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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 30/09/2015

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 30/09/2015	Any day expiry		13.86820	13.86820		13.94710	13.94710		20.48	0.00	84,734,702.00	6,110	0.00
\$ / R	On 02/10/2015	Any day expiry		13.84610	13.84610		13.94710	13.94710		19.79	0.00	0.00	0	11,000.00
\$ / R	On 02/10/2015	Any day expiry	13.26	Call	587.70250	0.58770	689.53000	0.68953	587.703	27.35	0.98	0.00	0	3,000.00
\$ / R	On 02/10/2015	Any day expiry	13.39	Call	460.16330	0.46016	562.45060	0.56245	460.163	25.68	0.96	0.00	0	10,000.00
\$ / R	On 02/10/2015	Any day expiry	13.47	Call	383.25770	0.38326	485.69810	0.48570	383.258	24.66	0.94	0.00	0	201.00
\$ / R	On 02/10/2015	Any day expiry	13.47	Put	7.15770	0.00716	8.59810	0.00860	7.158	24.66	0.06	0.00	0	201.00
\$ / R	On 06/10/2015	Any day expiry		13.85310	13.85310		13.95680	13.95680		17.55	0.00	0.00	0	0.00
\$ / R	On 06/10/2015	Any day expiry	13.55	Call	334.48750	0.33449	431.73330	0.43173	334.488	18.65	0.83	0.00	0	3,000.00
\$ / R	On 07/10/2015	Any day expiry		13.85540	13.85540		13.95920	13.95920		17.74	0.00	0.00	0	0.00
\$ / R	On 07/10/2015	Any day expiry	13.77	Call	183.05420	0.18305	269.60280	0.26960	183.054	17.84	0.60	0.00	0	3,000.00
\$ / R	On 09/10/2015	Any day expiry		13.86010	13.86010		13.96400	13.96400		18.42	0.00	0.00	0	0.00
\$ / R	On 09/10/2015	Any day expiry	13.98	Call	113.47050	0.11347	173.80590	0.17381	113.470	19.11	0.39	0.00	0	5,000.00
\$ / R	On 12/10/2015	Any day expiry		13.86730	13.86730		13.97120	13.97120		17.82	0.00	0.00	0	0.00
\$ / R	On 12/10/2015	Any day expiry	14.05	Call	112.23710	0.11224	165.34220	0.16534	112.237	18.79	0.36	0.00	0	3,000.00
\$ / R	On 13/10/2015	Any day expiry		13.86960	13.86960		13.97370	13.97370		18.05	0.00	0.00	0	2,726.00
\$ / R	On 14/10/2015	Any day expiry		13.87200	13.87200		13.97610	13.97610		18.25	0.00	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 20/10/2015	Any day expiry			13.88630	13.88630		13.99060	13.99060		18.29	0.00	0.00	0	600.00
\$ / R	13.31	Call	On 20/10/2015	Any day expiry	615.12360	0.61512	714.46010	0.71446	615.124	16.87	0.86	0.00	0	3,000.00			
\$ / R			On 22/10/2015	Any day expiry	13.89110	13.89110	13.99540	13.99540		18.41	0.00	0.00	0	0.00			
\$ / R	13.46	Call	On 22/10/2015	Any day expiry	508.61730	0.50862	602.04100	0.60204	508.617	17.33	0.78	0.00	0	3,000.00			
\$ / R			On 28/10/2015	Any day expiry	13.90540	13.90540	14.00990	14.00990		18.31	0.00	0.00	0	351.00			
\$ / R	10.80	Put	On 28/10/2015	Any day expiry	0.03280	0.00003	0.07870	0.00008	0.033	25.31	0.00	0.00	0	300.00			
\$ / R	11.15	Put	On 28/10/2015	Any day expiry	0.06910	0.00007	0.19910	0.00020	0.069	23.43	0.00	0.00	0	250.00			
\$ / R	13.56	Call	On 28/10/2015	Any day expiry	471.68870	0.47169	559.40140	0.55940	471.689	17.39	0.71	0.00	0	250.00			
\$ / R	16.98	Call	On 28/10/2015	Any day expiry	2.38180	0.00238	4.75940	0.00476	2.382	28.74	0.01	0.00	0	300.00			
\$ / R			On 30/10/2015	Any day expiry	13.91020	13.91020	13.94370	13.94370		18.40	0.00	0.00	0	0.00			
\$ / R	13.87	Put	On 30/10/2015	Any day expiry	271.30880	0.27131	0.00000	0.00000	271.309	18.32	0.47	87,108,190.24	13,360	13,360.00			
\$ / R	14.00	Call	On 30/10/2015	Any day expiry	257.26320	0.25726	0.00000	0.00000	257.263	18.80	0.46	172,591,899.61	26,720	13,360.00			
\$ / R			On 05/11/2015	Any day expiry	13.92460	13.92460	14.02930	14.02930		18.36	0.00	0.00	0	0.00			
\$ / R	12.72	Call	On 05/11/2015	Any day expiry	1,215.12670	1.21513	1,321.22910	1.32123	1,215.127	16.29	0.96	0.00	0	300.00			
\$ / R	13.00	Call	On 05/11/2015	Any day expiry	954.12200	0.95412	1,058.94320	1.05894	954.122	16.43	0.91	0.00	0	300.00			
\$ / R			On 10/11/2015	Any day expiry	13.93660	13.93660	14.04150	14.04150		18.46	0.00	0.00	0	0.00			
\$ / R	13.00	Put	On 10/11/2015	Any day expiry	36.21510	0.03622	35.61140	0.03561	36.215	16.40	0.10	0.00	0	10,000.00			
\$ / R	13.14	Put	On 10/11/2015	Any day expiry	55.12170	0.05512	52.09710	0.05210	55.122	16.51	0.14	0.00	0	8,000.00			
\$ / R	13.81	Call	On 10/11/2015	Any day expiry	402.55880	0.40256	474.48740	0.47449	402.559	18.09	0.57	0.00	0	10,000.00			
\$ / R	14.25	Call	On 10/11/2015	Any day expiry	232.45170	0.23245	280.44890	0.28045	232.452	19.54	0.38	0.00	0	20,000.00			
\$ / R			On 17/11/2015	Any day expiry	13.95350	13.95350	14.05860	14.05860		18.42	0.00	0.00	0	0.00			
\$ / R	13.15	Call	On 17/11/2015	Any day expiry	872.29850	0.87230	973.01270	0.97301	872.299	16.51	0.85	0.00	0	12,500.00			
\$ / R			On 18/11/2015	Any day expiry	13.95590	13.95590	14.06100	14.06100		18.45	0.00	0.00	0	0.00			
\$ / R	13.17	Call	On 18/11/2015	Any day expiry	860.60170	0.86060	960.57460	0.96057	860.602	16.57	0.84	0.00	0	6,000.00			
\$ / R			On 20/11/2015	Any day expiry	13.96080	13.96080	14.06590	14.06590		18.50	0.00	0.00	0	0.00			
\$ / R	13.14	Put	On 20/11/2015	Any day expiry	73.38640	0.07339	68.64890	0.06865	73.386	16.62	0.16	0.00	0	8,000.00			
\$ / R	13.75	Put	On 20/11/2015	Any day expiry	275.65030	0.27565	244.80850	0.24481	275.650	17.99	0.40	0.00	0	1,000.00			
\$ / R			On 24/11/2015	Any day expiry	13.97040	13.97040	14.07570	14.07570		18.41	0.00	0.00	0	0.00			
\$ / R	13.68	Call	On 24/11/2015	Any day expiry	542.11020	0.54211	619.30880	0.61931	542.110	17.72	0.63	0.00	0	9,000.00			
\$ / R	13.99	Call	On 24/11/2015	Any day expiry	391.54130	0.39154	454.16080	0.45416	391.541	18.54	0.51	0.00	0	5,000.00			
\$ / R			On 25/11/2015	Any day expiry	13.97280	13.97280	14.07810	14.07810		18.45	0.00	0.00	0	250.00			
\$ / R	10.80	Put	On 25/11/2015	Any day expiry	0.53960	0.00054	0.76150	0.00076	0.540	22.49	0.00	0.00	0	300.00			
\$ / R	11.15	Put	On 25/11/2015	Any day expiry	1.27360	0.00127	1.43930	0.00144	1.274	21.65	0.00	0.00	0	250.00			
\$ / R	12.63	Put	On 25/11/2015	Any day expiry	19.46130	0.01946	21.95840	0.02196	19.461	16.12	0.05	0.00	0	5,000.00			
\$ / R	12.85	Put	On 25/11/2015	Any day expiry	38.06250	0.03806	37.52530	0.03753	38.063	16.31	0.09	0.00	0	15,000.00			
\$ / R	12.93	Put	On 25/11/2015	Any day expiry	47.52940	0.04753	46.05250	0.04605	47.529	16.38	0.11	0.00	0	201.00			
\$ / R	13.03	Call	On 25/11/2015	Any day expiry	1,004.59630	1.00460	1,106.88080	1.10688	1,004.596	16.47	0.87	0.00	0	5,000.00			
\$ / R	13.03	Put	On 25/11/2015	Any day expiry	61.79630	0.06180	58.78080	0.05878	61.796	16.47	0.13	0.00	0	5,000.00			
\$ / R	13.24	Call	On 25/11/2015	Any day expiry	834.74810	0.83475	932.31650	0.93232	834.748	16.66	0.80	0.00	0	5,000.00			
\$ / R	13.25	Call	On 25/11/2015	Any day expiry	827.04620	0.82705	924.33020	0.92433	827.046	16.67	0.80	0.00	0	11,500.00			
\$ / R	13.25	Put	On 25/11/2015	Any day expiry	104.24620	0.10425	96.23020	0.09623	104.246	16.67	0.20	0.00	0	15,000.00			
\$ / R	13.33	Call	On 25/11/2015	Any day expiry	768.90000	0.76890	861.61590	0.86162	768.900	16.87	0.77	0.00	0	201.00			
\$ / R	13.33	Put	On 25/11/2015	Any day expiry	126.10000	0.12610	113.51590	0.11352	126.100	16.87	0.23	0.00	0	201.00			
\$ / R	13.43	Call	On 25/11/2015	Any day expiry	700.12220	0.70012	787.23020	0.78723	700.122	17.13	0.73	0.00	0	5,000.00			

