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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 29/09/2015

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
<b>Derivatives</b>														
\$ / R	On 30/09/2015	Any day expiry		13.94710	13.94710		14.02860	14.02860		20.42	0.00	0.00	0	0.00
\$ / R	On 30/09/2015	Any day expiry	13.59	Put	1.90910	0.00191	7.07380	0.00707	1.909	25.72	0.03	0.00	0	6,110.00
\$ / R	On 30/09/2015	Any day expiry	13.64	Call	310.37480	0.31037	398.44090	0.39844	310.375	24.98	0.96	0.00	0	6,110.00
\$ / R	On 02/10/2015	Any day expiry		13.94710	13.94710		14.03100	14.03100		20.68	0.00	0.00	0	11,000.00
\$ / R	On 02/10/2015	Any day expiry	13.26	Call	689.53000	0.68953	773.81780	0.77382	689.530	27.09	0.98	0.00	0	3,000.00
\$ / R	On 02/10/2015	Any day expiry	13.39	Call	562.45060	0.56245	646.55760	0.64656	562.451	25.88	0.96	0.00	0	10,000.00
\$ / R	On 02/10/2015	Any day expiry	13.47	Call	485.69810	0.48570	570.06250	0.57006	485.698	25.14	0.94	0.00	0	201.00
\$ / R	On 02/10/2015	Any day expiry	13.47	Put	8.59810	0.00860	9.06250	0.00906	8.598	25.14	0.06	0.00	0	201.00
\$ / R	On 06/10/2015	Any day expiry		13.95680	13.95680		14.04050	14.04050		19.15	0.00	0.00	0	0.00
\$ / R	On 06/10/2015	Any day expiry	13.55	Call	431.73330	0.43173	515.43540	0.51544	431.733	19.31	0.87	0.00	0	3,000.00
\$ / R	On 07/10/2015	Any day expiry		13.95920	13.95920		14.04290	14.04290		19.33	0.00	0.00	0	0.00
\$ / R	On 07/10/2015	Any day expiry	13.77	Call	269.60280	0.26960	346.09850	0.34610	269.603	19.20	0.69	0.00	0	3,000.00
\$ / R	On 09/10/2015	Any day expiry		13.96400	13.96400		14.04780	14.04780		19.56	0.00	0.00	0	0.00
\$ / R	On 09/10/2015	Any day expiry	13.98	Call	173.80590	0.17381	231.09630	0.23110	173.806	19.69	0.49	0.00	0	5,000.00
\$ / R	On 12/10/2015	Any day expiry		13.97120	13.97120		14.05510	14.05510		18.74	0.00	0.00	0	0.00
\$ / R	On 12/10/2015	Any day expiry	14.05	Call	165.34220	0.16534	212.28470	0.21228	165.342	19.18	0.45	0.00	0	3,000.00

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 13/10/2015	Any day expiry		13.97370	13.97370	14.05760	14.05760		18.86	0.00	0.00	0	2,726.00	
\$ / R		On 14/10/2015	Any day expiry		13.97610	13.97610	14.06000	14.06000		19.12	0.00	0.00	0	1,000.00	
\$ / R		On 20/10/2015	Any day expiry		13.99060	13.99060	14.07470	14.07470		18.93	0.00	0.00	0	600.00	
\$ / R		On 20/10/2015	Any day expiry	13.31	Call	714.46010	0.71446	793.42370	0.79342	714.460	17.64	0.88	0.00	0	3,000.00
\$ / R		On 22/10/2015	Any day expiry		13.99540	13.99540	14.07960	14.07960		19.03	0.00	0.00	0	0.00	
\$ / R		On 22/10/2015	Any day expiry	13.46	Call	602.04100	0.60204	673.53570	0.67354	602.041	18.01	0.81	0.00	0	3,000.00
\$ / R		On 28/10/2015	Any day expiry		14.00990	14.00990	14.09430	14.09430		18.89	0.00	0.00	0	351.00	
\$ / R		On 28/10/2015	Any day expiry	10.80	Put	0.07870	0.00008	0.05990	0.00006	0.079	27.09	0.00	0.00	0	300.00
\$ / R		On 28/10/2015	Any day expiry	11.15	Put	0.19910	0.00020	0.16330	0.00016	0.199	25.69	0.00	0.00	0	250.00
\$ / R		On 28/10/2015	Any day expiry	13.56	Call	559.40140	0.55940	624.31870	0.62432	559.401	17.97	0.75	0.00	0	250.00
\$ / R		On 28/10/2015	Any day expiry	16.98	Call	4.75940	0.00476	7.95180	0.00795	4.759	29.69	0.01	0.00	0	300.00
\$ / R		On 05/11/2015	Any day expiry		14.02930	14.02930	14.11380	14.11380		19.03	0.00	0.00	0	0.00	
\$ / R		On 05/11/2015	Any day expiry	12.72	Call	1,321.22910	1.32123	1,403.93430	1.40393	1,321.229	17.54	0.96	0.00	0	300.00
\$ / R		On 05/11/2015	Any day expiry	13.00	Call	1,058.94320	1.05894	1,138.96010	1.13896	1,058.943	17.50	0.92	0.00	0	300.00
\$ / R		On 10/11/2015	Any day expiry		14.04150	14.04150	14.12600	14.12600		18.92	0.00	0.00	0	0.00	
\$ / R		On 10/11/2015	Any day expiry	13.00	Put	35.61140	0.03561	30.65700	0.03066	35.611	17.37	0.09	0.00	0	10,000.00
\$ / R		On 10/11/2015	Any day expiry	13.14	Put	52.09710	0.05210	45.14920	0.04515	52.097	17.37	0.12	0.00	0	8,000.00
\$ / R		On 10/11/2015	Any day expiry	13.81	Call	474.48740	0.47449	530.34060	0.53034	474.487	18.39	0.62	0.00	0	10,000.00
\$ / R		On 10/11/2015	Any day expiry	14.25	Call	280.44890	0.28045	318.14970	0.31815	280.449	19.62	0.43	0.00	0	20,000.00
\$ / R		On 17/11/2015	Any day expiry		14.05860	14.05860	14.14310	14.14310		18.84	0.00	0.00	0	0.00	
\$ / R		On 17/11/2015	Any day expiry	13.15	Call	973.01270	0.97301	1,050.00940	1.05001	973.013	17.28	0.86	0.00	0	12,500.00
\$ / R		On 18/11/2015	Any day expiry		14.06100	14.06100	14.14550	14.14550		18.87	0.00	0.00	0	0.00	
\$ / R		On 18/11/2015	Any day expiry	13.17	Call	960.57460	0.96057	1,037.17680	1.03718	960.575	17.30	0.85	0.00	0	6,000.00
\$ / R		On 20/11/2015	Any day expiry		14.06590	14.06590	14.15040	14.15040		18.90	0.00	0.00	0	0.00	
\$ / R		On 20/11/2015	Any day expiry	13.14	Put	68.64890	0.06865	61.10000	0.06110	68.649	17.35	0.14	0.00	0	8,000.00
\$ / R		On 20/11/2015	Any day expiry	13.75	Put	244.80850	0.24481	0.00000	0.00000	244.808	18.25	0.36	5,032,396.11	1,000	1,000.00
\$ / R		On 24/11/2015	Any day expiry		14.07570	14.07570	14.16020	14.16020		18.95	0.00	0.00	0	0.00	
\$ / R		On 24/11/2015	Any day expiry	13.68	Call	619.30880	0.61931	680.62350	0.68062	619.309	17.99	0.67	0.00	0	9,000.00
\$ / R		On 24/11/2015	Any day expiry	13.99	Call	454.16080	0.45416	505.03090	0.50503	454.161	18.70	0.55	0.00	0	5,000.00
\$ / R		On 25/11/2015	Any day expiry		14.07810	14.07810	14.16260	14.16260		18.98	0.00	761,265.00	54	250.00	
\$ / R		On 25/11/2015	Any day expiry	10.80	Put	0.76150	0.00076	0.75280	0.00075	0.762	23.61	0.00	0.00	0	300.00
\$ / R		On 25/11/2015	Any day expiry	11.15	Put	1.43930	0.00144	1.35640	0.00136	1.439	22.38	0.00	0.00	0	250.00
\$ / R		On 25/11/2015	Any day expiry	12.63	Put	21.95840	0.02196	20.76390	0.02076	21.958	17.33	0.05	0.00	0	5,000.00
\$ / R		On 25/11/2015	Any day expiry	12.85	Put	37.52530	0.03753	33.69410	0.03369	37.525	17.15	0.08	0.00	0	15,000.00
\$ / R		On 25/11/2015	Any day expiry	12.93	Put	46.05250	0.04605	41.30850	0.04131	46.053	17.18	0.10	0.00	0	201.00
\$ / R		On 25/11/2015	Any day expiry	13.03	Call	1,106.88080	1.10688	1,185.28840	1.18529	1,106.881	17.22	0.88	0.00	0	5,000.00
\$ / R		On 25/11/2015	Any day expiry	13.03	Put	58.78080	0.05878	52.68840	0.05269	58.781	17.22	0.12	0.00	0	5,000.00
\$ / R		On 25/11/2015	Any day expiry	13.24	Call	932.31650	0.93232	1,007.08620	1.00709	932.316	17.31	0.82	0.00	0	5,000.00
\$ / R		On 25/11/2015	Any day expiry	13.25	Call	924.33020	0.92433	998.89840	0.99890	924.330	17.31	0.82	0.00	0	11,500.00
\$ / R		On 25/11/2015	Any day expiry	13.25	Put	96.23020	0.09623	86.29840	0.08630	96.230	17.31	0.18	0.00	0	15,000.00
\$ / R		On 25/11/2015	Any day expiry	13.33	Call	861.61590	0.86162	934.47750	0.93448	861.616	17.35	0.80	0.00	0	201.00
