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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 01/10/2015

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
<b>Derivatives</b>														
\$ / R	On 02/10/2015	Any day expiry	13.84330	13.84330		13.84610	13.84610		24.34	0.00	0.00	0	11,000.00	
\$ / R	On 02/10/2015	Any day expiry	13.26	Call	583.66550	0.58367	587.70250	0.58770	583.666	32.00	1.00	0.00	0	3,000.00
\$ / R	On 02/10/2015	Any day expiry	13.39	Call	454.70480	0.45470	460.16330	0.46016	454.705	30.32	0.98	0.00	0	10,000.00
\$ / R	On 02/10/2015	Any day expiry	13.47	Call	376.41120	0.37641	383.25770	0.38326	376.411	29.28	0.96	0.00	0	201.00
\$ / R	On 02/10/2015	Any day expiry	13.47	Put	3.11120	0.00311	7.15770	0.00716	3.111	29.28	0.04	0.00	0	201.00
\$ / R	On 06/10/2015	Any day expiry			13.83880	13.83880	13.85310	13.85310		17.35	0.00	0.00	0	0.00
\$ / R	On 06/10/2015	Any day expiry	13.55	Call	316.85170	0.31685	334.48750	0.33449	316.852	19.02	0.83	0.00	0	3,000.00
\$ / R	On 07/10/2015	Any day expiry			13.84110	13.84110	13.85540	13.85540		17.38	0.00	0.00	0	0.00
\$ / R	On 07/10/2015	Any day expiry	13.77	Call	163.65380	0.16365	183.05420	0.18305	163.654	17.69	0.59	0.00	0	3,000.00
\$ / R	On 09/10/2015	Any day expiry			13.84580	13.84580	13.86010	13.86010		17.69	0.00	0.00	0	0.00
\$ / R	On 09/10/2015	Any day expiry	13.98	Call	93.79860	0.09380	113.47050	0.11347	93.799	18.44	0.37	0.00	0	5,000.00
\$ / R	On 12/10/2015	Any day expiry			13.85280	13.85280	13.86730	13.86730		17.04	0.00	0.00	0	0.00
\$ / R	On 12/10/2015	Any day expiry	14.05	Call	93.41550	0.09342	112.23710	0.11224	93.415	18.07	0.33	0.00	0	3,000.00
\$ / R	On 13/10/2015	Any day expiry			13.85520	13.85520	13.86960	13.86960		17.28	0.00	0.00	0	2,726.00
\$ / R	On 14/10/2015	Any day expiry			13.85760	13.85760	13.87200	13.87200		17.48	0.00	0.00	0	1,000.00
\$ / R	On 20/10/2015	Any day expiry			13.87180	13.87180	13.88630	13.88630		17.63	0.00	0.00	0	600.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 20/10/2015	Any day expiry	13.31	Call	596.61330	0.59661	615.12360	0.61512	596.613	16.44	0.87	0.00	0	3,000.00
\$ / R	On 22/10/2015	Any day expiry			13.87660	13.87660	13.89110	13.89110		17.76	0.00	0.00	0	0.00
\$ / R	On 22/10/2015	Any day expiry	13.46	Call	488.96880	0.48897	508.61730	0.50862	488.969	16.90	0.78	0.00	0	3,000.00
\$ / R	On 28/10/2015	Any day expiry			13.89080	13.89080	13.90540	13.90540		17.68	0.00	0.00	0	351.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	0.05140	0.00005	0.03280	0.00003	0.051	26.44	0.00	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	0.10380	0.00010	0.06910	0.00007	0.104	24.46	0.00	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	451.83330	0.45183	471.68870	0.47169	451.833	16.97	0.71	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	0.99600	0.00100	2.38180	0.00238	0.996	26.82	0.00	0.00	0	300.00
\$ / R	On 30/10/2015	Any day expiry			13.89560	13.89560	13.91020	13.91020		17.76	0.00	0.00	0	0.00
\$ / R	On 30/10/2015	Any day expiry	13.87	Put	263.62330	0.26362	271.30880	0.27131	263.623	17.70	0.48	0.00	0	13,360.00
\$ / R	On 30/10/2015	Any day expiry	14.00	Call	235.42820	0.23543	257.26320	0.25726	235.428	18.15	0.45	0.00	0	13,360.00
\$ / R	On 05/11/2015	Any day expiry			13.90980	13.90980	13.92460	13.92460		17.70	0.00	0.00	0	0.00
\$ / R	On 05/11/2015	Any day expiry	12.72	Call	1,199.92160	1.19992	1,215.12670	1.21513	1,199.922	16.25	0.96	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.00	Call	937.48260	0.93748	954.12200	0.95412	937.483	16.20	0.92	0.00	0	300.00
\$ / R	On 10/11/2015	Any day expiry			13.92190	13.92190	13.93660	13.93660		17.82	0.00	0.00	0	0.00
\$ / R	On 10/11/2015	Any day expiry	13.00	Put	34.51700	0.03452	36.21510	0.03622	34.517	16.21	0.10	0.00	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	13.14	Put	52.05850	0.05206	55.12170	0.05512	52.059	16.21	0.13	0.00	0	8,000.00
\$ / R	On 10/11/2015	Any day expiry	13.81	Call	379.43860	0.37944	402.55880	0.40256	379.439	17.50	0.57	0.00	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	14.25	Call	211.65680	0.21166	232.45170	0.23245	211.657	18.91	0.37	0.00	0	20,000.00
\$ / R	On 17/11/2015	Any day expiry			13.93870	13.93870	13.95350	13.95350		17.80	0.00	0.00	0	0.00
\$ / R	On 17/11/2015	Any day expiry	13.15	Call	854.25480	0.85425	872.29850	0.87230	854.255	16.22	0.85	0.00	0	12,500.00
\$ / R	On 18/11/2015	Any day expiry			13.94110	13.94110	13.95590	13.95590		17.84	0.00	0.00	0	0.00
\$ / R	On 18/11/2015	Any day expiry	13.17	Call	842.24200	0.84224	860.60170	0.86060	842.242	16.26	0.84	0.00	0	6,000.00
\$ / R	On 20/11/2015	Any day expiry			13.94590	13.94590	13.96080	13.96080		17.89	0.00	0.00	0	0.00
\$ / R	On 20/11/2015	Any day expiry	13.14	Put	70.17070	0.07017	73.38640	0.07339	70.171	16.33	0.16	0.00	0	8,000.00
