call	Foreign Exchange Future	2,585.98730	2.58599	2,499.28400	2.49928	2,585.987	21.09	1.00	0.00	0	39,222.00	
\$ / R	11.40	Call	Foreign Exchange Future	2,386.39970	2.38640	2,299.78670	2.29979	2,386.400	20.38	1.00	0.00	0	1,197.00	

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	11.60	Put	1.75730		0.00176		2.17630	0.00218	1.757	19.67	0.01	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	1.79890		0.00180		2.22590	0.00223	1.799	19.64	0.01	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	2.49570		0.00250		3.05310	0.00305	2.496	19.14	0.01	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	2.80500		0.00281		3.41820	0.00342	2.805	18.97	0.01	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	3.54240		0.00354		4.28520	0.00429	3.542	18.61	0.01	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	4.47240		0.00447		5.37320	0.00537	4.472	18.26	0.01	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	1,641.64030	1.64164		1,555.94650	1.55595	1,641.640	17.73	0.98	0.98	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	6.79770		0.00680		8.07750	0.00808	6.798	17.63	0.02	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	1,592.42080	1.59242		1,506.85170	1.50685	1,592.421	17.56	0.98	0.98	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	1,300.54270	1.30054		1,217.26120	1.21726	1,300.543	16.72	0.96	0.96	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	18.14180		0.01814		22.52510	0.02253	18.142	16.64	0.05	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	1,233.96950	1.23397		1,151.59130	1.15159	1,233.969	16.63	0.95	0.95	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	1,224.51060	1.22451		1,142.27430	1.14227	1,224.511	16.61	0.95	0.95	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	1,205.63410	1.20563		1,123.69260	1.12369	1,205.634	16.59	0.94	0.94	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.70	Put	26.85460		0.02685		33.50630	0.03351	26.855	16.45	0.07	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.76	Put	31.57870		0.03158		39.43660	0.03944	31.579	16.38	0.08	0.00	0	402.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.77	Put	32.43170		0.03243		40.50510	0.04051	32.432	16.36	0.09	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	1,020.41050	1.02041		942.25740	0.94226	1,020.411	16.32	0.91	0.91	0.00	0	17,883.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Put	35.11050		0.03511		43.85740	0.04386	35.111	16.32	0.09	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.85	Put	39.99440		0.03999		49.95430	0.04995	39.994	16.26	0.10	0.00	0	8,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	930.74450	0.93074		855.13090	0.85513	930.744	16.19	0.88	0.88	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	45.44450		0.04544		56.73090	0.05673	45.444	16.19	0.12	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	843.53520	0.84354		770.93640	0.77094	843.535	16.06	0.86	0.86	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Put	58.23520		0.05824		72.53640	0.07254	58.235	16.06	0.14	0.00	0	54,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	65.67660		0.06568		83.06530	0.08307	65.677	16.00	0.16	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	759.18350	0.75918		693.05100	0.69305	759.184	15.93	0.83	0.83	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	681.52110	0.68152		619.55660	0.61956	681.521	16.04	0.79	0.79	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Put	96.22110		0.09622		121.15660	0.12116	96.221	16.04	0.21	0.00	0	60.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Call	644.33040	0.64433		584.55320	0.58455	644.330	16.10	0.77	0.77	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	622.56360	0.62256		564.12520	0.56413	622.564	16.13	0.75	0.75	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.31	Call	601.21680	0.60122		544.13730	0.54414	601.217	16.17	0.74	0.74	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.32	Call	594.19630	0.59420		537.57180	0.53757	594.196	16.18	0.74	0.74	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.36	Put	141.29230		0.14129		173.40830	0.17341	141.292	16.23	0.28	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.38	Call	553.08020	0.55308		499.22560	0.49923	553.080	16.25	0.71	0.71	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	539.76580	0.53977		486.84350	0.48684	539.766	16.27	0.70	0.70	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	513.72730	0.51373		462.68360	0.46268	513.727	16.32	0.68	0.68	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	476.17280	0.47617		427.96110	0.42796	476.173	16.38	0.65	0.65	0.00	0	14,350.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Put	190.87280		0.19087		229.56110	0.22956	190.873	16.38	0.35	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.52	Call	464.05980	0.46406		416.79050	0.41679	464.060	16.41	0.64	0.64	0.00	0	5,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.59	Call	423.26300	0.42326		379.29460	0.37929	423.263	16.49	0.61	0.61	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	417.63750	0.41764		374.13870	0.37414	417.638	16.50	0.60	0.60	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Put	232.33750		0.23234		275.73870	0.27574	232.338	16.50	0.40	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.62	Put	241.24320		0.24124		285.57930	0.28558	241.243	16.52	0.41	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.63	Put	245.77060		0.24577		290.57570	0.29058	245.771	16.53	0.41	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 11/12/2015	Foreign Exchange Future	13.64	Put	250.35090	0.25035	295.62020	0.29562	250.351	16.54	0.42	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.65	Put	254.98220	0.25498	300.71630	0.30072	254.982	16.56	0.42	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	384.96240	0.38496	344.26030	0.34426	384.962	16.57	0.57	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.68	Put	269.17900	0.26918	316.29870	0.31630	269.179	16.59	0.44	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Call	354.11820	0.35412	316.80560	0.31681	354.118	16.63	0.54	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Put	288.81820	0.28882	338.40560	0.33841	288.818	16.63	0.46	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.80	Put	330.50250	0.33050	386.20690	0.38621	330.503	16.73	0.50	0.00	0	11,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.83	Call	303.34360	0.30334	273.29780	0.27330	303.344	16.82	0.49	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Call	272.22520	0.27223	245.08940	0.24509	272.225	17.06	0.45	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Put	396.92520	0.39693	456.68940	0.45669	396.925	17.06	0.55	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	240.68340	0.24068	216.55120	0.21655	240.683	17.33	0.41	0.00	0	51,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.01	Put	462.09450	0.46209	525.17810	0.52518	462.094	17.36	0.59	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.05	Call	224.64980	0.22465	202.06210	0.20206	224.650	17.48	0.39	0.00	0	1,700.