\$ / R		On 25/11/2015	Any day expiry	13.33	Put	113.51590	0.11352	101.87750	0.10188	113.516	17.35	0.20	0.00	0	201.00
\$ / R		On 25/11/2015	Any day expiry	13.43	Call	787.23020	0.78723	856.77560	0.85678	787.230	17.44	0.76	0.00	0	5,000.00
\$ / R		On 25/11/2015	Any day expiry	13.65	Call	642.81020	0.64281	705.14520	0.70515	642.810	17.95	0.68	0.00	0	15,000.00

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	13.73	Call	595.38390	0.59538	655.13560	0.65514	595.384	18.13	0.65	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	529.31830	0.52932	585.08340	0.58508	529.318	18.41	0.60	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	31.85590	0.03186	35.41170	0.03541	31.856	31.20	0.05	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			14.11090	14.11090	14.19480	14.19480		18.90	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			14.11870	14.11870	14.20230	14.20230		18.96	0.00	785,677,417.60	55,648	704,109.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	3,170.89050	3.17089	3,254.36860	3.25437	3,170.890	22.37	1.00	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	2.19050	0.00219	2.06860	0.00207	2.191	22.37	0.00	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	3,121.06260	3.12106	3,204.52790	3.20453	3,121.063	22.19	0.99	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	2,921.89630	2.92190	3,005.29740	3.00530	2,921.896	21.50	0.99	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	2,723.12010	2.72312	2,806.39590	2.80640	2,723.120	20.86	0.99	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	6.23170	0.00623	5.84800	0.00585	6.232	20.28	0.01	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	6.33910	0.00634	5.95230	0.00595	6.339	20.25	0.01	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	8.04540	0.00805	7.61300	0.00761	8.045	19.85	0.02	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	8.75670	0.00876	8.30740	0.00831	8.757	19.70	0.02	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	10.36770	0.01037	9.88240	0.00988	10.368	19.41	0.02	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	12.26480	0.01226	11.74110	0.01174	12.265	19.12	0.03	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	1,984.45690	1.98446	2,067.46860	2.06747	1,984.457	18.69	0.97	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	16.56270	0.01656	15.96060	0.01596	16.563	18.60	0.03	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	1,935.82200	1.93582	2,018.81010	2.01881	1,935.822	18.55	0.96	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	1,646.76190	1.64676	1,729.55920	1.72956	1,646.762	17.68	0.94	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	30.94550	0.03095	30.09020	0.03009	30.946	17.51	0.06	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	1,580.15380	1.58015	1,662.88820	1.66289	1,580.154	17.48	0.94	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	1,570.66940	1.57067	1,653.39400	1.65339	1,570.669	17.45	0.94	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	1,551.72510	1.55173	1,634.42940	1.63443	1,551.725	17.39	0.93	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.70	Put	38.83130	0.03883	37.81580	0.03782	38.831	17.10	0.08	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.76	Put	44.74360	0.04474	41.66890	0.04167	44.744	17.13	0.09	0.00	0	402.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.77	Put	45.79430	0.04579	42.34600	0.04235	45.794	17.13	0.09	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	1,367.76470	1.36776	1,446.74480	1.44674	1,367.765	17.15	0.91	0.00	0	17,883.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Put	49.06470	0.04906	44.44480	0.04444	49.065	17.15	0.09	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.85	Put	54.92050	0.05492	49.82060	0.04982	54.921	17.17	0.10	0.00	0	8,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	1,280.00750	1.28001	1,357.99360	1.35799	1,280.008	17.19	0.89	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	61.30750	0.06131	55.69360	0.05569	61.308	17.19	0.11	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	1,194.49050	1.19449	1,271.33970	1.27134	1,194.491	17.23	0.87	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Put	75.79050	0.07579	69.03970	0.06904	75.791	17.23	0.13	0.00	0	54,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	83.94370	0.08394	76.56820	0.07657	83.944	17.25	0.14	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	1,111.44180	1.11144	1,187.00350	1.18700	1,111.442	17.28	0.84	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	1,031.08100	1.03108	1,105.19850	1.10520	1,031.081	17.32	0.82	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Put	112.38100	0.11238	102.89850	0.10290	112.381	17.32	0.18	0.00	0	60.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Call	991.97350	0.99197	1,065.31080	1.06531	991.974	17.34	0.80	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Put	123.27350	0.12327	113.01080	0.11301	123.274	17.34	0.20	0.00	0	2,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	968.86610	0.96887	1,041.71700	1.04172	968.866	17.35	0.80	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.31	Call	946.03290	0.94603	1,018.38340	1.01838	946.033	17.37	0.79	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.36	Put	149.90050	0.14990	137.78270	0.13778	149.900	17.39	0.23	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.38	Call	893.84780	0.89385	964.97550	0.96498	893.848	17.40	0.77	0.00	0	12,000.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	879.22580	0.87923	949.98900	0.94999	879.226	17.41	0.76	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Put	160.52580	0.16053	147.68900	0.14769	160.526	17.41	0.24	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	851.78340	0.85178	920.38860	0.92039	851.783	17.49	0.75	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	811.78610	0.81179	876.93950	0.87694	811.786	17.63	0.73	0.00	0	14,950.