\$ / R	On 20/11/2015	Any day expiry	13.75	Put	267.32200	0.26732	275.65030	0.27565	267.322	17.45	0.40	0.00	0	1,000.00
\$ / R	On 24/11/2015	Any day expiry			13.95550	13.95550	13.97040	13.97040		17.81	0.00	0.00	0	0.00
\$ / R	On 24/11/2015	Any day expiry	13.68	Call	519.17700	0.51918	542.11020	0.54211	519.177	17.22	0.63	0.00	0	9,000.00
\$ / R	On 24/11/2015	Any day expiry	13.99	Call	367.64700	0.36765	391.54130	0.39154	367.647	17.94	0.50	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry			13.95790	13.95790	13.97280	13.97280		17.85	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	0.52090	0.00052	0.53960	0.00054	0.521	22.54	0.00	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	1.13530	0.00114	1.27360	0.00127	1.135	21.50	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	12.63	Put	19.99430	0.01999	19.46130	0.01946	19.994	16.22	0.05	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	12.85	Put	37.57400	0.03757	38.06250	0.03806	37.574	16.25	0.09	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	12.93	Put	46.44250	0.04644	47.52940	0.04753	46.443	16.26	0.11	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Call	987.68070	0.98768	1,004.59630	1.00460	987.681	16.28	0.87	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Put	59.78070	0.05978	61.79630	0.06180	59.781	16.28	0.13	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.24	Call	815.25330	0.81525	834.74810	0.83475	815.253	16.31	0.81	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Call	807.41210	0.80741	827.04620	0.82705	807.412	16.31	0.80	0.00	0	11,500.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Put	99.51210	0.09951	104.24620	0.10425	99.512	16.31	0.20	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Call	748.58420	0.74858	768.90000	0.76890	748.584	16.49	0.77	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Put	120.68420	0.12068	126.10000	0.12610	120.684	16.49	0.23	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.43	Call	678.96960	0.67897	700.12220	0.70012	678.970	16.71	0.73	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.65	Call	541.69610	0.54170	564.49320	0.56449	541.696	17.19	0.64	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	497.24200	0.49724	520.52600	0.52053	497.242	17.37	0.61	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	435.93070	0.43593	459.79500	0.45980	435.931	17.63	0.56	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	22.55910	0.02256	23.69620	0.02370	22.559	30.84	0.04	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			13.98930	13.98930	14.00520	14.00520		17.98	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			13.99710	13.99710	14.01290	14.01290		18.06	0.00	570,073,888.80	40,728	717,255.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	3,048.87320	3.04887	3,064.74830	3.06475	3,048.873	21.49	1.00	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	1.77320	0.00177	1.84830	0.00185	1.773	21.49	0.00	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	2,999.01230	2.99901	3,014.90890	3.01491	2,999.012	21.31	1.00	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	2,799.68840	2.79969	2,815.70220	2.81570	2,799.688	20.57	0.99	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	2,600.78940	2.60079	2,616.81110	2.61681	2,600.789	19.95	0.99	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	5.24930	0.00525	5.45650	0.00546	5.249	19.33	0.01	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	5.34260	0.00534	5.54800	0.00555	5.343	19.30	0.01	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	6.83130	0.00683	7.00340	0.00700	6.831	18.86	0.02	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	7.45680	0.00746	7.61080	0.00761	7.457	18.71	0.02	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	8.88290	0.00888	8.98900	0.00899	8.883	18.40	0.02	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	10.57730	0.01058	10.61660	0.01062	10.577	18.09	0.02	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	1,860.83460	1.86083	1,876.52860	1.87653	1,860.835	17.63	0.97	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	14.46970	0.01447	14.32680	0.01433	14.470	17.53	0.03	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	1,812.08120	1.81208	1,827.71180	1.82771	1,812.081	17.47	0.97	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	1,522.27550	1.52228	1,537.31790	1.53732	1,522.275	16.54	0.94	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	27.91580	0.02792	26.98580	0.02699	27.916	16.36	0.06	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	1,455.49960	1.45550	1,470.33910	1.47034	1,455.500	16.33	0.94	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	1,445.99240	1.44599	1,460.79990	1.46080	1,445.992	16.30	0.94	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	1,427.00260	1.42700	1,441.74570	1.44175	1,427.003	16.23	0.93	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.70	Put	38.66100	0.03866	37.95490	0.03795	38.661	16.27	0.08	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.76	Put	44.82890	0.04483	44.41060	0.04441	44.829	16.29	0.09	0.00	0	402.