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.12	Put	538.57680	0.53858	604.90930	0.60491	538.577	17.69	0.64	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.20	Call	182.37150	0.18237	163.91250	0.16391	182.372	17.94	0.33	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.24	Call	172.45350	0.17245	154.97280	0.15497	172.453	18.06	0.32	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.28	Call	163.06040	0.16306	146.51090	0.14651	163.060	18.18	0.30	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	143.72560	0.14373	129.09660	0.12910	143.726	18.45	0.27	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	119.75830	0.11976	108.32960	0.10833	119.758	18.85	0.23	0.00	0	55,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Put	834.45830	0.83446	909.92960	0.90993	834.458	18.85	0.77	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.70	Call	92.08110	0.09208	83.32930	0.08333	92.081	19.57	0.18	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.75	Call	86.31480	0.08631	78.11510	0.07812	86.315	19.75	0.17	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	76.91920	0.07692	69.61550	0.06962	76.919	20.08	0.16	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	65.31110	0.06531	59.10490	0.05910	65.311	20.55	0.13	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	62.92440	0.06292	56.94090	0.05694	62.924	20.66	0.13	0.00	0	111,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.30	Call	43.82460	0.04382	39.55130	0.03955	43.825	21.74	0.09	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.42	Call	38.13030	0.03813	34.37410	0.03437	38.130	22.17	0.08	0.00	0	11,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.57	Call	32.20310	0.03220	28.98240	0.02898	32.203	22.71	0.07	0.00	0	39,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	25.13200	0.02513	22.54730	0.02255	25.132	23.54	0.05	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			13.80960	13.80960	13.72250	13.72250		16.66	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	0.49000	0.00049	0.58390	0.00058	0.490	21.58	0.00	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	1.02500	0.00103	1.26430	0.00126	1.025	20.38	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	235.95040	0.23595	213.57590	0.21358	235.950	17.66	0.37	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	17.13520	0.01714	13.89980	0.01390	17.135	33.19	0.03	0.00	0	300.00
\$ / R	On 29/12/2015	Any day expiry			13.82920	13.82920	13.74200	13.74200		16.73	0.00	0.00	0	0.00
\$ / R	On 29/12/2015	Any day expiry	13.50	Put	226.56160	0.22656	264.25340	0.26425	226.562	16.25	0.35	0.00	0	100.00
\$ / R	On 29/12/2015	Any day expiry	13.92	Call	345.53100	0.34553	315.14170	0.31514	345.531	16.93	0.48	0.00	0	100.00
\$ / R	On 13/01/2016	Any day expiry			13.86810	13.86810	13.78080	13.78080		16.58	0.00	0.00	0	1,650.00
\$ / R	On 27/01/2016	Any day expiry			13.90450	13.90450	13.81700	13.81700		16.52	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	12.77300	0.01277	14.47400	0.01447	12.773	17.33	0.03	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	1,041.93860	1.04194	971.90100	0.97190	1,041.939	15.58	0.82	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	930.98540	0.93099	865.65060	0.86565	930.985	15.51	0.79	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	13.50	Put	263.91020	0.26391	303.80000	0.30380	263.910	15.92	0.34	0.00	0	150.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	274.60500	0.27460	256.47850	0.25648	274.605	18.01	0.34	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 27/01/2016	Any day expiry	15.32	Call	137.31340	0.13731	128.74480	0.12874	137.313	20.38	0.19	0.00	0	150.00
\$ / R	On 12/02/2016	Any day expiry			13.94420	13.94420	13.85620	13.85620		16.78	0.00	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	12.37030	0.01237	12.54300	0.01254	12.370	17.53	0.02	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	166.83860	0.16684	156.82990	0.15683	166.839	20.50	0.20	0.00	0	1,000.00
\$ / R	On 19/02/2016	Any day expiry			13.96150	13.96150	13.87320	13.87320		16.80	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	539.30570	0.53931	505.53050	0.50553	539.306	16.77	0.53	0.00	0	3,600.00
\$ / R	On 25/02/2016	Any day expiry			13.97620	13.97620	13.88790	13.88790		16.92	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	21.89090	0.02189	22.39870	0.02240	21.891	17.08	0.04	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	13.50	Put	302.28230	0.30228	341.99300	0.34199	302.282	16.01	0.34	0.00	0	150.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	287.68790	0.28769	270.85730	0.27086	287.688	18.97	0.31	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	15.64	Call	169.93540	0.16994	160.06020	0.16006	169.935	21.01	0.19	0.00	0	150.00