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Put	193.08610	0.19309	174.63950	0.17464	193.086	17.63	0.27	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.52	Call	798.75780	0.79876	863.43480	0.86343	798.758	17.67	0.72	0.00	0	5,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.59	Call	754.36250	0.75436	817.33710	0.81734	754.363	17.83	0.70	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	748.17420	0.74817	810.90230	0.81090	748.174	17.85	0.69	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.62	Put	237.21010	0.23721	215.84530	0.21585	237.210	17.89	0.31	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.63	Put	241.13430	0.24113	219.52100	0.21952	241.134	17.91	0.32	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.64	Put	245.09890	0.24510	223.23630	0.22324	245.099	17.94	0.32	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.65	Put	249.09950	0.24910	226.98930	0.22699	249.100	17.96	0.32	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	711.84050	0.71184	773.07750	0.77308	711.841	17.98	0.67	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.68	Put	261.33470	0.26133	238.47110	0.23847	261.335	18.03	0.33	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Call	676.87970	0.67688	736.60410	0.73660	676.880	18.11	0.65	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Put	278.17970	0.27818	254.30410	0.25430	278.180	18.11	0.35	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.80	Put	313.68810	0.31369	287.76990	0.28777	313.688	18.29	0.37	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.83	Call	616.32070	0.61632	673.23290	0.67323	616.321	18.36	0.62	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Call	575.10850	0.57511	629.95350	0.62995	575.108	18.54	0.59	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Put	366.40850	0.36641	337.65350	0.33765	366.408	18.54	0.41	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	531.52300	0.53152	584.04120	0.58404	531.523	18.73	0.56	0.00	0	51,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.01	Put	418.15710	0.41816	386.81930	0.38682	418.157	18.76	0.45	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.05	Call	508.54890	0.50855	559.78120	0.55978	508.549	18.85	0.54	0.00	0	1,700.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.12	Put	479.52360	0.47952	444.97640	0.44498	479.524	19.02	0.48	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.20	Call	446.67010	0.44667	492.16000	0.49216	446.670	19.25	0.49	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.24	Call	431.67130	0.43167	476.08500	0.47608	431.671	19.37	0.48	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.28	Call	417.17440	0.41717	460.52420	0.46052	417.174	19.49	0.47	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.30	Call	410.10890	0.41011	452.93340	0.45293	410.109	19.55	0.46	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	386.32500	0.38633	427.33580	0.42734	386.325	19.76	0.44	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.40	Call	376.56540	0.37657	416.81360	0.41681	376.565	19.85	0.43	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	345.83420	0.34583	383.61180	0.38361	345.834	20.15	0.40	0.00	0	55,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Put	727.13420	0.72713	681.31180	0.68131	727.134	20.15	0.60	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.70	Call	292.00960	0.29201	325.17910	0.32518	292.010	20.74	0.35	0.00	0	4,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.75	Call	280.00530	0.28001	312.09370	0.31209	280.005	20.89	0.34	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	289.92370	0.28992	289.94920	0.28995	259.924	21.17	0.32	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	234.02240	0.23402	261.25910	0.26126	234.022	21.58	0.29	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	228.47380	0.22847	255.16560	0.25517	228.474	21.68	0.28	0.00	0	111,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.30	Call	180.69070	0.18069	202.47580	0.20248	180.691	22.64	0.23	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.42	Call	164.98230	0.16498	185.07410	0.18507	164.982	23.02	0.21	0.00	0	11,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	125.05190	0.12505	140.65730	0.14066	125.052	24.22	0.16	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			14.14470	14.14470	14.22720	14.22720		18.97	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	2.06380	0.00206	1.93150	0.00193	2.064	21.99	0.00	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	3.37020	0.00337	3.04310	0.00304	3.370	20.78	0.01	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	507.61920	0.50762	556.84160	0.55684	507.619	18.97	0.52	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	17.87	Call	65.95320	0.06595	70.96630	0.07097	65.953	32.00	0.07	0.00	0	300.00
\$ / R	On 13/01/2016	Any day expiry			14.20360	14.20360	14.28520	14.28520		19.08	0.00	0.00	0	2,650.00
\$ / R	On 27/01/2016	Any day expiry			14.23880	14.23880	14.32070	14.32070		19.15	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	20.08460	0.02008	18.18830	0.01819	20.085	18.34	0.03	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	1,388.53090	1.38853	1,460.84900	1.46085	1,388.531	17.01	0.84	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	1,278.34260	1.27834	1,348.64480	1.34864	1,278.343	17.11	0.81	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	535.05040	0.53505	575.49580	0.57550	535.050	19.76	0.46	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			14.27910	14.27910	14.36140	14.36140		19.23	0.00	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	18.96650	0.01897	17.04660	0.01705	18.967	18.54	0.03	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	358.06830	0.35807	384.14960	0.38415	358.068	22.06	0.31	0.00	0	1,000.00
\$ / R	On 19/02/2016	Any day expiry			14.29670	14.29670	14.37920	14.37920		19.19	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	843.40020	0.84340	893.12320	0.89312	843.400	18.27	0.61	0.00	0	3,600.00
\$ / R	On 25/02/2016	Any day expiry			14.31180	14.31180	14.39440	14.39440		19.16	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	30.51250	0.03051	27.57870	0.02758	30.513	18.21	0.04	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	526.08030	0.52608	560.21410	0.56021	526.080	20.51	0.42	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			14.34950	14.34950	14.43250	14.43250		19.24	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			14.35710	14.35710	14.44010	14.44010		19.20	0.00	50,709,277.20	3,532	62,755.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	15.25760	0.01526	13.97660	0.01398	15.258	19.62	0.02	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	26.27690	0.02628	23.39530	0.02340	26.277	18.44	0.04	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	28.16940	0.02817	25.13430	0.02513	28.169	18.37	0.04	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	36.99910	0.03700	33.28250	0.03328	36.999	18.12	0.05	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	38.51430	0.03851	34.68470	0.03468	38.514	18.08	0.05	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	42.82250	0.04282	38.68180	0.03868	42.823	17.98	0.06	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	45.13100	0.04513	40.82570	0.04083	45.131	17.93	0.06	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	48.16870	0.04817	43.65180	0.04365	48.169	17.87	0.06	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	55.48360	0.05548	50.47180	0.05047	55.484	17.73	0.07	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	67.00060	0.06700	61.24470	0.06124	67.001	17.54	0.08	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	1,902.28790	1.90229	1,977.84140	