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 25/11/2015	Any day expiry	13.65	Call	564.49320	0.56449	642.81020	0.64281	564.493	17.68	0.65	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.73	Call	520.52600	0.52053	595.38390	0.59538	520.526	17.89	0.61	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	459.79500	0.45980	529.31830	0.52932	459.795	18.19	0.56	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	23.69620	0.02370	31.85590	0.03186	23.696	30.70	0.04	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			14.00520	14.00520	14.11090	14.11090		18.52	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			14.01290	14.01290	14.11870	14.11870		18.58	0.00	1,062,920,503.70	75,853	729,406.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	3,064.74830	3.06475	3,170.89050	3.17089	3,064.748	21.53	1.00	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	1.84830	0.00185	2.19050	0.00219	1.848	21.53	0.00	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	3,014.90890	3.01491	3,121.06260	3.12106	3,014.909	21.36	1.00	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	2,815.70220	2.81570	2,921.89630	2.92190	2,815.702	20.70	0.99	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	2,616.81110	2.61681	2,723.12010	2.72312	2,616.811	20.05	0.99	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	5.45650	0.00546	6.23170	0.00623	5.456	19.39	0.01	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	5.54800	0.00555	6.33910	0.00634	5.548	19.36	0.01	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	7.00340	0.00700	8.04540	0.00805	7.003	18.90	0.02	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	7.61080	0.00761	8.75670	0.00876	7.611	18.74	0.02	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	8.98900	0.00899	10.36770	0.01037	8.989	18.41	0.02	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	10.61660	0.01062	12.26480	0.01226	10.617	18.08	0.02	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	1,876.52860	1.87653	1,984.45690	1.98446	1,876.529	17.59	0.97	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	14.32680	0.01433	16.56270	0.01656	14.327	17.49	0.03	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	1,827.71180	1.82771	1,935.82200	1.93582	1,827.712	17.43	0.97	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	1,537.31790	1.53732	1,646.76190	1.64676	1,537.318	16.44	0.95	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	26.98580	0.02699	30.94550	0.03095	26.986	16.25	0.06	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	1,470.33910	1.47034	1,580.15380	1.58015	1,470.339	16.22	0.94	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	1,460.79990	1.46080	1,570.66940	1.57067	1,460.800	16.18	0.94	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	1,441.74570	1.44175	1,551.72510	1.55173	1,441.746	16.12	0.94	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.70	Put	37.95490	0.03795	38.83130	0.03883	37.955	16.22	0.08	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.76	Put	44.41060	0.04441	44.74360	0.04474	44.411	16.28	0.09	0.00	0	402.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.77	Put	45.56360	0.04556	45.79430	0.04579	45.564	16.29	0.09	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	1,262.06350	1.26206	1,367.76470	1.36776	1,262.064	16.32	0.90	0.00	0	17,883.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Put	49.16350	0.04916	49.06470	0.04906	49.164	16.32	0.10	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.85	Put	55.64020	0.05564	54.92050	0.05492	55.640	16.37	0.11	0.00	0	8,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	1,175.64430	1.17564	1,280.00750	1.28001	1,175.644	16.42	0.88	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	62.74430	0.06274	61.30750	0.06131	62.744	16.42	0.12	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	1,091.86660	1.09187	1,194.49050	1.19449	1,091.867	16.52	0.86	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Put	78.96660	0.07897	75.79050	0.07579	78.967	16.52	0.14	0.00	0	54,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	88.14850	0.08815	83.94370	0.08394	88.149	16.57	0.16	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	1,010.98480	1.01098	1,111.44180	1.11144	1,010.985	16.62	0.83	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	933.23430	0.93323	1,031.08100	1.03108	933.234	16.72	0.80	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Put	120.33430	0.12033	112.38100	0.11238	120.334	16.72	0.20	0.00	0	60.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Call	895.59760	0.89560	991.97350	0.99197	895.598	16.77	0.78	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Put	132.69760	0.13270	123.27350	0.12327	132.698	16.77	0.22	0.00	0	2,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	873.42530	0.87343	968.86610	0.96887	873.425	16.80	0.78	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.31	Call	851.85440	0.85185	946.03290	0.94603	851.854	16.85	0.77	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.36	Put	164.73350	0.16473	149.90050	0.14990	164.733	16.97	0.25	0.00	0	1,260.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	13.38	Call	804.22530	0.80423	893.84780	0.89385	804.225	17.02	0.74	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	790.97810	0.79098	879.22580	0.87923	790.978	17.07	0.73	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Put	178.07810	0.17808	160.52580	0.16053	178.078	17.07	0.27	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	764.96740	0.76497	851.78340	0.85178	764.967	17.17	0.72	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	727.16370	0.72716	811.78610	0.81179	727.164	17.32	0.70	0.00	0	14,950.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Put	214.26370	0.21426	193.08610	0.19309	214.264	17.32	0.30	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.52	Call	714.88600	0.71489	798.75780	0.79876	714.886	17.37	0.69	0.00	0	5,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.59	Call	673.18450	0.67318	754.36250	0.75436	673.184	17.55	0.67	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	667.38810	0.66739	748.17420	0.74817	667.388	17.57	0.66	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.62	Put	263.01530	0.26302	237.21010	0.23721	263.015	17.62	0.34	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.63	Put	267.33890	0.26734	241.13430	0.24113	267.339	17.65	0.35	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.64	Put	271.70230	0.27170	245.09890	0.24510	271.702	17.67	0.35	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.65	Put	276.10550	0.27611	249.09950	0.24910	276.105	17.70	0.35	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	633.44850	0.63345	711.84050	0.71184	633.448	17.72	0.64	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.68	Put	289.55340	0.28955	261.33470	0.26133	289.553	17.77	0.37	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Call	600.93610	0.60094	676.87970	0.67688	600.936	17.87	0.62	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Put	308.03610	0.30804	278.17970	0.27818	308.036	17.87	0.38	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.80	Put	346.87110	0.34687	313.68810	0.31369	346.871	18.08	0.41	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.83	Call	544.96730	0.54497	616.32070	0.61632	544.967	18.15	0.58	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Call	507.14240	0.50714	575.10850	0.57511	507.142	18.35	0.55	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Put	404.24240	0.40424	366.40850	0.36641	404.242	18.35	0.45	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	467.38430	0.46738	531.52300	0.53152	467.384	18.58	0.52	0.00	0	51,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.01	Put	460.37080	0.46037	418.15710	0.41816	460.371	18.61	0.48	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.05	Call	447.16130	0.44716	508.54890	0.50855	447.161	18.73	0.50	0.00	0	1,700.