\$ / R	On 11/03/2016	Any day expiry			14.01320	14.01320	13.92440	13.92440		16.99	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			14.02060	14.02060	13.93170	13.93170		16.96	0.00	20,021,416.80	1,428	82,572.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	8.87110	0.00887	8.44090	0.00844	8.871	18.30	0.02	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	18.94770	0.01895	19.13930	0.01914	18.948	17.35	0.03	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	20.46630	0.02047	20.79710	0.02080	20.466	17.27	0.03	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	27.72010	0.02772	28.79490	0.02879	27.720	16.94	0.04	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	28.99060	0.02899	30.20590	0.03021	28.991	16.89	0.05	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	32.64040	0.03264	34.27600	0.03428	32.640	16.75	0.05	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	34.61720	0.03462	36.48780	0.03649	34.617	16.68	0.05	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	37.24100	0.03724	39.43120	0.03943	37.241	16.60	0.06	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	43.65570	0.04366	46.65470	0.04665	43.656	16.42	0.07	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	54.00480	0.05400	58.37240	0.05837	54.005	16.16	0.08	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	1,551.01910	1.55102	1,470.18040	1.47018	1,551.019	15.68	0.88	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	108.23870	0.10824	121.75100	0.12175	108.239	15.60	0.15	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	1,339.61230	1.33961	1,265.65410	1.26565	1,339.612	15.61	0.84	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	149.45480	0.14945	168.31600	0.16832	149.455	15.62	0.19	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	185.25950	0.18526	208.50580	0.20851	185.260	15.63	0.23	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	1,032.91130	1.03291	970.41040	0.97041	1,032.911	15.63	0.75	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	229.81690	0.22982	258.69190	0.25869	229.817	15.64	0.27	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	841.85520	0.84186	791.62810	0.79163	841.855	16.02	0.67	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	813.68520	0.81369	765.06360	0.76506	813.685	16.11	0.65	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.63	Put	379.67270	0.37967	422.50310	0.42250	379.673	16.26	0.37	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	703.99870	0.70400	661.99740	0.66200	703.999	16.50	0.59	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	620.65560	0.62066	584.05900	0.58406	620.656	16.84	0.54	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	594.95650	0.59496	560.61100	0.56061	594.957	16.96	0.53	0.00	0	1,250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	515.95250	0.51595	486.25980	0.48626	515.953	17.45	0.47	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	482.27970	0.48228	454.60760	0.45461	482.280	17.68	0.45	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	424.65860	0.42466	400.47510	0.40048	424.659	18.12	0.40	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	400.04640	0.40005	377.36460	0.37736	400.046	18.33	0.38	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	372.11140	0.37211	351.28300	0.35128	372.111	18.59	0.36	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	360.34620	0.36035	340.19900	0.34020	360.346	18.71	0.35	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.03	Call	302.06350	0.30206	285.26370	0.28526	302.063	19.40	0.30	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	261.01400	0.26101	246.55340	0.24655	261.014	19.99	0.26	0.00	0	38,000.00

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	15.75	Call	197.67200	0.19767	186.64790	0.18665	197.672	21.15	0.20	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	133.77080	0.13377	126.14420	0.12614	133.771	22.96	0.14	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	118.91170	0.11891	112.06340	0.11206	118.912	23.56	0.12	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	27.16180	0.02716	24.19440	0.02419	27.162	29.89	0.03	0.00	0	1,500.00
\$ / R	On 16/03/2016	Any day expiry			14.02550	14.02550	13.93660	13.93660		17.09	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	258.69250	0.25869	292.96580	0.29297	258.693	15.71	0.29	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	396.64030	0.39664	374.21700	0.37422	396.640	18.45	0.38	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			14.04270	14.04270	13.95370	13.95370		17.07	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	406.92190	0.40692	451.23120	0.45123	406.922	16.32	0.38	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	338.43590	0.33844	320.03010	0.32003	338.436	19.22	0.32	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			14.05750	14.05750	13.96830	13.96830		17.05	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	32.62870	0.03263	33.88280	0.03388	32.629	16.83	0.05	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	333.27340	0.33327	372.64270	0.37264	333.273	15.95	0.33	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	302.47050	0.30247	286.35070	0.28635	302.470	19.86	0.29	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	206.86480	0.20686	195.71000	0.19571	206.865	21.52	0.20	0.00	0	150.00
\$ / R	On 18/04/2016	Any day expiry			14.10680	14.10680	14.01700	14.01700		17.17	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	586.68290	0.58668	638.30870	0.63831	586.683	16.89	0.44	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	325.44430	0.32544	309.09360	0.30909	325.444	20.20	0.28	0.00	0	17,896.00
\$ / R	On 26/04/2016	Any day expiry			14.12650	14.12650	14.03650	14.03650		17.28	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	42.35270	0.04235	44.06100	0.04406	42.353	16.73	0.06	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	353.25310	0.35325	392.71550	0.39272	353.253	15.85	0.32	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	308.00270	0.30800	292.43480	0.29243	308.003	20.71	0.26	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	230.87890	0.23088	219.19610	0.21920	230.879	22.07	0.20	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry			14.20510	14.20510	14.11440	14.11440		17.43	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	52.13360	0.05213	54.50900	0.05451	52.134	16.59	0.06	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	375.70570	0.37571	414.56250	0.41456	375.706	15.89	0.32	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	313.13320	0.31313	297.04430	0.29704	313.133	21.52	0.24	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	251.30300	0.25130	238.23000	0.23823	251.303	22.68	0.20	0.00	0	150.00