1.97784	1,902.288	17.17	0.89	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	118.67530	0.11868	109.92310	0.10992	118.675	16.93	0.14	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	1,684.13950	1.68414	1,757.93590	1.75794	1,684.140	16.86	0.86	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	152.71850	0.15272	139.72330	0.13972	152.719	16.78	0.17	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	188.06470	0.18806	170.59380	0.17059	188.065	16.91	0.20	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	1,371.59270	1.37159	1,435.89350	1.43589	1,371.593	17.00	0.78	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	231.48030	0.23148	212.04720	0.21205	231.480	17.06	0.23	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	1,133.04380	1.13304	1,193.07020	1.19307	1,133.044	17.32	0.71	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.63	Put	355.67090	0.35567	331.73410	0.33173	355.671	17.39	0.31	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	1,011.01520	1.01102	1,062.51490	1.06251	1,011.015	17.69	0.66	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	920.96140	0.92096	969.08360	0.96908	920.961	18.15	0.62	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	801.70230	0.80170	845.08540	0.84509	801.702	18.84	0.56	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	762.00780	0.76201	803.75330	0.80375	762.008	19.10	0.54	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	691.98610	0.69199	731.19750	0.73120	691.986	19.57	0.50	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	661.35610	0.66136	699.12030	0.69912	661.356	19.79	0.48	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	610.76800	0.61077	646.08930	0.64609	610.768	20.18	0.45	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.03	Call	533.06880	0.53307	564.49560	0.56450	533.069	20.86	0.40	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 14/03/2016	Foreign Exchange Future	15.27	Call	476.33690	0.47634	504.55330	0.50455	476.337	21.45	0.36	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	384.76050	0.38476	407.47470	0.40747	384.761	22.64	0.30	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	281.55560	0.28156	298.27410	0.29827	281.556	24.37	0.22	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	255.82480	0.25582	270.84450	0.27084	255.825	24.95	0.20	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	90.29900	0.09030	98.75060	0.09875	90.299	32.13	0.07	0.00	0	1,500.00
\$ / R	On 16/03/2016	Any day expiry			14.36210	14.36210	14.44520	14.44520		19.21	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	257.69830	0.25770	237.12280	0.23712	257.698	17.14	0.24	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	655.52860	0.65553	692.75040	0.69275	655.527	19.89	0.47	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			14.37970	14.37970	14.46300	14.46300		19.27	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	379.84320	0.37984	353.21810	0.35322	379.843	17.42	0.32	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	576.17700	0.57618	608.42600	0.60843	576.177	20.65	0.42	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			14.39480	14.39480	14.47820	14.47820		19.23	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	42.63520	0.04264	37.89530	0.03790	42.635	18.07	0.05	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	524.54410	0.52454	553.24870	0.55325	524.544	21.28	0.38	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry			14.46850	14.46850	14.55290	14.55290		19.52	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	50.85890	0.05086	45.43820	0.04544	50.859	17.83	0.06	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	517.33340	0.51733	543.01870	0.54302	517.333	22.03	0.35	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry			14.55060	14.55060	14.63570	14.63570		19.41	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	60.31930	0.06032	53.14600	0.05315	60.319	17.67	0.06	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	512.19970	0.51220	535.63710	0.53564	512.200	22.79	0.32	0.00	0	250.00
\$ / R	On 06/06/2016	Any day expiry			14.57700	14.57700	14.66250	14.66250		19.35	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	98.01780	0.09802	88.16270	0.08816	98.018	17.28	0.09	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	675.28750	0.67529	705.46600	0.70547	675.288	21.27	0.40	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			14.58500	14.58500	14.67050	14.67050		19.46	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			14.59560	14.59560	14.68120	14.68120		19.44	0.00	0.00	0	28,726.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	96.23090	0.09623	86.20520	0.08621	96.231	17.27	0.09	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	204.57200	0.20457	189.74420	0.18974	204.572	16.76	0.17	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	222.26760	0.22227	206.83040	0.20683	222.268	16.70	0.19	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	269.50330	0.26950	248.98690	0.24899	269.503	16.67	0.22	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	372.05260	0.37205	344.74700	0.34475	372.053	17.08	0.27	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	383.40160	0.38340	355.81740	0.35582	383.402	17.13	0.27	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	837.54560	0.83755	874.35030	0.87435	837.546	20.14	0.48	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	536.88900	0.53689	560.20610	0.56021	536.889	22.85	0.32	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	488.81470	0.48881	509.55210	0.50955	488.815	23.43	0.30	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.81	Call	449.59580	0.44960	468.18540	0.46819	449.596	23.98	0.27	0.00	0	2,310.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	434.27510	0.43428	452.01290	0.45201	434.275	24.22	0.27	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	418.59120	0.41859	435.45360	0.43545	418.591	24.47	0.26	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	353.39500	0.35340	356.22410	0.35622	353.395	27.74	0.21	0.00	0	6,600.00
\$ / R	On 28/06/2016	Any day expiry			14.63530	14.63530	14.72130	14.72130		19.51	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	68.51730	0.06852	59.83720	0.05984	68.517	17.46	0.07	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	510.65090	0.51065	531.57220	0.53157	510.651	23.49	0.30	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry			14.71490	14.71490	14.80220	14.80220		19.58	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	75.44080	0.07544	65.64800	0.06565	75.441	17.30	0.07	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	510.10380	0.51010	528.62400	0.52862	510.104	24.30	0.28	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 11/08/2016	Any day expiry										