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.12	Put	527.37560	0.52738	479.52360	0.47952	527.376	18.94	0.52	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.20	Call	391.51090	0.39151	446.67010	0.44667	391.511	19.18	0.46	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.24	Call	377.87780	0.37788	431.67130	0.43167	377.878	19.30	0.44	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.28	Call	364.72650	0.36473	417.17440	0.41717	364.727	19.42	0.43	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.30	Call	358.32850	0.35833	410.10890	0.41011	358.328	19.48	0.42	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	336.82660	0.33683	386.32500	0.38633	336.827	19.69	0.40	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.40	Call	328.02510	0.32803	376.56540	0.37657	328.025	19.78	0.40	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	300.39200	0.30039	345.83420	0.34583	300.392	20.09	0.37	0.00	0	55,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Put	787.49200	0.78749	727.13420	0.72713	787.492	20.09	0.63	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.70	Call	252.30700	0.25231	292.00960	0.29201	252.307	20.69	0.32	0.00	0	4,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.75	Call	241.82680	0.24183	280.00530	0.28001	241.827	20.85	0.31	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	224.17930	0.22418	259.92370	0.25992	224.179	21.14	0.29	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	201.22830	0.20123	234.02240	0.23402	201.228	21.55	0.26	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	196.32550	0.19633	228.47380	0.22847	196.325	21.65	0.25	0.00	0	111,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.30	Call	154.30820	0.15431	180.69070	0.18069	154.308	22.60	0.20	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.42	Call	140.54090	0.14054	164.98230	0.16498	140.541	22.98	0.19	0.00	0	11,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	105.31900	0.10532	125.05190	0.12505	105.319	24.15	0.14	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			14.03880	14.03880	14.14470	14.14470		18.60	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	1.92970	0.00193	2.06380	0.00206	1.930	21.42	0.00	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	3.16420	0.00316	3.37020	0.00337	3.164	20.18	0.01	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 21/12/2015	Any day expiry	14.15	Call	449.91880	0.44992	507.61920	0.50762	449.919	18.90	0.48	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	55.51320	0.05551	65.95320	0.06595	55.513	31.83	0.06	0.00	0	300.00
\$ / R	On 13/01/2016	Any day expiry			14.09740	14.09740	14.20360	14.20360		18.77	0.00	0.00	0	2,650.00
\$ / R	On 27/01/2016	Any day expiry			14.13230	14.13230	14.23880	14.23880		18.86	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	15.81980	0.01582	20.08460	0.02008	15.820	17.08	0.03	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	1,286.95090	1.28695	1,388.53090	1.38853	1,286.951	16.46	0.83	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	1,179.90630	1.17991	1,278.34260	1.27834	1,179.906	16.62	0.80	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	13.50	Put	281.08320	0.28108	0.00000	0.00000	281.083	17.15	0.30	613,012.91	150	150.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	484.39930	0.48440	535.05040	0.53505	484.399	19.75	0.44	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	15.32	Call	291.38060	0.29138	0.00000	0.00000	291.381	22.03	0.28	646,699.41	150	150.00
\$ / R	On 12/02/2016	Any day expiry			14.17220	14.17220	14.27910	14.27910		18.85	0.00	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	14.69990	0.01470	18.96650	0.01897	14.700	17.29	0.03	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	325.01400	0.32501	358.06830	0.35807	325.014	22.11	0.29	0.00	0	1,000.00
\$ / R	On 19/02/2016	Any day expiry			14.18970	14.18970	14.29670	14.29670		18.95	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	775.55420	0.77555	843.40020	0.84340	775.554	18.23	0.59	0.00	0	3,600.00
\$ / R	On 25/02/2016	Any day expiry			14.20470	14.20470	14.31180	14.31180		18.92	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	25.88780	0.02589	30.51250	0.03051	25.888	17.14	0.04	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	13.50	Put	312.00460	0.31200	0.00000	0.00000	312.005	17.05	0.30	608,557.58	150	150.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	481.96070	0.48196	526.08030	0.52608	481.961	20.55	0.39	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	15.64	Call	322.01000	0.32201	0.00000	0.00000	322.010	22.58	0.28	645,425.87	150	150.00
\$ / R	On 11/03/2016	Any day expiry			14.24210	14.24210	14.34950	14.34950		19.02	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			14.24960	14.24960	14.35710	14.35710		18.98	0.00	66,873,372.80	4,693	63,372.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	12.24230	0.01224	15.25760	0.01526	12.242	18.56	0.02	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	21.95130	0.02195	26.27690	0.02628	21.951	17.39	0.03	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	23.76680	0.02377	28.16940	0.02817	23.767	17.34	0.03	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	32.40250	0.03240	36.99910	0.03700	32.403	17.16	0.05	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	33.90730	0.03391	38.51430	0.03851	33.907	17.13	0.05	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	38.21980	0.03822	42.82250	0.04282	38.220	17.05	0.05	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	40.54650	0.04055	45.13100	0.04513	40.547	17.01	0.06	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	43.62710	0.04363	48.16870	0.04817	43.627	16.97	0.06	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	51.11450	0.05111	55.48360	0.05548	51.114	16.86	0.07	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	63.06820	0.06307	67.00060	0.06700	63.068	16.72	0.08	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	1,792.52310	1.79252	1,902.28790	1.90229	1,792.523	16.45	0.89	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	118.22980	0.11823	118.67530	0.11868	118.230	16.27	0.14	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	1,576.90500	1.57690	1,684.13950	1.68414	1,576.905	16.21	0.85	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	158.07010	0.15807	152.71850	0.15272	158.070	16.29	0.18	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	196.91430	0.19691	188.06470	0.18806	196.914	16.49	0.21	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	1,275.59870	1.27560	1,371.59270	1.37159	1,275.599	16.62	0.77	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	244.70210	0.24470	231.48030	0.23148	244.702	16.70	0.24	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	1,048.14980	1.04815	1,133.04380	1.13304	1,048.150	17.08	0.69	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.63	Put	385.03540	0.38504	355.67090	0.35567	385.035	17.30	0.33	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	937.92650	0.93793	1,011.01520	1.01102	937.926	17.65	0.64	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	853.33150	0.85333	920.96140	0.92096	853.331	18.14	0.60	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	742.10340	0.74210	801.70230	0.80170	742.103	18.88	0.53	0.00	0	10,000.00