\$ / R	On 06/06/2016	Any day expiry			14.23050	14.23050	14.13960	14.13960		17.50	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	87.55820	0.08756	93.37120	0.09337	87.558	16.05	0.10	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	441.70610	0.44171	420.03690	0.42004	441.706	20.05	0.33	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			14.23810	14.23810	14.14710	14.14710		17.52	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			14.24830	14.24830	14.15720	14.15720		17.51	0.00	0.00	0	31,726.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	86.29660	0.08630	91.96110	0.09196	86.297	16.08	0.10	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	195.86910	0.19587	216.79710	0.21680	195.869	15.37	0.19	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	219.74120	0.21974	242.47930	0.24248	219.741	15.45	0.21	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	279.45340	0.27945	306.38870	0.30639	279.453	15.63	0.25	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	386.76000	0.38676	422.92280	0.42292	386.760	15.90	0.31	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	398.67490	0.39867	437.11770	0.43712	398.675	15.93	0.32	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	574.90750	0.57491	546.77070	0.54677	574.908	18.93	0.41	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	336.12850	0.33613	318.72150	0.31872	336.128	21.61	0.25	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	300.76530	0.30077	285.03720	0.28504	300.765	22.21	0.23	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.81	Call	272.50960	0.27251	258.12670	0.25813	272.510	22.76	0.20	0.00	0	2,310.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	261.62250	0.26162	247.75510	0.24776	261.623	23.00	0.20	0.00	0	700.00

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	17.06	Call	250.57080	0.25057	240.21230	0.24021	250.571	23.26	0.19	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	227.46190	0.22746	219.62050	0.21962	227.462	27.27	0.16	0.00	0	6,600.00
\$ / R	On 28/06/2016	Any day expiry			14.28640	14.28640	14.19490	14.19490		17.60	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	60.34330	0.06034	64.18740	0.06419	60.343	16.38	0.07	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	397.00700	0.39701	430.20890	0.43021	397.007	15.94	0.31	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	320.77340	0.32077	303.85000	0.30385	320.773	22.29	0.23	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	279.28290	0.27928	264.34520	0.26435	279.283	23.10	0.20	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry			14.36020	14.36020	14.26790	14.26790		17.69	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	67.55480	0.06755	72.37630	0.07238	67.555	16.23	0.07	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	412.27060	0.41227	445.62540	0.44563	412.271	15.94	0.30	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	324.51630	0.32452	308.91950	0.30892	324.516	23.08	0.22	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	310.38240	0.31038	299.12220	0.29912	310.382	24.08	0.20	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			14.40010	14.40010	14.30710	14.30710		17.79	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	183.77030	0.18377	197.68360	0.19768	183.770	15.51	0.16	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	592.24340	0.59224	566.60960	0.56661	592.243	19.98	0.37	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			14.44020	14.44020	14.34640	14.34640		17.89	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	75.10590	0.07511	80.22480	0.08022	75.106	16.14	0.07	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	426.90010	0.42690	464.01100	0.46401	426.900	15.98	0.30	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	350.03830	0.35004	344.73810	0.34474	350.038	24.48	0.21	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	344.69670	0.34470	339.49070	0.33949	344.697	25.25	0.20	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			14.46970	14.46970	14.37520	14.37520		17.88	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	13.50	Put	430.46570	0.43047	469.21950	0.46922	430.466	15.97	0.29	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	369.62940	0.36963	358.92780	0.35893	369.629	24.54	0.22	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.80	Call	368.11280	0.36811	357.45620	0.35746	368.113	24.74	0.22	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry			14.47510	14.47510	14.38050	14.38050		17.97	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	555.17880	0.55518	602.79770	0.60280	555.179	16.36	0.34	0.00	0	50,000.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	390.19800	0.39020	376.23850	0.37624	390.198	23.15	0.24	0.00	0	50,000.00
\$ / R	On 15/09/2016	Any day expiry			14.49380	14.49380	14.39880	14.39880		17.97	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			14.50450	14.50450	14.40930	14.40930		17.96	0.00	7,252,250.00	500	6,849.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	335.96140	0.33596	369.55130	0.36955	335.961	15.60	0.24	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	397.94490	0.39794	391.42840	0.39143	397.945	23.60	0.23	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	391.76630	0.39177	385.47800	0.38548	391.766	24.25	0.23	0.00	0	10,000.00
\$ / R	On 28/09/2016	Any day expiry			14.52860	14.52860	14.43290	14.43290		18.05	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	81.01040	0.08101	87.87070	0.08787	81.010	15.97	0.08	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	437.57660	0.43758	478.57310	0.47857	437.577	15.94	0.29	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	392.99050	0.39299	387.92670	0.38793	392.991	25.90	0.21	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	390.39020	0.39039	385.41000	0.38541	390.390	26.41	0.21	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			14.60360	14.60360	14.50630	14.50630		18.12	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	85.74510	0.08575	93.27430	0.09327	85.745	15.85	0.08	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	444.99890	0.44500	487.91660	0.48792	444.999	15.90	0.28	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	434.10160	0.43410	432.38330	0.43238	434.102	27.27	0.22	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	433.30770	0.43331	431.65370	0.43165	433.308	27.52	0.21	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			14.69870	14.69870	14.60270	14.60270		18.38	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	92.22490	0.09222	98.83120	0.09883	92.225	15.80	0.08	0.00	0	250.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	459.34690	0.45935		500.34610	0.50035	459.347	16.02	0.28	0.00	0	150.00	