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.77	Put	45.92920	0.04593	45.56360	0.04556	45.929	16.29	0.09	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	1,246.45610	1.24646	1,262.06350	1.26206	1,246.456	16.30	0.90	0.00	0	17,883.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Put	49.35610	0.04936	49.16350	0.04916	49.356	16.30	0.10	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.85	Put	55.51250	0.05551	55.64020	0.05564	55.513	16.32	0.11	0.00	0	8,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	1,159.35090	1.15935	1,175.64430	1.17564	1,159.351	16.34	0.88	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	62.25090	0.06225	62.74430	0.06274	62.251	16.34	0.12	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	1,074.70990	1.07471	1,091.86660	1.09187	1,074.710	16.38	0.86	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Put	77.60990	0.07761	78.96660	0.07897	77.610	16.38	0.14	0.00	0	54,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	86.29550	0.08630	88.14850	0.08815	86.295	16.39	0.16	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	992.79200	0.99279	1,010.98480	1.01098	992.792	16.41	0.83	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.15	Put	105.83300	0.10583	0.00000	0.00000	105.833	16.43	0.18	1,213,837.30	500	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	913.84470	0.91384	933.23430	0.93323	913.845	16.45	0.80	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Put	116.74470	0.11674	120.33430	0.12033	116.745	16.45	0.20	0.00	0	60.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Call	875.55840	0.87556	895.59760	0.89560	875.558	16.46	0.79	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Put	128.45840	0.12846	132.69760	0.13270	128.458	16.46	0.21	0.00	0	2,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	852.98040	0.85298	873.42530	0.87343	852.980	16.47	0.78	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.31	Call	831.06440	0.83106	851.85440	0.85185	831.064	16.50	0.77	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.36	Put	159.40540	0.15941	164.73350	0.16473	159.405	16.62	0.25	0.00	0	1,260.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	13.38	Call	782.96220	0.78296	804.22530	0.80423	782.962	16.66	0.74	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	769.58310	0.76958	790.97810	0.79098	769.583	16.71	0.74	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Put	172.48310	0.17248	178.07810	0.17808	172.483	16.71	0.26	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	743.31110	0.74331	764.96740	0.76497	743.311	16.80	0.72	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	705.12960	0.70513	727.16370	0.72716	705.130	16.93	0.70	0.00	0	14,950.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Put	208.02960	0.20803	214.26370	0.21426	208.030	16.93	0.30	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.52	Call	692.72860	0.69273	714.88600	0.71489	692.729	16.98	0.69	0.00	0	5,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.59	Call	650.61920	0.65062	673.18450	0.67318	650.619	17.14	0.67	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	644.76870	0.64477	667.38810	0.66739	644.769	17.16	0.66	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Put	247.66870	0.24767	254.48810	0.25449	247.669	17.16	0.34	47,137,725.80	10,000	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.62	Put	256.08540	0.25609	263.01530	0.26302	256.085	17.20	0.35	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.63	Put	260.35490	0.26035	267.33890	0.26734	260.355	17.23	0.35	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.64	Put	264.66720	0.26467	271.70230	0.27170	264.667	17.25	0.35	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.65	Put	269.01780	0.26902	276.10550	0.27611	269.018	17.27	0.36	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	610.50900	0.61051	633.44850	0.63345	610.509	17.29	0.64	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.68	Put	282.31480	0.28231	289.55340	0.28955	282.315	17.34	0.37	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Call	577.70710	0.57771	600.93610	0.60094	577.707	17.43	0.62	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Put	300.60710	0.30061	308.03610	0.30804	300.607	17.43	0.38	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.80	Put	339.10320	0.33910	346.87110	0.34687	339.103	17.61	0.41	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.83	Call	521.28820	0.52129	544.96730	0.54497	521.288	17.68	0.58	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Call	483.20780	0.48321	507.14240	0.50714	483.208	17.86	0.55	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Put	396.10780	0.39611	404.24240	0.40424	396.108	17.86	0.45	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.92	Call	478.62040	0.47862	502.58060	0.50258	478.620	17.88	0.54	15,134.91	2	0.