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	14.31	Call	704.76930	0.70477	762.00780	0.76201	704.769	19.13	0.51	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	639.09630	0.63910	691.98610	0.69199	639.096	19.61	0.47	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	610.52210	0.61052	661.35610	0.66136	610.522	19.83	0.46	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	563.44450	0.56344	610.76800	0.61077	563.444	20.23	0.43	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.03	Call	491.31400	0.49131	533.06880	0.53307	491.314	20.93	0.38	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	438.46290	0.43846	476.33690	0.47634	438.463	21.52	0.34	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	353.15650	0.35316	384.76050	0.38476	353.157	22.69	0.28	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	257.45630	0.25746	281.55560	0.28156	257.456	24.42	0.21	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	233.74760	0.23375	255.82480	0.25582	233.748	24.99	0.19	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	77.95220	0.07795	90.29900	0.09030	77.952	31.82	0.06	0.00	0	1,500.00
\$ / R	On 16/03/2016	Any day expiry			14.25450	14.25450	14.36210	14.36210		19.00	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	273.43810	0.27344	257.69830	0.25770	273.438	16.82	0.26	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	605.51330	0.60551	655.52660	0.65553	605.513	19.94	0.45	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			14.27200	14.27200	14.37970	14.37970		18.94	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	411.22940	0.41123	379.84320	0.37984	411.229	17.36	0.34	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	532.76720	0.53277	576.17700	0.57618	532.767	20.72	0.40	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			14.28700	14.28700	14.39480	14.39480		19.03	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	37.55090	0.03755	42.63520	0.04264	37.551	17.12	0.05	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	341.54980	0.34155	0.00000	0.00000	341.550	16.97	0.30	600,862.01	150	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	485.36890	0.48537	524.54410	0.52454	485.369	21.35	0.36	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	359.57240	0.35957	0.00000	0.00000	359.572	23.03	0.27	655,278.86	150	150.00
\$ / R	On 26/04/2016	Any day expiry			14.35920	14.35920	14.46850	14.46850		19.09	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	46.37060	0.04637	50.85890	0.05086	46.371	17.02	0.06	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	365.18570	0.36519	0.00000	0.00000	365.186	17.00	0.29	593,773.98	150	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	481.22890	0.48123	517.33340	0.51733	481.229	22.11	0.33	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	380.10640	0.38011	0.00000	0.00000	380.106	23.46	0.27	652,454.55	150	150.00
\$ / R	On 27/05/2016	Any day expiry			14.43990	14.43990	14.55060	14.55060		19.24	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	55.58730	0.05559	60.31930	0.06032	55.587	16.90	0.06	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	387.28890	0.38729	0.00000	0.00000	387.289	17.00	0.29	584,660.81	150	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	477.85200	0.47785	512.19970	0.51220	477.852	22.85	0.31	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	396.72090	0.39672	0.00000	0.00000	396.721	23.99	0.26	645,577.16	150	150.00
\$ / R	On 06/06/2016	Any day expiry			14.46590	14.46590	14.57700	14.57700		19.19	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	94.20080	0.09420	98.01780	0.09802	94.201	16.60	0.10	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	632.42620	0.63243	675.28750	0.67529	632.426	21.34	0.39	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			14.47370	14.47370	14.58500	14.58500		19.19	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			14.48410	14.48410	14.59560	14.59560		19.27	0.00	7,242,050.00	500	29,226.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	92.48520	0.09249	96.23090	0.09623	92.485	16.61	0.09	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	207.23500	0.20724	204.57200	0.20457	207.235	16.25	0.18	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	226.21110	0.22621	222.26760	0.22227	226.211	16.21	0.19	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	285.03470	0.28503	269.50330	0.26950	285.035	16.44	0.23	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	396.44380	0.39644	372.05260	0.37205	396.444	16.96	0.29	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	408.74890	0.40875	383.40160	0.38340	408.749	17.01	0.29	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	785.91980	0.78592	837.54560	0.83755	785.920	20.19	0.46	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	501.68610	0.50169	536.88900	0.53689	501.686	22.89	0.31	0.00	0	750.00

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	16.53	Call	456.39280	0.45639	488.81470	0.48881	456.393	23.48	0.28	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.81	Call	419.49480	0.41949	449.59580	0.44960	419.495	24.03	0.26	0.00	0	2,310.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	405.09100	0.40509	434.27510	0.43428	405.091	24.26	0.25	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	390.35320	0.39035	418.59120	0.41859	390.353	24.51	0.24	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	335.24830	0.33525	353.39500	0.35340	335.248	27.92	0.20	0.00	0	6,600.00
\$ / R	On 28/06/2016	Any day expiry			14.52320	14.52320	14.63530	14.63530		19.24	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	63.75900	0.06376	68.51730	0.06852	63.759	16.74	0.07	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	404.74970	0.40475	0.00000	0.00000	404.750	16.94	0.28	573,927.51	150	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	477.89920	0.47790	510.65090	0.51065	477.899	23.53	0.29	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	424.29440	0.42429	0.00000	0.00000	424.294	24.34	0.26	654,630.02	150	150.00