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	433.56770	0.43357		422.31010	0.42231	433.568	27.63	0.21	0.00	0	400.00	
\$ / R	On 14/12/2016	Any day expiry			14.74540	14.74540		14.64980	14.64980		18.50	0.00	0.00	0	251.00	
\$ / R	On 19/12/2016	Foreign Exchange Future			14.76000	14.76000		14.66450	14.66450		18.52	0.00	0.00	0	510.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	99.34050	0.09934		106.48580	0.10649	99.340	15.91	0.08	0.00	0	250.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	469.15060	0.46915		507.18540	0.50719	469.151	16.12	0.27	0.00	0	150.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	406.55680	0.40656		386.93270	0.38693	406.557	27.07	0.20	0.00	0	150.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	399.10690	0.39911		379.76620	0.37977	399.107	27.07	0.19	0.00	0	250.00	
\$ / R	On 13/03/2017	Foreign Exchange Future			15.00530	15.00530		14.91160	14.91160		19.01	0.00	0.00	0	0.00	
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			13.78530	13.78530		13.69840	13.69840		16.73	0.00	592,767.90	43	576.00	
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			14.02060	14.02060		13.93170	13.93170		16.96	0.00	308,453.20	22	140.00	
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			14.24830	14.24830		14.15720	14.15720		17.51	0.00	0.00	0	129.00	
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.50450	14.50450		14.40930	14.40930		17.96	0.00	217,567.50	15	15.00	
£ / R	On 11/12/2015	Foreign Exchange Future			21.08880	21.08880		21.03580	21.03580		16.21	0.00	548,308.80	26	35,620.00	
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	7.14770	0.00715		7.93450	0.00793	7.148	21.44	0.01	0.00	0	830.00	
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	1,730.75830	1.73076		1,682.35650	1.68236	1,730.758	16.77	0.93	0.00	0	700.00	
£ / R	On 11/12/2015	Foreign Exchange Future	20.00	Call	1,195.72440	1.19572		1,149.38280	1.14938	1,195.724	16.00	0.83	0.00	0	500.00	
£ / R	On 11/12/2015	Foreign Exchange Future	20.12	Put	129.35790	0.12936		138.86910	0.13887	129.358	15.96	0.19	0.00	0	12,000.00	
£ / R	On 11/12/2015	Foreign Exchange Future	20.23	Put	154.50840	0.15451		165.48950	0.16549	154.508	15.99	0.22	0.00	0	20,000.00	
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	939.10640	0.93911		898.52070	0.89852	939.106	16.01	0.75	0.00	0	8,250.00	
£ / R	On 11/12/2015	Foreign Exchange Future	20.75	Put	322.13580	0.32214		341.37790	0.34138	322.136	16.12	0.38	0.00	0	6,000.00	
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	649.11100	0.64911		615.70520	0.61571	649.111	16.13	0.62	0.00	0	18,900.00	
£ / R	On 11/12/2015	Foreign Exchange Future	20.81	Put	347.06730	0.34707		367.36440	0.36736	347.067	16.14	0.40	0.00	0	4,500.00	
£ / R	On 11/12/2015	Foreign Exchange Future	21.20	Put	542.10770	0.54211		571.30580	0.57131	542.108	16.36	0.53	0.00	0	3,000.00	
£ / R	On 11/12/2015	Foreign Exchange Future	21.35	Call	373.16350	0.37316		352.03530	0.35204	373.163	16.58	0.43	0.00	0	4,500.00	
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	322.15190	0.32215		303.53330	0.30353	322.152	16.80	0.38	0.00	0	500.00	
£ / R	On 11/12/2015	Foreign Exchange Future	21.82	Call	233.36920	0.23337		219.47120	0.21947	233.369	17.28	0.30	0.00	0	10,000.00	
£ / R	On 11/12/2015	Foreign Exchange Future	23.20	Call	49.32730	0.04933		47.53510	0.04754	49.327	18.89	0.08	0.00	0	10,000.00	
£ / R	On 14/03/2016	Foreign Exchange Future			21.44140	21.44140		21.38690	21.38690		15.85	0.00	3,001,796.00	140	4,181.00	
£ / R	On 13/06/2016	Foreign Exchange Future			21.78370	21.78370		21.72720	21.72720		16.18	0.00	0.00	0	0.00	
£ / R	On 08/09/2016	Any day expiry			22.12710	22.12710		22.06670	22.06670		16.47	0.00	0.00	0	0.00	
£ / R	On 08/09/2016	Any day expiry	21.20	Put	833.32740	0.83333		854.41150	0.85441	833.327	15.44	0.36	0.00	0	12,264.00	
£ / R	On 08/09/2016	Any day expiry	25.85	Call	542.62450	0.54262		532.39570	0.53240	542.624	20.63	0.24	0.00	0	12,264.00	
£ / R	On 19/09/2016	Foreign Exchange Future			22.17190	22.17190		22.11050	22.11050		16.45	0.00	0.00	0	0.00	
¥ / R	On 11/12/2015	Foreign Exchange Future			0.11458	0.11458		0.11332	0.11332		18.31	0.00	0.00	0	8,134.00	
¥ / R	On 14/03/2016	Foreign Exchange Future			0.11677	0.11677		0.11548	0.11548		16.02	0.00	0.00	0	198.00	
¥ / R	On 13/06/2016	Foreign Exchange Future			0.11895	0.11895		0.11763	0.11763		16.26	0.00	0.00	0	0.00	
€ / R	On 11/12/2015	Foreign Exchange Future			15.23400	15.23400		15.12930	15.12930		16.86	0.00	32,372,250.00	2,125	81,007.00	
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	4.30170	0.00430		5.40860	0.00541	4.302	19.71	0.01	0.00	0	6,877.00	
€ / R	On 11/12/2015	Foreign Exchange Future	13.85	Put	17.25940	0.01726		28.99640	0.02900	17.259	16.43	0.05	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	19.99880	0.02000	32.78300	0.03278	19.999	16.42	0.05	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.03	Put	28.87930	0.02888	44.63890	0.04464	28.879	16.40	0.07	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	57.85240	0.05785	80.83040	0.08083	57.852	16.35	0.13	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.04	Put	265.63540	0.26564	322.59950	0.32260	265.635	16.71	0.40	0.00	0	50,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.78	Call	176.49370	0.17649	158.75830	0.15876	176.494	17.97	0.30	0.00	0	6,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	67.83780	0.06784	62.51300	0.06251	67.838	19.73	0.13	0.00	0	6,877.00
€ / R	On 29/12/2015	Any day expiry			15.28710	15.28710	15.18220	15.18220		16.83	0.00	0.00	0	0.00