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	443.24060	0.44324	467.38430	0.46738	443.241	18.06	0.51	0.00	0	51,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.01	Put	452.08590	0.45209	460.37080	0.46037	452.086	18.09	0.49	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.05	Call	423.32900	0.42333	447.16130	0.44716	423.329	18.21	0.50	0.00	0	1,700.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.12	Put	519.81960	0.51982	527.37560	0.52738	519.820	18.43	0.53	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.20	Call	368.74640	0.36875	391.51090	0.39151	368.746	18.68	0.45	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.24	Call	355.42810	0.35543	377.87780	0.37788	355.428	18.80	0.43	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.28	Call	342.59870	0.34260	364.72650	0.36473	342.599	18.92	0.42	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.30	Call	336.36480	0.33636	358.32850	0.35833	336.365	18.98	0.42	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	315.45320	0.31545	336.82660	0.33683	315.453	19.20	0.39	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.40	Call	306.91140	0.30691	328.02510	0.32803	306.911	19.29	0.39	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	280.16160	0.28016	300.39200	0.30039	280.162	19.60	0.36	0.00	0	55,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Put	783.06160	0.78306	787.49200	0.78749	783.062	19.60	0.64	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.70	Call	233.88580	0.23389	252.30700	0.25231	233.886	20.22	0.31	0.00	0	4,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.75	Call	223.91250	0.22391	241.82680	0.24183	223.913	20.38	0.30	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	207.16740	0.20717	224.17930	0.22418	207.167	20.68	0.28	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	185.48170	0.18548	201.22830	0.20123	185.482	21.11	0.25	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	180.86300	0.18086	196.32550	0.19633	180.863	21.21	0.24	0.00	0	111,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.30	Call	141.50420	0.14150	154.30820	0.15431	141.504	22.20	0.19	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.42	Call	128.70370	0.12870	140.54090	0.14054	128.704	22.60	0.18	0.00	0	11,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	96.23130	0.09623	105.31900	0.10532	96.231	23.82	0.14	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			14.02310	14.02310	14.03880	14.03880		18.01	0.00	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	10.80	Put	2.01720	0.00202	1.92970	0.00193	2.017	21.58	0.00	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	3.41450	0.00341	3.16420	0.00316	3.414	20.40	0.01	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	427.74980	0.42775	449.91880	0.44992	427.750	18.46	0.48	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	55.52550	0.05553	55.51320	0.05551	55.526	32.15	0.06	0.00	0	300.00
\$ / R	On 13/01/2016	Any day expiry			14.08210	14.08210	14.09740	14.09740		18.36	0.00	0.00	0	2,650.00
\$ / R	On 27/01/2016	Any day expiry			14.11690	14.11690	14.13230	14.13230		18.33	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	17.80320	0.01780	15.81980	0.01582	17.803	17.42	0.03	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	1,270.67890	1.27068	1,286.95090	1.28695	1,270.679	16.36	0.83	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	1,161.98030	1.16198	1,179.90630	1.17991	1,161.980	16.44	0.80	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	13.50	Put	275.73630	0.27574	281.08320	0.28108	275.736	16.86	0.30	0.00	0	150.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	463.26360	0.46326	484.39930	0.48440	463.264	19.38	0.43	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	15.32	Call	276.13600	0.27614	291.38060	0.29138	276.136	21.72	0.27	0.00	0	150.00
\$ / R	On 12/02/2016	Any day expiry			14.15680	14.15680	14.17220	14.17220		18.45	0.00	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	17.23880	0.01724	14.69990	0.01470	17.239	17.75	0.03	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	308.79250	0.30879	325.01400	0.32501	308.793	21.79	0.28	0.00	0	1,000.00
\$ / R	On 19/02/2016	Any day expiry			14.17420	14.17420	14.18970	14.18970		18.55	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	751.55560	0.75156	775.55420	0.77555	751.556	17.86	0.58	0.00	0	3,600.00