\$ / R	On 27/07/2016	Any day expiry			14.60150	14.60150	14.71490	14.71490		19.41	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	69.43970	0.06944	75.44080	0.07544	69.440	16.55	0.07	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	417.23730	0.41724	0.00000	0.00000	417.237	16.88	0.28	563,194.22	150	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	478.65840	0.47866	510.10380	0.51010	478.658	24.33	0.27	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	442.49100	0.44249	0.00000	0.00000	442.491	24.93	0.25	654,674.27	150	150.00
\$ / R	On 11/08/2016	Any day expiry			14.64240	14.64240	14.75620	14.75620		19.48	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	194.95840	0.19496	195.36500	0.19537	194.958	16.36	0.16	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	797.90380	0.79790	846.60160	0.84660	797.904	21.21	0.42	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			14.68340	14.68340	14.79750	14.79750		19.55	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	75.14310	0.07514	82.18330	0.08218	75.143	16.39	0.07	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	427.14190	0.42714	0.00000	0.00000	427.142	16.79	0.27	551,650.86	150	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	483.55880	0.48356	510.21570	0.51022	483.559	25.26	0.26	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	475.80150	0.47580	0.00000	0.00000	475.802	26.02	0.25	665,688.38	150	150.00
\$ / R	On 06/09/2016	Any day expiry			14.71340	14.71340	14.82790	14.82790		19.53	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	13.50	Put	429.95400	0.42995	409.04490	0.40904	429.954	16.75	0.27	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	505.74360	0.50574	529.67580	0.52968	505.744	25.33	0.26	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.80	Call	503.60010	0.50360	523.08340	0.52308	503.600	25.52	0.26	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry			14.71890	14.71890	14.83340	14.83340		19.52	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	555.91010	0.55591	527.82690	0.52783	555.910	17.29	0.32	0.00	0	50,000.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	554.15880	0.55416	587.50100	0.58750	554.159	24.39	0.29	0.00	0	50,000.00
\$ / R	On 15/09/2016	Any day expiry			14.73800	14.73800	14.85270	14.85270		19.60	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			14.74890	14.74890	14.86370	14.86370		19.59	0.00	0.00	0	3,124.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	531.61370	0.53161	563.05330	0.56305	531.614	25.04	0.27	0.00	0	10,000.00
\$ / R	On 28/09/2016	Any day expiry			14.77350	14.77350	14.88850	14.88850		19.58	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	79.97720	0.07998	89.32500	0.08932	79.977	16.20	0.07	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	435.31930	0.43532	0.00000	0.00000	435.319	16.68	0.27	539,094.93	150	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	533.84830	0.53385	548.68160	0.54868	533.848	26.77	0.26	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	530.10930	0.53011	0.00000	0.00000	530.109	27.29	0.25	693,174.15	150	150.00
\$ / R	On 26/10/2016	Any day expiry			14.85420	14.85420	14.97130	14.97130		19.84	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	87.05050	0.08705	95.65390	0.09565	87.050	16.22	0.07	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	450.30540	0.45031	0.00000	0.00000	450.305	16.80	0.26	531,196.85	150	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	570.58750	0.57059	589.81260	0.58981	570.588	27.96	0.25	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	569.08500	0.56908	0.00000	0.00000	569.085	28.21	0.25	712,002.27	150	150.00
\$ / R	On 28/11/2016	Any day expiry			14.95030	14.95030	15.07040	15.07040		20.07	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	94.48470	0.09448	102.50760	0.10251	94.485	16.22	0.08	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	463.63850	0.46364	0.00000	0.00000	463.638	16.87	0.26	521,071.10	150	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	612.05830	0.61206	636.23720	0.63624	612.058	29.23	0.25	733,357.80	150	400.00
\$ / R	On 14/12/2016	Any day expiry			14.99690	14.99690	15.11840	15.11840		20.17	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			15.01150	15.01150	15.13340	15.13340		20.18	0.00	120,092.00	8	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	97.73470	0.09773	104.90640	0.10491	97.735	16.17	0.08	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	474.59490	0.47459	0.00000	0.00000	474.595	16.96	0.25	515,805.71	150	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	587.19250	0.58719	0.00000	0.00000	587.193	28.83	0.24	715,479.98	150	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	578.03110	0.57803	616.55330	0.61655	578.031	28.83	0.24	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future			15.25620	15.25620	15.38560	15.38560		20.60	0.00	0.00	0	0.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			14.01290	14.01290	14.11870	14.11870		18.58	0.00	3,110,863.80	222	589.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			14.24960	14.24960	14.35710	14.35710		18.98	0.00	313,491.20	22	192.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			14.48410	14.48410	14.59560	14.59560		19.27	0.00	0.00	0	114.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.74890	14.74890	14.86370	14.86370		19.59	0.00	0.00	0	0.00
£ / R	On 11/12/2015	Foreign Exchange Future			21.22500	21.22500	21.37430	21.37430		17.79	0.00	47,310,525.00	2,229	31,434.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	16.19880	0.01620	12.47300	0.01247	16.199	19.78	0.02	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	1,904.75850	1.90476	2,028.67500	2.02868	1,904.759	16.55	0.90	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.00	Call	1,407.63220	1.40763	1,515.12010	1.51512	1,407.632	16.68	0.80	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.12	Put	211.48480	0.21148	166.18070	0.16618	211.485	16.71	0.22	0.00	0	12,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.23	Put	241.38930	0.24139	192.16450	0.19216	241.389	16.75	0.25	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	1,167.81970	1.16782	1,262.80930	1.26281	1,167.820	16.86	0.73	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.75	Put	432.71750	0.43272	359.77080	0.35977	432.718	17.28	0.37	0.00	0	6,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	896.46670	0.89647	971.93560	0.97194	896.467	17.30	0.63	0.00	0	18,900.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.81	Put	459.27380	0.45927	383.67560	0.38368	459.274	17.34	0.38	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.20	Put	654.10970	0.65411	561.91490	0.56191	654.110	17.74	0.48	0.00	0	3,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.35	Call	616.66820	0.61667	665.12620	0.66513	616.668	17.96	0.49	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	560.75340	0.56075	603.78330	0.60378	560.753	18.22	0.45	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.82	Call	457.31420	0.45731	490.13010	0.49013	457.314	18.78	0.39	0.00	0	10,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	23.20	Call	190.10850	0.19011	199.19560	0.19920	190.108	21.09	0.18	0.00	0	10,000.00