€ / R	On 29/12/2015	Any day expiry	15.30	Put	432.93790	0.43294	501.28750	0.50129	432.938	16.83	0.49	0.00	0	100.00
€ / R	On 29/12/2015	Any day expiry	15.70	Call	275.13380	0.27513	251.16810	0.25117	275.134	17.60	0.37	0.00	0	100.00
€ / R	On 25/01/2016	Any day expiry			15.37530	15.37530	15.27020	15.27020		16.78	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	791.56310	0.79156	731.26550	0.73127	791.563	16.18	0.68	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	748.75770	0.74876	690.64250	0.69064	748.758	16.26	0.66	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			15.52640	15.52640	15.41910	15.41910		16.96	0.00	465,792.00	30	28,333.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	31.21190	0.03121	33.30760	0.03331	31.212	17.10	0.04	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	38.27640	0.03828	41.44150	0.04144	38.276	16.89	0.05	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	88.23850	0.08824	99.86050	0.09986	88.239	15.98	0.11	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	110.61290	0.11061	129.30620	0.12931	110.613	15.78	0.14	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	236.63600	0.23664	266.12470	0.26612	236.636	15.85	0.25	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	965.88460	0.96588	899.76160	0.89976	965.885	16.07	0.68	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	364.25070	0.36425	407.03580	0.40704	364.251	16.15	0.34	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	560.19820	0.56020	613.62500	0.61362	560.198	16.71	0.44	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	492.82050	0.49282	454.48070	0.45448	492.821	17.66	0.42	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	477.28220	0.47728	439.94530	0.43995	477.282	17.75	0.41	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	433.61010	0.43361	399.13750	0.39914	433.610	18.01	0.38	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	394.07110	0.39407	363.21590	0.36322	394.071	18.27	0.35	0.00	0	36,640.00
€ / R	On 13/06/2016	Foreign Exchange Future			15.81430	15.81430	15.70380	15.70380		17.12	0.00	0.00	0	250.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	188.55850	0.18856	207.76350	0.20776	188.558	15.34	0.17	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	803.17130	0.80317	750.88490	0.75088	803.171	17.39	0.50	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.14560	16.14560	16.02970	16.02970		17.45	0.00	0.00	0	0.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.46690	16.46690	16.34970	16.34970		17.89	0.00	0.00	0	3,000.00
10Y STND	On 17/12/2025	Interest Rate Swap			100.54038	100.54038	100.34030	100.34030			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			99.73125	99.73125	99.69451	99.69451			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.68845	99.68845	99.60858	99.60858			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			99.05534	99.05534	98.82586	98.82586			0.00	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
AL37	On 05/11/2015	Index Future			468.44400	468.44400	468.81500	468.81500			0.00	0.00	0	3.00
AL37	On 04/02/2016	Index Future			476.15200	476.15200	476.53300	476.53300			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
AL7T	On 05/11/2015	Index Future			548.41500		548.41500		549.53200	549.53200			0.00	0.00	0	1.00
AL7T	On 04/02/2016	Index Future			557.44000		557.44000		558.57800	558.57800			0.00	0.00	0	0.00
ALBI	On 05/11/2015	Index Future			499.23700		499.23700		500.61600	500.61600			0.00	0.00	0	377.00
ALBI	On 04/02/2016	Index Future			507.45200		507.45200		508.85700	508.85700			0.00	0.00	0	228.00
ALBI	On 05/05/2016	Index Future			516.36500		516.36500		517.80000	517.80000			0.00	0.00	0	0.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.93820		9.93820		9.92080	9.92080		12.43	0.00	4,969,100.00	500	14,163.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	15.30650		0.01531		17.43420	0.01743	15.307	13.22	0.07	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	392.43840		0.39244		380.98350	0.38098	392.438	12.67	0.79	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	84.47220		0.08447		82.85110	0.08285	84.472	13.26	0.30	0.00	0	201.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			10.06270		10.06270		10.04450	10.04450		12.73	0.00	0.00	0	4,978.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			10.18640		10.18640		10.16740	10.16740		13.71	0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			10.32990		10.32990		10.30930	10.30930		14.52	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			10.41270		10.41270		10.41180	10.41180		11.81	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			10.58550		10.58550		10.58420	10.58420		13.89	0.00	0.00	0	0.00
CHF / R	On 11/12/2015	Foreign Exchange Future			14.02900		14.02900		13.98040	13.98040		17.25	0.00	0.00	0	7,272.00
CHF / R	On 14/03/2016	Foreign Exchange Future			14.32480		14.32480		14.27510	14.27510		17.29	0.00	0.00	0	1,653.00
CNH / R	On 11/12/2015	Foreign Exchange Future			2.14940		2.14940		2.13760	2.13760		15.88	0.00	0.00	0	25,268.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.17060		2.17060		2.15900	2.15900		16.16	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future			2.04350		2.04350		2.02910	2.02910		19.49	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.08490		2.08490		2.06990	2.06990		19.32	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			9.94172		80.92171		9.89759	81.23091			0.00	0.00	0	6,561.00
ES33	On 04/02/2016	Bond Future			10.03638		82.25383		9.99072	82.56863			0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future			10.11896		79.90970		10.07170	80.23092			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
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 05/11/2015	GOVI	496.64700		496.64700		497.82100	497.82100			0.00	253,289,970.00	51	400.00
GOVI	On 04/02/2016	GOVI	504.82000		504.82000		506.01600	506.01600			0.00	252,410,000.00	50	76.00
GOVI	On 05/05/2016	GOVI	513.68600		513.68600		514.90900	514.90900			0.00	0.00	0	0.00
I2025	On 05/11/2015	Bond Future	123.64768		123.64768		123.93410	123.93410			0.00	0.00	0	625.00