					14.75620	14.75620	14.84420	14.84420		19.66	0.00	0.00	0	0.00
\$ / R	12.70	Put	On 11/08/2016	Any day expiry	195.36500	0.19537	177.41790	0.17742	195.365	16.88	0.15	0.00	0	2,000.00
\$ / R	15.52	Call	On 11/08/2016	Any day expiry	846.60160	0.84660	879.41300	0.87941	846.602	21.18	0.44	0.00	0	2,000.00
\$ / R			On 26/08/2016	Any day expiry	14.79750	14.79750	14.88620	14.88620		19.74	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 26/08/2016	Any day expiry	82.18330	0.08218	72.17620	0.07218	82.183	17.16	0.07	0.00	0	250.00
\$ / R	17.70	Call	On 26/08/2016	Any day expiry	510.21570	0.51022	525.95300	0.52595	510.216	25.16	0.27	0.00	0	250.00
\$ / R			On 06/09/2016	Any day expiry	14.82790	14.82790	14.91690	14.91690		19.81	0.00	0.00	0	0.00
\$ / R	13.50	Put	On 06/09/2016	Any day expiry	409.04490	0.40904	380.18250	0.38018	409.045	16.92	0.26	0.00	0	10,000.00
\$ / R	17.74	Call	On 06/09/2016	Any day expiry	529.67580	0.52968	545.79070	0.54579	529.676	25.15	0.27	0.00	0	10,000.00
\$ / R	17.80	Call	On 06/09/2016	Any day expiry	523.08340	0.52308	538.87260	0.53887	523.083	25.26	0.27	0.00	0	10,000.00
\$ / R			On 08/09/2016	Any day expiry	14.83340	14.83340	14.92250	14.92250		19.80	0.00	0.00	0	0.00
\$ / R	13.78	Put	On 08/09/2016	Any day expiry	527.82690	0.52783	495.55930	0.49556	527.827	17.41	0.30	0.00	0	50,000.00
\$ / R	17.30	Call	On 08/09/2016	Any day expiry	587.50100	0.58750	606.29020	0.60629	587.501	24.36	0.30	0.00	0	50,000.00
\$ / R			On 15/09/2016	Any day expiry	14.85270	14.85270	14.94210	14.94210		19.79	0.00	0.00	0	259.00
\$ / R			On 19/09/2016	Foreign Exchange Future	14.86370	14.86370	14.95330	14.95330		19.78	0.00	0.00	0	3,124.00
\$ / R	17.70	Call	On 19/09/2016	Foreign Exchange Future	563.05330	0.56305	579.25580	0.57926	563.053	25.01	0.28	0.00	0	10,000.00
\$ / R			On 28/09/2016	Any day expiry	14.88850	14.88850	14.97850	14.97850		19.87	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 28/09/2016	Any day expiry	89.32500	0.08932	78.34260	0.07834	89.325	17.04	0.07	0.00	0	250.00
\$ / R	18.25	Call	On 28/09/2016	Any day expiry	548.68160	0.54868	555.21220	0.55521	548.682	26.42	0.26	0.00	0	250.00
\$ / R			On 26/10/2016	Any day expiry	14.97130	14.97130	15.06200	15.06200		20.04	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 26/10/2016	Any day expiry	95.65390	0.09565	84.93050	0.08493	95.654	17.00	0.08	0.00	0	250.00
\$ / R	18.77	Call	On 26/10/2016	Any day expiry	589.81260	0.58981	595.12000	0.59512	589.813	27.71	0.26	0.00	0	250.00
\$ / R			On 28/11/2016	Any day expiry	15.07040	15.07040	15.16080	15.16080		20.27	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 28/11/2016	Any day expiry	102.50760	0.10251	91.84280	0.09184	102.508	16.94	0.08	0.00	0	250.00
\$ / R	19.40	Call	On 28/11/2016	Any day expiry	636.23720	0.63624	635.30520	0.63531	636.237	29.07	0.26	0.00	0	250.00
\$ / R			On 14/12/2016	Any day expiry	15.11840	15.11840	15.20870	15.20870		20.37	0.00	0.00	0	251.00
\$ / R			On 19/12/2016	Foreign Exchange Future	15.13340	15.13340	15.22360	15.22360		20.47	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 19/12/2016	Foreign Exchange Future	104.90640	0.10491	94.72650	0.09473	104.906	16.84	0.08	0.00	0	250.00
\$ / R	19.81	Call	On 19/12/2016	Foreign Exchange Future	616.55330	0.61655	636.58820	0.63659	616.553	28.97	0.25	0.00	0	250.00
\$ / R			On 13/03/2017	Foreign Exchange Future	15.38560	15.38560	15.47520	15.47520		20.90	0.00	0.00	0	0.00
\$ / R MAXI			On 11/12/2015	Foreign Exchange Future	14.11870	14.11870	14.20230	14.20230		18.96	0.00	4,532,102.70	321	620.00
\$ / R MAXI			On 14/03/2016	Foreign Exchange Future	14.35710	14.35710	14.44010	14.44010		19.20	0.00	430,713.00	30	209.00
\$ / R MAXI			On 13/06/2016	Foreign Exchange Future	14.59560	14.59560	14.68120	14.68120		19.44	0.00	0.00	0	114.00
\$ / R MAXI			On 19/09/2016	Foreign Exchange Future	14.86370	14.86370	14.95330	14.95330		19.78	0.00	0.00	0	0.00
£ / R			On 11/12/2015	Foreign Exchange Future	21.37430	21.37430	21.55250	21.55250		17.14	0.00	230,970,685.80	10,806	30,670.00
£ / R	17.87	Put	On 11/12/2015	Foreign Exchange Future	12.47300	0.01247	11.69380	0.01169	12.473	19.49	0.02	0.00	0	830.00
£ / R	19.40	Call	On 11/12/2015	Foreign Exchange Future	2,028.67500	2.02868	2,196.76810	2.19677	2,028.675	15.68	0.92	0.00	0	700.00
£ / R	20.00	Call	On 11/12/2015	Foreign Exchange Future	1,515.12010	1.51512	1,668.63440	1.66863	1,515.120	16.00	0.83	0.00	0	500.00
£ / R	20.12	Put	On 11/12/2015	Foreign Exchange Future	166.18070	0.16618	137.55860	0.13756	166.181	16.06	0.19	0.00	0	12,000.00
£ / R	20.23	Put	On 11/12/2015	Foreign Exchange Future	192.16450	0.19216	159.64610	0.15965	192.165	16.12	0.21	0.00	0	20,000.00
£ / R	20.33	Call	On 11/12/2015	Foreign Exchange Future	1,262.80930	1.26281	1,404.37040	1.40437	1,262.809	16.19	0.77	0.00	0	8,250.00
£ / R	20.75	Put	On 11/12/2015	Foreign Exchange Future	359.77080	0.35977	305.27740	0.30528	359.771	16.58	0.33	0.00	0	6,000.00

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	20.77	Call	971.93560	0.97194	1,094.84460	1.09484	971.936	16.60	0.66	0.00	0	18,900.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.81	Put	383.67560	0.38368	326.78960	0.32679	383.676	16.63	0.35	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.20	Put	561.91490	0.56191	489.19250	0.48919	561.915	17.00	0.44	0.00	0	3,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.35	Call	665.12620	0.66513	764.51380	0.76451	665.126	17.14	0.52	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	603.78330	0.60378	692.94330	0.69294	603.783	17.38	0.49	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.82	Call	490.13010	0.49013	565.46790	0.56547	490.130	17.92	0.41	0.00	0	10,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	23.20	Call	199.19560	0.19920	234.97390	0.23497	199.196	20.20	0.19	0.00	0	10,000.00
£ / R	On 14/03/2016	Foreign Exchange Future			21.72870	21.72870	21.90760	21.90760		17.08	0.00	30,420,180.00	1,400	3,173.00