£ / R	On 14/03/2016	Foreign Exchange Future			21.57700	21.57700	21.72870	21.72870		17.56	0.00	215,770.00	10	3,183.00
£ / R	On 13/06/2016	Foreign Exchange Future			21.92560	21.92560	22.08370	22.08370		17.64	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry			22.29560	22.29560	22.29560	22.29560		17.74	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	918.92120	0.91892	920.85230	0.92085	918.921	16.63	0.35	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	782.40790	0.78241	784.82360	0.78482	782.408	22.59	0.29	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			22.32300	22.32300	22.48600	22.48600		17.73	0.00	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.11707	0.11707	0.11785	0.11785		17.54	0.00	17,443.43	149	8,134.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.11931	0.11931	0.12012	0.12012		15.60	0.00	0.00	0	106.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.12155	0.12155	0.12239	0.12239		16.61	0.00	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry			15.52970	15.52970	15.72160	15.72160		18.06	0.00	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	681.38020	0.68138	852.59590	0.85260	681.380	17.01	0.82	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 26/10/2015	Any day expiry	14.92	Put	71.68020	0.07168	50.99590	0.05100	71.680	17.01	0.18	0.00	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			15.66910	15.66910	15.86300	15.86300		18.09	0.00	114,118,055.30	7,283	82,697.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	7.87720	0.00788	7.53270	0.00753	7.877	19.55	0.02	0.00	0	6,877.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.85	Put	26.81920	0.02682	24.18720	0.02419	26.819	17.42	0.05	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	28.91750	0.02892	25.98790	0.02599	28.918	17.29	0.06	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.03	Put	35.14570	0.03515	31.30150	0.03130	35.146	16.95	0.07	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	59.22890	0.05923	47.44560	0.04745	59.229	16.78	0.10	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.04	Put	217.63020	0.21763	175.43440	0.17543	217.630	17.14	0.28	0.00	0	50,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.78	Call	458.72510	0.45873	563.99540	0.56400	458.725	18.39	0.48	0.00	0	6,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	250.19210	0.25019	314.07470	0.31407	250.192	20.09	0.30	0.00	0	6,877.00
€ / R	On 25/01/2016	Any day expiry			15.81230	15.81230	16.00690	16.00690		18.19	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	1,182.92980	1.18293	1,346.92960	1.34693	1,182.930	16.73	0.76	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	1,132.90840	1.13291	1,294.47900	1.29448	1,132.908	16.75	0.75	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			15.96570	15.96570	16.16230	16.16230		18.26	0.00	24,028,378.50	1,505	28,117.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	32.90340	0.03290	30.55190	0.03055	32.903	17.77	0.04	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	39.71500	0.03971	36.85060	0.03685	39.715	17.60	0.05	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	85.55590	0.08556	79.06040	0.07906	85.556	16.87	0.10	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	104.40320	0.10440	96.34310	0.09634	104.403	16.67	0.11	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	200.89740	0.20090	175.67030	0.17567	200.897	16.44	0.19	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	1,348.46080	1.34846	1,510.96320	1.51096	1,348.461	16.59	0.75	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	301.45750	0.30146	265.41960	0.26542	301.458	16.62	0.26	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	463.16620	0.46317	401.30100	0.40130	463.166	17.15	0.35	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	791.34020	0.79134	900.81050	0.90081	791.340	18.26	0.53	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	716.71040	0.71671	817.34760	0.81735	716.710	18.66	0.49	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	665.80380	0.66580	760.35070	0.76035	665.804	18.96	0.46	0.00	0	36,640.00
€ / R	On 13/06/2016	Foreign Exchange Future			16.26360	16.26360	16.46670	16.46670		18.54	0.00	0.00	0	250.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	182.65360	0.18265	165.42220	0.16542	182.654	16.53	0.15	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,127.29090	1.12729	1,239.61090	1.23961	1,127.291	17.96	0.58	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.60660	16.60660	16.81570	16.81570		18.83	0.00	0.00	0	0.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.93270	16.93270	17.14990	17.14990		19.44	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			464.04200	464.04200	461.64800	461.64800			0.00	0.00	0	3.00
AL37	On 04/02/2016	Index Future			471.77700	471.77700	469.34600	469.34600			0.00	0.00	0	0.00
AL7T	On 05/11/2015	Index Future			544.13900	544.13900	539.14000	539.14000			0.00	0.00	0	1.00
AL7T	On 04/02/2016	Index Future			553.20800	553.20800	548.13000	548.13000			0.00	0.00	0	0.00
ALBI	On 05/11/2015	Index Future			496.96200	496.96200	492.21400	492.21400			0.00	29,817,720.00	6	459.00
ALBI	On 04/02/2016	Index Future			505.24500	505.24500	500.42100	500.42100			0.00	0.00	0	146.00
ALBI	On 05/05/2016	Index Future			514.19200	514.19200	509.28700	509.28700			0.00	0.00	0	0.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.81060	9.81060	9.86980	9.86980		12.55	0.00	8,819,729.40	899	9,513.00

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
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	43.12380		0.04312		41.69260	0.04169	43.124	12.09	0.15	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	334.35950		0.33436		382.05570	0.38206	334.359	12.37	0.66	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	102.16520		0.10217		121.88070	0.12188	102.165	14.11	0.28	0.00	0	201.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.93120		9.93120		9.99100	9.99100		14.27	0.00	5,174,155.20	521	4,771.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			10.05530		10.05530		10.11680	10.11680		15.16	0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			10.20000		10.20000		10.26310	10.26310		15.79	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			10.45060		10.45060		10.52370	10.52370		15.90	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			10.62360		10.62360		10.69770	10.69770		16.39	0.00	0.00	0	0.00
CHF / R	On 11/12/2015	Foreign Exchange Future			14.38150		14.38150		14.55020	14.55020		18.51	0.00	1,049,849.50	73	7,276.00
CHF / R	On 14/03/2016	Foreign Exchange Future			14.68360		14.68360		14.85540	14.85540		18.70	0.00	499,242.40	34	1,591.00
CNH / R	On 11/12/2015	Foreign Exchange Future			2.18350		2.18350		2.20550	2.20550		17.48	0.00	0.00	0	25,110.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.20120		2.20120		2.22330	2.22330		17.99	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future			2.10240		2.10240		2.12820	2.12820		21.61	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.14320		2.14320		2.16950	2.16950		19.70	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			9.98313		80.63322		10.12318	79.66918			0.00	0.00	0	6,441.00