I2025	On 04/02/2016	Bond Future	124.47298		124.47298		124.76528	124.76528			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	102.91697		102.91697		102.89539	102.89539			0.00	0.00	0	0.00
I2033	On 04/02/2016	Bond Future	104.61950		104.61950		104.59854	104.59854			0.00	0.00	0	0.00
I2033	On 05/05/2016	Bond Future	105.47908		105.47908		105.45841	105.45841			0.00	0.00	0	0.00
I2038	On 05/11/2015	Bond Future	127.90206		127.90206		127.87522	127.87522			0.00	209,247,770.16	1,636	5,673.00
I2038	On 04/02/2016	Bond Future	128.64525		128.64525		128.61903	128.61903			0.00	210,463,629.00	1,636	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	127.22966		127.22966		127.61933	127.61933			0.00	0.00	0	6,943.00
I2046	On 04/02/2016	Bond Future	129.33438		129.33438		129.73172	129.73172			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	135.09404		135.09404		135.06507	135.06507			0.00	166,570,951.32	1,233	4,198.00
I2050	On 04/02/2016	Bond Future	135.80025		135.80025		135.77209	135.77209			0.00	167,441,708.25	1,233	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	234.01800		234.01800		234.15100	234.15100			0.00	0.00	0	915.00
IGOV	On 04/02/2016	Index Future	237.88800		237.88800		238.02500	238.02500			0.00	0.00	0	138.00
IGOV	On 05/05/2016	Index Future	242.08500		242.08500		242.22700	242.22700			0.00	0.00	0	0.00
ILBI	On 05/11/2015	Index Future	634.72500		634.72500		635.06000	635.06000			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future	645.50800		645.50800		645.85000	645.85000			0.00	0.00	0	161.00
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			0.13450		0.13450		0.13280	0.13280			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future			0.13380		0.13380		0.13270	0.13270			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future			0.13360		0.13360		0.13150	0.13150			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future			0.13260		0.13260		0.13090	0.13090			0.00	0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.06760		0.06760		0.06740	0.06740			0.00	0.00	0	28,268.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.06430		0.06430		0.06440	0.06440			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.06180		0.06180		0.06160	0.06160			0.00	0.00	0	0.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			9.33880		9.33880		9.26120	9.26120		11.21	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			9.43700		9.43700		9.35900	9.35900		12.72	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			9.53390		9.53390		9.45510	9.45510		13.88	0.00	0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.10510		1.10510		1.10450	1.10450			0.00	0.00	0	30.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.10740		1.10740		1.10680	1.10680			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.10990		1.10990		1.10920	1.10920			0.00	0.00	0	0.00
R186	On 05/11/2015	Bond Future			8.37830		119.20593		8.34388	119.47713		9.03	0.00	238,411,860.00	2,000	34,887.00
R186	On 05/11/2015	Bond Future	7.73	Call	0.44000		0.00044		1.40000	0.00140	0.440	8.85	0.00	0.00	0	169.00
R186	On 05/11/2015	Bond Future	7.75	Call	0.63000		0.00063		1.92000	0.00192	0.630	8.86	0.00	0.00	0	1,200.00
R186	On 05/11/2015	Bond Future	7.86	Call	3.77000		0.00377		9.11000	0.00911	3.770	8.90	0.01	0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.00	Call	24.96000		0.02496		47.57000	0.04757	24.960	8.94	0.04	0.00	0	200.00
R186	On 05/11/2015	Bond Future	8.22	Put	1,481.30000		1.48130		1,311.20000	1.31120	1,481.300	9.02	0.77	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	1,302.52000		1.30252		1,147.50000	1.14750	1,302.520	9.03	0.72	0.00	0	8,650.00
R186	On 05/11/2015	Bond Future	8.35	Put	795.52000		0.79552		691.86000	0.69186	795.520	9.07	0.55	0.00	0	9,430.00
R186	On 05/11/2015	Bond Future	8.35	Call	572.60000		0.57260		740.14000	0.74014	572.600	9.07	0.45	0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.45	Call	997.05000		0.99705		1,209.26000	1.20926	997.050	9.12	0.63	0.00	0	200.00
R186	On 05/11/2015	Bond Future	8.45	Put	434.90000		0.43490		375.91000	0.37591	434.900	9.12	0.37	0.00	0	6,308.00
R186	On 05/11/2015	Bond Future	8.50	Call	1,259.19000		1.25919		1,488.81000	1.48881	1,259.190	9.14	0.71	0.00	0	650.00
R186	On 05/11/2015	Bond Future	8.50	Put	307.24000		0.30724		265.66000	0.26566	307.240	9.14	0.29	0.00	0	4,666.00
R186	On 05/11/2015	Bond Future	8.55	Put	210.19000		0.21019		182.31000	0.18231	210.190	9.16	0.21	0.00	0	4,667.00
R186	On 05/11/2015	Bond Future	8.75	Put	32.82000		0.03282		29.75000	0.02975	32.820	9.25	0.05	0.00	0	10,200.00
R186	On 05/11/2015	Bond Future	8.85	Put	10.54000		0.01054		9.97000	0.00997	10.540	9.30	0.02	0.00	0	2,283.00
R186	On 05/11/2015	Bond Future	9.00	Put	1.47000		0.00147		1.53000	0.00153	1.470	9.37	0.00	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.44090		115.87087		8.40505	116.14741		9.07	0.00	105,442,491.70	910	6,127.00
R186	On 04/02/2016	Bond Future	8.75	Put	1,221.29000		1.22129		1,143.30000	1.14330	1,221.290	9.18	0.33	0.00	0	6,695.00
R186	On 05/05/2016	Bond Future			8.48971		117.90825		8.45232	118.19086		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		8.53932	114.72109		8.50042	115.00903		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		296.41947	296.41947		296.45810	296.45810			0.00	0.00	0	927.00
R197	On 04/02/2016	Bond Future		294.96942	294.96942		295.01090	295.01090			0.00	0.00	0	3.00
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		242.68953	242.68953		242.80790	242.80790			0.00	5,096,480.13	21	52,239.00
R202	On 04/02/2016	Bond Future		243.32953	243.32953		243.45174	243.45174			0.00	5,109,920.13	21	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		8.09413	99.63170		8.06980	99.76252		7.17	0.00	58,782,703.00	590	12,570.00
R2023	On 04/02/2016	Bond Future		8.16441	101.27186		8.13878	101.40553		6.66	0.00	59,750,397.40	590	1,675.00
R2023	On 05/05/2016	Bond Future		8.21063	99.12400		8.18358	99.26104		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		7.01991	103.34979		6.98512	103.40997		1.79	0.00	0.00	0	15,930.00
R203	On 04/02/2016	Bond Future		7.08424	105.05114		7.04310	105.11302		1.12	0.00	0.00	0	4,683.00