£ / R	On 13/06/2016	Foreign Exchange Future			22.08370	22.08370	22.26800	22.26800		17.21	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	920.85230	0.92085	922.78080	0.92278	920.852	16.63	0.35	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	784.82360	0.78482	787.23740	0.78724	784.824	22.59	0.29	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			22.48600	22.48600	22.67750	22.67750		17.39	0.00	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.11785	0.11785	0.11877	0.11877		17.87	0.00	0.00	0	8,283.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.12012	0.12012	0.12085	0.12085		15.55	0.00	0.00	0	106.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.12239	0.12239	0.12316	0.12316		16.35	0.00	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry			15.72160	15.72160	15.79350	15.79350		18.67	0.00	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	852.59590	0.85260	918.11270	0.91811	852.596	17.60	0.87	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	50.99590	0.05100	44.61270	0.04461	50.996	17.60	0.13	0.00	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			15.86300	15.86300	15.93330	15.93330		18.58	0.00	430,331,464.00	27,128	82,387.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	7.53270	0.00753	7.54780	0.00755	7.533	20.37	0.01	0.00	0	6,877.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.85	Put	24.18720	0.02419	24.62700	0.02463	24.187	18.25	0.04	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	25.98790	0.02599	26.46970	0.02647	25.988	18.12	0.05	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.03	Put	31.30150	0.03130	31.89860	0.03190	31.302	17.77	0.06	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	47.44560	0.04745	46.76230	0.04676	47.446	17.19	0.08	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.04	Put	175.43440	0.17543	166.93780	0.16694	175.434	17.37	0.23	0.00	0	50,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.78	Call	563.99540	0.56400	610.56220	0.61056	563.995	18.48	0.54	0.00	0	6,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	314.07470	0.31407	345.47110	0.34547	314.075	20.01	0.35	0.00	0	6,877.00
€ / R	On 25/01/2016	Any day expiry			16.00690	16.00690	16.07540	16.07540		18.58	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	1,346.92960	1.34693	1,404.49690	1.40450	1,346.930	17.13	0.79	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	1,294.47900	1.29448	1,351.53560	1.35154	1,294.479	17.15	0.78	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			16.16230	16.16230	16.23240	16.23240		18.62	0.00	1,309,146.30	81	28,107.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	30.55190	0.03055	26.60810	0.02661	30.552	18.29	0.04	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	36.85060	0.03685	32.43850	0.03244	36.851	18.13	0.04	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	79.06040	0.07906	72.30940	0.07231	79.060	17.46	0.09	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	96.34310	0.09634	88.87200	0.08887	96.343	17.27	0.10	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	175.67030	0.17567	163.57190	0.16357	175.670	16.76	0.17	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	1,510.96320	1.51096	1,565.11680	1.56512	1,510.963	16.91	0.78	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	265.41960	0.26542	249.17060	0.24917	265.420	16.94	0.23	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	401.30100	0.40130	382.28910	0.38229	401.301	17.17	0.31	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	900.81050	0.90081	941.48920	0.94149	900.811	18.25	0.57	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	817.34760	0.81735	855.89700	0.85590	817.348	18.62	0.53	0.00	0	24,000.00



Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	760.35070	0.76035		797.05260	0.79705	760.351	18.90	0.50	0.00	0	36,640.00	
€ / R	On 13/06/2016	Foreign Exchange Future			16.46670	16.46670		16.53980	16.53980		18.72	0.00	0.00	0	250.00	
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	165.42220	0.16542		151.65760	0.15166	165.422	16.86	0.13	0.00	0	6,000.00	
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,239.61090	1.23961		1,280.29250	1.28029	1,239.611	17.77	0.61	0.00	0	6,000.00	
€ / R	On 19/09/2016	Foreign Exchange Future			16.81570	16.81570		16.89350	16.89350		19.07	0.00	0.00	0	0.00	
€ / R	On 19/12/2016	Foreign Exchange Future			17.14990	17.14990		17.22860	17.22860		19.66	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			461.64800	461.64800		462.40100	462.40100			0.00	0.00	0	3.00	
AL37	On 04/02/2016	Index Future			469.34600	469.34600		470.11500	470.11500			0.00	0.00	0	0.00	
AL7T	On 05/11/2015	Index Future			539.14000	539.14000		540.78900	540.78900			0.00	0.00	0	1.00	
AL7T	On 04/02/2016	Index Future			548.13000	548.13000		549.81100	549.81100			0.00	0.00	0	0.00	
ALBI	On 05/11/2015	Index Future			492.21400	492.21400		493.83200	493.83200			0.00	0.00	0	453.00	
ALBI	On 04/02/2016	Index Future			500.42100	500.42100		502.07000	502.07000			0.00	0.00	0	146.00	
ALBI	On 05/05/2016	Index Future			509.28700	509.28700		510.96800	510.96800			0.00	0.00	0	0.00	
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.86980	9.86980		9.90030	9.90030		12.84	0.00	0.00	0	9,812.00	
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	41.69260	0.04169		37.91780	0.03792	41.693	12.73	0.14	0.00	0	201.00	
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	382.05570	0.38206		404.36270	0.40436	382.056	12.76	0.70	0.00	0	201.00	
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	121.88070	0.12188		132.47070	0.13247	121.881	14.16	0.31	0.00	0	201.00	
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.99100	9.99100		10.01990	10.01990		14.46	0.00	0.00	0	4,792.00	
AU\$ / R	On 13/06/2016	Foreign Exchange Future			10.11680	10.11680		10.14660	10.14660		15.35	0.00	0.00	0	0.00	
AU\$ / R	On 19/09/2016	Foreign Exchange Future			10.26310	10.26310		10.29420	10.29420		15.99	0.00	0.00	0	0.00	
CAD/ R	On 11/12/2015	Foreign Exchange Future			10.52370	10.52370		10.61750	10.61750		16.05	0.00	0.00	0	0.00	
CAD/ R	On 14/03/2016	Foreign Exchange Future			10.69770	10.69770		10.79170	10.79170		16.66	0.00	0.00	0	0.00	
CHF / R	On 11/12/2015	Foreign Exchange Future			14.55020	14.55020		14.60630	14.60630		19.28	0.00	0.00	0	7,349.00	
CHF / R	On 14/03/2016	Foreign Exchange Future			14.85540	14.85540		14.91070	14.91070		19.39	0.00	0.00	0	1,625.00	
CNH / R	On 11/12/2015	Foreign Exchange Future			2.20550	2.20550		2.20890	2.20890		17.85	0.00	0.00	0	25,110.00	
CNH / R	On 14/03/2016	Foreign Exchange Future			2.22330	2.22330		2.22680	2.22680		18.42	0.00	0.00	0	0.00	
DKK / R	On 11/12/2015	Foreign Exchange Future			2.12820	2.12820		2.13850	2.13850		22.40	0.00	0.00	0	0.00	
DKK / R	On 14/03/2016	Foreign Exchange Future			2.16950	2.16950		2.18010	2.18010		19.69	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	

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
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	10.12318	79.66918		10.07357	80.00863				0.00	0.00	0	6,441.00
ES33	On 04/02/2016	Bond Future	10.22129	80.99808		10.16991	81.34396				0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future	10.30804	78.64407		10.25492	78.99650				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	489.50900	489.50900		490.99500	490.99500				0.00	44,055,810.00	9	449.00
GOVI	On 04/02/2016	GOVI	497.67100	497.67100		499.18600	499.18600				0.00	0.00	0	26.00
GOVI	On 05/05/2016	GOVI	506.48900	506.48900		508.03300	508.03300				0.00	0.00	0	0.00
I2025	On 05/11/2015	Bond Future	121.90432	121.90432		122.29217	122.29217				0.00	8,289,493.76	68	612.00