ES33	On 04/02/2016	Bond Future			10.07673		81.97720		10.22129	80.99808			0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future			10.15900		79.63909		10.30804	78.64407			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
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			493.85300		493.85300		489.50900	489.50900			0.00	0.00	0	449.00
GOVI	On 04/02/2016	GOVI			502.08400		502.08400		497.67100	497.67100			0.00	0.00	0	26.00

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
GOVI	On 05/05/2016	GOVI	510.97500		510.97500		506.48900	506.48900			0.00	0.00	0	0.00
I2025	On 05/11/2015	Bond Future	121.98086		121.98086		121.90432	121.90432			0.00	0.00	0	612.00
I2025	On 04/02/2016	Bond Future	122.80088		122.80088		122.72447	122.72447			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	102.07731		102.07731		102.01243	102.01243			0.00	0.00	0	100.00
I2033	On 04/02/2016	Bond Future	103.78711		103.78711		103.72245	103.72245			0.00	0.00	0	0.00
I2033	On 05/05/2016	Bond Future	104.64411		104.64411		104.57983	104.57983			0.00	0.00	0	0.00
I2038	On 05/11/2015	Bond Future	124.79708		124.79708		125.15505	125.15505			0.00	0.00	0	7,647.00
I2038	On 04/02/2016	Bond Future	125.51152		125.51152		125.87688	125.87688			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 05/11/2015	Bond Future	124.63880		124.63880		124.42264	124.42264			0.00	24,927,760.00	200	6,632.00
I2046	On 04/02/2016	Bond Future	126.72649		126.72649		126.50834	126.50834			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	132.62059		132.62059		132.53446	132.53446			0.00	0.00	0	5,161.00
I2050	On 04/02/2016	Bond Future	133.30607		133.30607		133.21983	133.21983			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	230.47300		230.47300		230.52400	230.52400			0.00	0.00	0	969.00
IGOV	On 04/02/2016	Index Future	234.33400		234.33400		234.38700	234.38700			0.00	0.00	0	82.00
IGOV	On 05/05/2016	Index Future	238.50200		238.50200		238.55800	238.55800			0.00	0.00	0	0.00
ILBI	On 05/11/2015	Index Future	625.43600		625.43600		625.20100	625.20100			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future	636.10100		636.10100		635.86300	635.86300			0.00	0.00	0	163.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future	6.32000		93.68000		6.32000	93.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future	6.42000		93.58000		6.42000	93.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.50000		93.50000		6.50000	93.50000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future	6.56000		93.44000		6.56000	93.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future	6.69000		93.31000		6.69000	93.31000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	6.83000		93.17000		6.83000	93.17000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.13000		92.87000		7.13000	92.87000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.45000		92.55000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.60000		92.40000		7.60000	92.40000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.77000		92.23000		7.77000	92.23000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.92000		92.08000		7.92000	92.08000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	8.07000		91.93000		8.07000	91.93000			0.00	0.00	0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future	0.13160		0.13160		0.13210	0.13210			0.00	0.00	0	1,960.00

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
KES / R	On 14/03/2016	Foreign Exchange Future			0.13120		0.13120		0.13090	0.13090			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future			0.13010		0.13010		0.13150	0.13150			0.00	0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.06850		0.06850		0.06870	0.06870			0.00	0.00	0	28,268.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.06520		0.06520		0.06520	0.06520			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.06240		0.06240		0.06230	0.06230			0.00	0.00	0	0.00
NZ\$ / R	On 19/10/2015	Any day expiry			8.86960		8.86960		8.90630	8.90630		13.38	0.00	0.00	0	0.00
NZ\$ / R	On 19/10/2015	Any day expiry	8.90	Put	125.98650		0.12599		113.57500	0.11357	125.986	13.62	0.54	0.00	0	12,000.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			8.91540		8.91540		8.95270	8.95270		12.28	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			9.00920		9.00920		9.04710	9.04710		14.47	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			9.10570		9.10570		9.14570	9.14570		15.16	0.00	0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.11820		1.11820		1.12350	1.12350			0.00	27,955.00	25	95.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.12040		1.12040		1.12570	1.12570			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.12290		1.12290		1.12820	1.12820			0.00	0.00	0	0.00
R186	On 05/11/2015	Bond Future			8.47272		118.46643		8.62242	117.30722		9.33	0.00	24,877,950.30	210	32,914.00
R186	On 05/11/2015	Bond Future	7.73	Call	55.90000		0.05590		28.63000	0.02863	55.900	9.00	0.04	0.00	0	169.00
R186	On 05/11/2015	Bond Future	7.75	Call	62.77000		0.06277		32.47000	0.03247	62.770	9.00	0.05	0.00	0	1,200.00
R186	On 05/11/2015	Bond Future	7.86	Call	116.85000		0.11685		62.67000	0.06267	116.850	9.04	0.08	0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.00	Call	236.29000		0.23629		132.97000	0.13297	236.290	9.08	0.14	0.00	0	200.00
R186	On 05/11/2015	Bond Future	8.22	Put	2,591.23000		2.59123		3,517.43000	3.51743	2,591.230	9.15	0.71	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	2,422.14000		2.42214		3,325.42000	3.32542	2,422.140	9.16	0.69	0.00	0	8,650.00
R186	On 05/11/2015	Bond Future	8.35	Put	1,904.49000		1.90449		2,722.92000	2.72292	1,904.490	9.19	0.60	0.00	0	9,430.00
R186	On 05/11/2015	Bond Future	8.35	Call	942.07000		0.94207		601.29000	0.60129	942.070	9.19	0.40	0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.45	Call	1,283.21000		1.28321		847.51000	0.84751	1,283.210	9.22	0.49	0.00	0	200.00
R186	On 05/11/2015	Bond Future	8.45	Put	1,460.56000		1.46056		2,184.07000	2.18407	1,460.560	9.22	0.51	0.00	0	6,308.00
R186	On 05/11/2015	Bond Future	8.50	Call	1,479.02000		1.47902		993.35000	0.99335	1,479.020	9.24	0.53	0.00	0	650.00
R186	On 05/11/2015	Bond Future	8.50	Put	1,266.57000		1.26657		1,940.11000	1.94011	1,266.570	9.24	0.47	0.00	0	4,666.00
R186	On 05/11/2015	Bond Future	8.55	Put	1,091.25000		1.09125		1,716.57000	1.71657	1,091.250	9.26	0.42	0.00	0	4,667.00
R186	On 05/11/2015	Bond Future	8.75	Put	561.06000		0.56106		996.73000	0.99673	561.060	9.33	0.26	0.00	0	10,200.00
R186	On 05/11/2015	Bond Future	8.85	Put	386.22000		0.38622		734.83000	0.73483	386.220	9.37	0.20	0.00	0	2,283.00
R186	On 05/11/2015	Bond Future	9.00	Put	209.15000		0.20915		446.17000	0.44617	209.150	9.44	0.12	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.53580		115.14320		8.69106	113.96624		9.41	0.00	0.00	0	5,365.00
R186	On 04/02/2016	Bond Future	8.75	Put	1,803.72000		1.80372		2,364.18000	2.36418	1,803.720	9.41	0.39	0.00	0	6,700.00
R186	On 05/05/2016	Bond Future			8.58615		117.18369		8.74715	115.98798		9.26	0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.63618		114.00841		8.80343	112.79204		9.41	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