R203	On 05/05/2016	Bond Future		7.07283	102.72869		7.02279	102.79275		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		8.80320	95.75159		8.76880	96.01558			0.00	0.00	0	9,973.00
R2030	On 04/02/2016	Bond Future		8.86740	93.32134		8.83179	93.59030			0.00	0.00	0	1,170.00
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		8.89812	95.37366		8.85869	95.69756			0.00	0.00	0	2,982.00
R2032	On 04/02/2016	Bond Future		8.96187	96.94365		8.92113	97.27353			0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future		9.01490	94.49119		8.97277	94.82787			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		9.08800	96.84373		9.04355	97.24210			0.00	0.00	0	49,704.00
R2037	On 04/02/2016	Bond Future		9.15096	94.18107		9.10511	94.58664			0.00	0.00	0	2,168.00
R2037	On 05/05/2016	Bond Future		9.20510	95.83787		9.15779	96.25162			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		7.37980	104.78798		7.35538	104.85556		3.11	0.00	0.00	0	18,430.00
R204	On 04/02/2016	Bond Future		7.44867	102.47687		7.42156	102.54631		2.53	0.00	0.00	0	7,238.00
R204	On 05/05/2016	Bond Future		7.48208	104.27857		7.45162	104.35033		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
R2044	On 05/11/2015	Bond Future			9.15768		98.30492		9.10819	98.78697			0.00	14,942,347.84	152	17,364.00
R2044	On 04/02/2016	Bond Future			9.21818		95.54104		9.16717	96.03182			0.00	14,522,238.08	152	1,532.00
R2044	On 05/05/2016	Bond Future			9.27030		97.22176		9.21775	97.72214			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			9.14282		97.63567		9.08832	98.18127			0.00	15,426,435.86	158	48,246.00
R2048	On 04/02/2016	Bond Future			9.20467		99.24293		9.14850	99.79825			0.00	15,680,382.94	158	19,558.00
R2048	On 05/05/2016	Bond Future			9.25265		96.55266		9.19484	97.11872			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			7.66955		100.83269		7.65023	100.90013		4.38	0.00	0.00	0	40,817.00
R207	On 05/11/2015	Bond Future	7.43	Call	36.53000		0.03653		52.77000	0.05277	36.530	4.31	0.11	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	73.80000		0.07380		99.12000	0.09912	73.800	4.33	0.19	0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.74140		98.85122		7.72043	98.92050		3.77	0.00	548,426,568.56	5,548	6,169.00
R207	On 04/02/2016	Bond Future	7.27	Call	222.18000		0.22218		239.82000	0.23982	222.180	3.67	0.21	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	435.73000		0.43573		463.52000	0.46352	435.730	3.72	0.34	0.00	0	19.00
R207	On 05/05/2016	Bond Future			7.79161		100.58952		7.76866	100.66109		3.93	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	807.97000		0.80797		840.18000	0.84018	807.970	3.89	0.40	0.00	0	43.00
R207	On 04/08/2016	Bond Future			7.84338		98.74939		7.81843	98.82243		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			7.86412		95.92727		7.83976	96.02959		5.64	0.00	0.00	0	39,545.00
R208	On 05/11/2015	Bond Future	8.48	Put	0.45000		0.00045		0.55000	0.00055	0.450	5.87	0.00	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			7.93305		97.50642		7.90710	97.61108		4.98	0.00	0.00	0	1,200.00
R208	On 05/05/2016	Bond Future			7.98151		95.81947		7.95372	95.92698		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			9.00739		75.15480		8.96290	75.48592		14.54	0.00	0.00	0	24,624.00
R209	On 05/11/2015	Bond Future	8.50	Call	7.53000		0.00753		18.17000	0.01817	7.530	14.41	0.01	0.00	0	900.00
R209	On 05/11/2015	Bond Future	9.00	Put	721.03000		0.72103		602.51000	0.60251	721.030	14.72	0.51	0.00	0	500.00
R209	On 05/11/2015	Bond Future	9.25	Put	139.91000		0.13991		115.38000	0.11538	139.910	14.89	0.15	0.00	0	900.00
R209	On 04/02/2016	Bond Future			9.06539		76.39201		9.01959	76.72910		14.36	0.00	0.00	0	3,406.00

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	9.52	Put	1,034.44000		1.03444		954.51000	0.95451	1,034.440	14.70	0.27	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			9.11387		74.58587		9.06669	74.92974		14.64	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 05/11/2015	Bond Future			181.30568		181.30568		181.46204	181.46204			0.00	0.00	0	2,889.00
R210	On 04/02/2016	Bond Future			184.30504		184.30504		184.46565	184.46565			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			136.41725		136.41725		136.39140	136.39140			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future			136.98022		136.98022		136.95510	136.95510			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			142.31151		142.31151		142.36390	142.36390			0.00	0.00	0	1,928.00
R212	On 04/02/2016	Bond Future			142.80664		142.80664		142.86114	142.86114			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			8.85834		85.94420		8.82395	86.19822		12.43	0.00	0.00	0	21,426.00
R213	On 04/02/2016	Bond Future			8.92394		87.35900		8.88838	87.61785		12.17	0.00	0.00	0	2,178.00
R213	On 05/05/2016	Bond Future			8.97358		85.34676		8.93683	85.61101		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			9.07258		75.90528		9.02308	76.29249		15.26	0.00	0.00	0	16,945.00
R214	On 04/02/2016	Bond Future			9.13234		77.15487		9.08138	77.54895		15.11	0.00	0.00	0	8,326.00
R214	On 05/05/2016	Bond Future			9.17835		75.21667		9.12594	75.61843		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			24,124.75000		24,124.75000		23,969.84000	23,969.84000			0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future			9.86540		9.86540		9.81760	9.81760		12.85	0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future			10.00670		10.00670		9.95680	9.95680		13.63	0.00	0.00	0	720.00
TRY / R	On 11/12/2015	Foreign Exchange Future			4.68170		4.68170		4.68120	4.68120		11.03	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future			4.63780		4.63780		4.63570	4.63570		14.46	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
ZMW / R	On 11/12/2015		Foreign Exchange Future	1.10970	1.10970	1.11050	1.11050			0.00	0.00	0	7,688.00
ZMW / R	On 14/03/2016		Foreign Exchange Future	1.07920	1.07920	1.07790	1.07790			0.00	0.00	0	1.00
<b>Total for Derivatives :</b>											<b>3,036,645,747.17</b>	<b>66,370</b>	<b>4087845.00</b>
<b>Grand Total:</b>											<b>3,036,645,747.17</b>	<b>66,370</b>	<b>4087845.00</b>