I2025	On 04/02/2016	Bond Future	122.72447	122.72447		123.11975	123.11975				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	102.01243	102.01243		102.59559	102.59559				0.00	0.00	0	100.00
I2033	On 04/02/2016	Bond Future	103.72245	103.72245		104.31611	104.31611				0.00	0.00	0	0.00
I2033	On 05/05/2016	Bond Future	104.57983	104.57983		105.18502	105.18502				0.00	0.00	0	0.00
I2038	On 05/11/2015	Bond Future	125.15505	125.15505		126.01040	126.01040				0.00	78,472,216.35	627	7,647.00
I2038	On 04/02/2016	Bond Future	125.87688	125.87688		126.74733	126.74733				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	124.42264	124.42264		125.48580	125.48580				0.00	0.00	0	6,432.00
I2046	On 04/02/2016	Bond Future	126.50834	126.50834		127.59018	127.59018				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	132.53446	132.53446		133.29951	133.29951				0.00	33,133,615.00	250	5,161.00
I2050	On 04/02/2016	Bond Future	133.21983	133.21983		133.99891	133.99891				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	230.52400	230.52400		231.46700	231.46700				0.00	0.00	0	969.00

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
IGOV	On 04/02/2016	Index Future			234.38700		234.38700		235.34700	235.34700			0.00	0.00	0	82.00
IGOV	On 05/05/2016	Index Future			238.55800		238.55800		239.53700	239.53700			0.00	0.00	0	0.00
ILBI	On 05/11/2015	Index Future			625.20100		625.20100		627.56900	627.56900			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future			635.86300		635.86300		638.27300	638.27300			0.00	0.00	0	163.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future			6.32000		93.68000		6.38000	93.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future			6.42000		93.58000		6.47000	93.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			6.50000		93.50000		6.51000	93.49000			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		6.67000	93.33000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			6.83000		93.17000		6.77000	93.23000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			7.13000		92.87000		7.00000	93.00000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.45000		92.55000		7.19000	92.81000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.60000		92.40000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.77000		92.23000		7.56000	92.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.92000		92.08000		7.70000	92.30000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			8.07000		91.93000		7.83000	92.17000			0.00	0.00	0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future			0.13210		0.13210		0.13330	0.13330			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future			0.13090		0.13090		0.13160	0.13160			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future			0.13150		0.13150		0.12850	0.12850			0.00	0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.06870		0.06870		0.06900	0.06900			0.00	0.00	0	28,268.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.06520		0.06520		0.06550	0.06550			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.06230		0.06230		0.06250	0.06250			0.00	0.00	0	0.00
NZ\$ / R	On 19/10/2015	Any day expiry			8.90630		8.90630		8.95000	8.95000		14.04	0.00	0.00	0	0.00
NZ\$ / R	On 19/10/2015	Any day expiry	8.90	Put	113.57500		0.11357		0.00000	0.00000	113.575	14.04	0.48	51,793,138.80	12,000	12,000.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			8.95270		8.95270		8.95260	8.95260		12.61	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			9.04710		9.04710		9.04590	9.04590		14.71	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			9.14570		9.14570		9.14500	9.14500		15.38	0.00	0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.12350		1.12350		1.12190	1.12190			0.00	0.00	0	120.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.12570		1.12570		1.12410	1.12410			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.12820		1.12820		1.12660	1.12660			0.00	0.00	0	0.00
R186	On 05/11/2015	Bond Future			8.62242		117.30722		8.57239	117.69284		9.47	0.00	938,457.76	8	32,884.00
R186	On 05/11/2015	Bond Future	7.73	Call	28.63000		0.02863		41.73000	0.04173	28.630	9.21	0.02	0.00	0	169.00
R186	On 05/11/2015	Bond Future	7.75	Call	32.47000		0.03247		47.00000	0.04700	32.470	9.22	0.03	0.00	0	1,200.00
R186	On 05/11/2015	Bond Future	7.86	Call	62.67000		0.06267		87.40000	0.08740	62.670	9.26	0.04	0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.00	Call	132.97000		0.13297		177.56000	0.17756	132.970	9.30	0.08	0.00	0	200.00
R186	On 05/11/2015	Bond Future	8.22	Put	3,517.43000		3.51743		3,225.64000	3.22564	3,517.430	9.38	0.81	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	3,325.42000		3.32542		3,041.97000	3.04197	3,325.420	9.39	0.79	0.00	0	8,650.00

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 05/11/2015	Bond Future	8.35	Call	601.29000		0.60129		733.49000	0.73349	601.290	9.42	0.28	0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.35	Put	2,722.92000		2.72292	2,469.50000	2.46950	2,722.920	9.42	0.72	0.00	0.00	0	9,430.00
R186	On 05/11/2015	Bond Future	8.45	Call	847.51000		0.84751	1,012.26000	1.01226	847.510	9.45	0.36	0.00	0.00	0	200.00
R186	On 05/11/2015	Bond Future	8.45	Put	2,184.07000		2.18407	1,963.20000	1.96320	2,184.070	9.45	0.64	0.00	0.00	0	6,308.00
R186	On 05/11/2015	Bond Future	8.50	Put	1,940.11000		1.94011	1,736.00000	1.73600	1,940.110	9.47	0.60	0.00	0.00	0	4,666.00
R186	On 05/11/2015	Bond Future	8.50	Call	993.35000		0.99335	1,174.86000	1.17486	993.350	9.47	0.40	0.00	0.00	0	650.00
R186	On 05/11/2015	Bond Future	8.55	Put	1,716.57000		1.71657	1,529.37000	1.52937	1,716.570	9.51	0.56	0.00	0.00	0	4,667.00
R186	On 05/11/2015	Bond Future	8.75	Put	996.73000		0.99673	873.22000	0.87322	996.730	9.65	0.39	0.00	0.00	0	10,200.00
R186	On 05/11/2015	Bond Future	8.85	Put	734.83000		0.73483	638.69000	0.63869	734.830	9.72	0.31	0.00	0.00	0	2,283.00
R186	On 05/11/2015	Bond Future	9.00	Put	446.17000		0.44617	383.57000	0.38357	446.170	9.83	0.21	0.00	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.69106		113.96624		8.63897	114.35925		9.41	0.00	0.00	0	5,365.00
R186	On 04/02/2016	Bond Future	8.75	Put	2,364.18000		2.36418	2,197.54000	2.19754	2,364.180	9.60	0.46	0.00	0.00	0	6,700.00
R186	On 05/05/2016	Bond Future			8.74715		115.98798		8.69294	116.38866		9.30	0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.80343		112.79204		8.74719	113.19906		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
R197	On 05/11/2015	Bond Future			293.13886		293.13886		293.67232	293.67232			0.00	0.00	0	927.00
R197	On 04/02/2016	Bond Future			291.69195		291.69195		292.23623	292.23623			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			237.94048		237.94048		239.21981	239.21981			0.00	187,497,098.24	788	54,074.00