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
R197	On 05/11/2015	Bond Future		293.32226	293.32226		293.13886	293.13886			0.00	0.00	0	927.00
R197	On 04/02/2016	Bond Future		291.87489	291.87489		291.69195	291.69195			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		238.09185	238.09185		237.94048	237.94048			0.00	0.00	0	54,074.00
R202	On 04/02/2016	Bond Future		238.70153	238.70153		238.55046	238.55046			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 05/11/2015	Bond Future		8.32288	98.41232		8.46839	97.64653		7.48	0.00	0.00	0	14,033.00
R2023	On 04/02/2016	Bond Future		8.40023	100.05265		8.55253	99.27533		6.99	0.00	0.00	0	1,050.00
R2023	On 05/05/2016	Bond Future		8.45504	97.89654		8.61426	97.10725		7.27	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		7.27272	102.91386		7.42498	102.65250		1.88	0.00	0.00	0	15,930.00
R203	On 04/02/2016	Bond Future		7.36570	104.62918		7.54287	104.36478		1.22	0.00	0.00	0	0.00
R203	On 05/05/2016	Bond Future		7.39846	102.31320		7.60887	102.04598		1.49	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		8.88214	95.14974		9.02127	94.10220			0.00	0.00	0	9,973.00
R2030	On 04/02/2016	Bond Future		8.94632	92.72911		9.08988	91.66532			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		8.94650	94.97844		9.09055	93.81593			0.00	0.00	0	2,849.00
R2032	On 04/02/2016	Bond Future		9.00932	96.56155		9.15775	95.38084			0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future		9.06221	94.11520		9.21507	92.91530			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		9.09060	96.82051		9.22438	95.63777			0.00	0.00	0	49,825.00
R2037	On 04/02/2016	Bond Future		9.15138	94.17737		9.28904	92.97612			0.00	0.00	0	370.00
R2037	On 05/05/2016	Bond Future		9.20406	95.84693		9.34556	94.62617			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		7.65967	104.01744		7.80848	103.61067		3.26	0.00	0.00	0	24,021.00
R204	On 04/02/2016	Bond Future		7.74771	101.71478		7.91065	101.30253		2.70	0.00	0.00	0	0.00
R204	On 05/05/2016	Bond Future		7.80697	103.51708		7.98647	103.09944		2.88	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
R2044	On 05/11/2015	Bond Future		9.10902	98.77885		9.24769	97.43868			0.00	0.00	0	17,516.00
R2044	On 04/02/2016	Bond Future		9.16601	96.04303		9.30857	94.68184			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future		9.21529	97.74567		9.36168	96.36222			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
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			9.10460		98.01772		9.23320	96.74279			0.00	0.00	0	48,482.00
R2048	On 04/02/2016	Bond Future			9.16330		99.65138		9.29554	98.35649			0.00	0.00	0	3,750.00
R2048	On 05/05/2016	Bond Future			9.20881		96.98138		9.34450	95.66538			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			7.95216		99.85261		8.09945	99.34651		4.58	0.00	0.00	0	43,931.00
R207	On 05/11/2015	Bond Future	7.43	Call	66.00000		0.06600		29.42000	0.02942	66.000	4.47	0.10	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	94.97000		0.09497		44.51000	0.04451	94.970	4.48	0.13	0.00	0	19.00
R207	On 04/02/2016	Bond Future			8.03871		97.87540		8.19654	97.36218		4.00	0.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	140.71000		0.14071		91.99000	0.09199	140.710	3.81	0.13	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	274.99000		0.27499		188.53000	0.18853	274.990	3.86	0.22	0.00	0	19.00
R207	On 05/05/2016	Bond Future			8.10781		99.60996		8.27741	99.08946		4.16	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	574.50000		0.57450		453.23000	0.45323	574.500	4.02	0.30	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.17895		97.77357		8.36263	97.24447		4.00	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			8.10369		94.92806		8.25496	94.30369		5.92	0.00	0.00	0	40,314.00
R208	On 05/11/2015	Bond Future	8.48	Put	187.62000		0.18762		351.76000	0.35176	187.620	5.99	0.19	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			8.18177		96.51028		8.34163	95.87671		5.25	0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future			8.24204		94.81869		8.41122	94.17565		5.55	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			9.01875		75.07061		9.15732	74.05524		14.79	0.00	0.00	0	24,850.00
R209	On 05/11/2015	Bond Future	8.50	Call	218.61000		0.21861		137.76000	0.13776	218.610	14.42	0.13	0.00	0	900.00
R209	On 05/11/2015	Bond Future	9.00	Put	1,451.58000		1.45158		2,084.62000	2.08462	1,451.580	14.67	0.51	0.00	0	500.00
R209	On 05/11/2015	Bond Future	9.25	Put	694.62000		0.69462		1,132.74000	1.13274	694.620	14.79	0.30	0.00	0	900.00
R209	On 04/02/2016	Bond Future			9.07496		76.32187		9.21729	75.29049		14.62	0.00	0.00	0	400.00
R209	On 04/02/2016	Bond Future	9.52	Put	1,322.59000		1.32259		1,755.39000	1.75539	1,322.590	14.79	0.30	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			9.12230		74.52468		9.26838	73.47647		14.91	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

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
R210	On 05/11/2015	Bond Future		178.45104	178.45104		178.33854	178.33854			0.00	0.00	0	2,929.00
R210	On 04/02/2016	Bond Future		181.44005	181.44005		181.32799	181.32799			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		135.86032	135.86032		135.78286	135.78286			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future		136.43798	136.43798		136.36090	136.36090			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		140.93334	140.93334		140.84530	140.84530			0.00	0.00	0	928.00
R212	On 04/02/2016	Bond Future		141.43019	141.43019		141.34248	141.34248			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		8.91226	85.54807		9.05132	84.53852		12.72	0.00	0.00	0	21,426.00
R213	On 04/02/2016	Bond Future		8.97713	86.97390		9.12043	85.94869		12.47	0.00	0.00	0	450.00
R213	On 05/05/2016	Bond Future		9.02677	84.96636		9.17422	83.92445		12.75	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		9.05910	76.01040		9.19266	74.97947		15.44	0.00	0.00	0	11,693.00
R214	On 04/02/2016	Bond Future		9.11646	77.27730		9.25368	76.23012		15.29	0.00	0.00	0	4,620.00
R214	On 05/05/2016	Bond Future		9.16072	75.35142		9.30142	74.28707		15.58	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		24,619.73000	24,619.73000		24,864.42000	24,864.42000			0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future		9.83560	9.83560		9.85810	9.85810		15.28	0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future		9.97320	9.97320		9.99000	9.99000		51.36	0.00	7,180,704.00	720	720.00
TRY / R	On 11/12/2015	Foreign Exchange Future		4.53010	4.53010		4.54770	4.54770		16.68	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future		4.48200	4.48200		4.49640	4.49640		17.98	0.00	0.00	0	0.00
ZMW / R	On 11/12/2015	Foreign Exchange Future		1.11030	1.11030		1.11030	1.11030			0.00	0.00	0	7,688.00
ZMW / R	On 14/03/2016	Foreign Exchange Future		1.07800	1.07800		1.09170	1.09170			0.00	0.00	0	0.00
Total for Derivatives :												1,787,951,654.50	144,952	4095334.00
Grand Total:												1,787,951,654.50	144,952	4095334.00