R202	On 04/02/2016	Bond Future			238.55046		238.55046		239.85290	239.85290			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			8.46839		97.64653		8.42344	97.88228		7.47	0.00	0.00	0	14,033.00
R2023	On 04/02/2016	Bond Future			8.55253		99.27533		8.50524	99.51585		6.79	0.00	0.00	0	1,050.00
R2023	On 05/05/2016	Bond Future			8.61426		97.10725		8.56460	97.35256		7.09	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			7.42498		102.65250		7.37847	102.73224		2.03	0.00	0.00	0	15,930.00
R203	On 04/02/2016	Bond Future			7.54287		104.36478		7.48788	104.44675		1.21	0.00	0.00	0	0.00
R203	On 05/05/2016	Bond Future			7.60887		102.04598		7.54264	102.12999		1.51	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			9.02127		94.10220		8.97135	94.47613			0.00	0.00	0	9,973.00
R2030	On 04/02/2016	Bond Future			9.08988		91.66532		9.03820	92.04628			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			9.09055		93.81593		9.04571	94.17553			0.00	119,146,231.10	1,270	2,849.00
R2032	On 04/02/2016	Bond Future			9.15775		95.38084		9.11139	95.74727			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
R2032	On 05/05/2016	Bond Future			9.21507		92.91530		9.16719	93.28871			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			9.22438		95.63777		9.17953	96.03167			0.00	0.00	0	49,825.00
R2037	On 04/02/2016	Bond Future			9.28904		92.97612		9.24275	93.37734			0.00	0.00	0	370.00
R2037	On 05/05/2016	Bond Future			9.34556		94.62617		9.29784	95.03505			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			7.80848		103.61067		7.75767	103.74933		3.37	0.00	0.00	0	24,021.00
R204	On 04/02/2016	Bond Future			7.91065		101.30253		7.85448	101.44441		2.73	0.00	0.00	0	0.00
R204	On 05/05/2016	Bond Future			7.98647		103.09944		7.92406	103.24440		2.95	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			9.24769		97.43868		9.20282	97.86882			0.00	2,923,160.40	30	17,516.00
R2044	On 04/02/2016	Bond Future			9.30857		94.68184		9.26230	95.12000			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future			9.36168		96.36222		9.31404	96.80867			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			9.23320		96.74279		9.18834	97.18412			0.00	0.00	0	48,482.00
R2048	On 04/02/2016	Bond Future			9.29554		98.35649		9.24927	98.80603			0.00	0.00	0	3,750.00
R2048	On 05/05/2016	Bond Future			9.34450		95.66538		9.29690	96.12336			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			8.09945		99.34651		8.05418	99.50172		4.53	0.00	0.00	0	43,931.00
R207	On 05/11/2015	Bond Future	7.43	Call	29.42000		0.02942		40.59000	0.04059	29.420	4.42	0.05	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	44.51000		0.04451		59.96000	0.05996	44.510	4.43	0.07	0.00	0	19.00
R207	On 04/02/2016	Bond Future			8.19654		97.36218		8.14765	97.52080		4.04	0.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	91.99000		0.09199		108.75000	0.10875	91.990	3.86	0.09	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	188.53000		0.18853		217.68000	0.21768	188.530	3.91	0.16	0.00	0	19.00
R207	On 05/05/2016	Bond Future			8.27741		99.08946		8.22450	99.25147		4.17	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	453.23000		0.45323		496.88000	0.49688	453.230	4.09	0.25	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.36263		97.24447		8.30550	97.40866		4.04	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			8.25496		94.30369		8.20987	94.48927		5.83	0.00	0.00	0	40,314.00
R208	On 05/11/2015	Bond Future	8.48	Put	351.76000		0.35176		307.03000	0.30703	351.760	6.04	0.30	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			8.34163		95.87671		8.29367	96.06625		5.19	0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future			8.41122		94.17565		8.36019	94.36905		5.46	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
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			9.15732		74.05524		9.10740	74.41858		15.13	0.00	7,405,524.00	100	24,850.00
R209	On 05/11/2015	Bond Future	8.50	Call	137.76000		0.13776		181.14000	0.18114	137.760	14.87	0.09	0.00	0	900.00
R209	On 05/11/2015	Bond Future	9.00	Put	2,084.62000		2.08462		1,886.48000	1.88648	2,084.620	15.13	0.62	0.00	0	500.00
R209	On 05/11/2015	Bond Future	9.25	Put	1,132.74000		1.13274		1,006.83000	1.00683	1,132.740	15.40	0.42	0.00	0	900.00
R209	On 04/02/2016	Bond Future			9.21729		75.29049		9.16588	75.66049		14.76	0.00	0.00	0	400.00
R209	On 04/02/2016	Bond Future	9.52	Put	1,755.39000		1.75539		1,636.00000	1.63600	1,755.390	15.31	0.36	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			9.26838		73.47647		9.21548	73.85343		15.09	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			178.33854		178.33854		179.06881	179.06881			0.00	112,531,618.74	631	2,929.00
R210	On 04/02/2016	Bond Future			181.32799		181.32799		182.07177	182.07177			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			135.78286		135.78286		135.84582	135.84582			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future			136.36090		136.36090		136.42585	136.42585			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			140.84530		140.84530		141.06111	141.06111			0.00	0.00	0	928.00
R212	On 04/02/2016	Bond Future			141.34248		141.34248		141.56285	141.56285			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			9.05132		84.53852		9.00144	84.89866		12.96	0.00	0.00	0	21,426.00
R213	On 04/02/2016	Bond Future			9.12043		85.94869		9.06886	86.31558		12.51	0.00	0.00	0	450.00
R213	On 05/05/2016	Bond Future			9.17422		83.92445		9.12101	84.29832		12.86	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			9.19266		74.97947		9.14275	75.36197		15.84	0.00	0.00	0	11,693.00
R214	On 04/02/2016	Bond Future			9.25368		76.23012		9.20226	76.61968		15.49	0.00	0.00	0	4,620.00
R214	On 05/05/2016	Bond Future			9.30142		74.28707		9.24856	74.68399		15.83	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

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
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	24,864.42000		24,864.42000		24,977.96000	24,977.96000			0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future	9.85810		9.85810		9.91300	9.91300		15.59	0.00	0.00	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.54770		4.54770		4.55900	4.55900		16.82	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future	4.49640		4.49640		4.50700	4.50700		18.20	0.00	0.00	0	0.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.11030		1.11030		1.21150	1.21150			0.00	0.00	0	7,688.00
ZMW / R	On 14/03/2016	Foreign Exchange Future	1.09170		1.09170		1.18900	1.18900			0.00	0.00	0	0.00

**Total for Derivatives :** **2,186,361,011.86**    **115,781**    **4049419.00**

**Grand Total:** **2,186,361,011.86**    **115,781**    **4049419.00**