\$ / R	On 25/02/2016	Any day expiry			14.18910	14.18910	14.20470	14.20470		18.53	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	28.64940	0.02865	25.88780	0.02589	28.649	17.47	0.04	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	13.50	Put	304.75090	0.30475	312.00460	0.31200	304.751	16.73	0.30	0.00	0	150.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	460.77910	0.46078	481.96070	0.48196	460.779	20.19	0.39	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	15.64	Call	306.21320	0.30621	322.01000	0.32201	306.213	22.27	0.27	0.00	0	150.00
\$ / R	On 11/03/2016	Any day expiry			14.22640	14.22640	14.24210	14.24210		18.62	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			14.23390	14.23390	14.24960	14.24960		18.59	0.00	73,105,310.40	5,136	63,615.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	13.56090	0.01356	12.24230	0.01224	13.561	18.85	0.02	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	24.60370	0.02460	21.95130	0.02195	24.604	17.74	0.04	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	26.45430	0.02645	23.76680	0.02377	26.454	17.68	0.04	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	35.15020	0.03515	32.40250	0.03240	35.150	17.42	0.05	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	36.65210	0.03665	33.90730	0.03391	36.652	17.38	0.05	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	40.93490	0.04093	38.21980	0.03822	40.935	17.28	0.06	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	43.23760	0.04324	40.54650	0.04055	43.238	17.23	0.06	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	46.27400	0.04627	43.62710	0.04363	46.274	17.16	0.06	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	53.61700	0.05362	51.11450	0.05111	53.617	17.02	0.07	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	65.25770	0.06526	63.06820	0.06307	65.258	16.83	0.08	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	1,777.95320	1.77795	1,792.52310	1.79252	1,777.953	16.46	0.88	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	118.30000	0.11830	118.22980	0.11823	118.300	16.22	0.14	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	1,560.87710	1.56088	1,576.90500	1.57690	1,560.877	16.14	0.85	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	156.56570	0.15657	158.07010	0.15807	156.566	16.17	0.18	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	193.99400	0.19399	196.91430	0.19691	193.994	16.31	0.21	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	1,255.92970	1.25593	1,275.59870	1.27560	1,255.930	16.41	0.77	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	240.06380	0.24006	244.70210	0.24470	240.064	16.47	0.24	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	1,024.32340	1.02432	1,048.14980	1.04815	1,024.323	16.75	0.69	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.63	Put	376.60720	0.37661	385.03540	0.38504	376.607	16.96	0.33	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	913.36420	0.91336	937.92650	0.93793	913.364	17.30	0.64	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	13.94	Call	828.29860	0.82830	853.33150	0.85333	828.299	17.77	0.59	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	716.63330	0.71663	742.10340	0.74210	716.633	18.48	0.53	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	679.52490	0.67952	704.76930	0.70477	679.525	18.74	0.51	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	614.77580	0.61478	639.09630	0.63910	614.776	19.22	0.47	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	586.67950	0.58668	610.52210	0.61052	586.679	19.45	0.45	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	540.49030	0.54049	563.44450	0.56344	540.490	19.86	0.42	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.03	Call	470.04360	0.47004	491.31400	0.49131	470.044	20.57	0.37	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	418.76200	0.41876	438.46290	0.43846	418.762	21.17	0.34	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	336.47810	0.33648	353.15650	0.35316	336.478	22.38	0.28	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	244.95170	0.24495	257.45630	0.25746	244.952	24.15	0.20	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	222.42690	0.22243	233.74760	0.23375	222.427	24.74	0.19	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	75.43330	0.07543	77.95220	0.07795	75.433	31.79	0.06	0.00	0	1,500.00
\$ / R	On 16/03/2016	Any day expiry			14.23890	14.23890	14.25450	14.25450		18.60	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	267.82690	0.26783	273.43810	0.27344	267.827	16.56	0.26	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	581.79700	0.58180	605.51330	0.60551	581.797	19.56	0.44	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			14.25630	14.25630	14.27200	14.27200		18.55	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	402.46440	0.40246	411.22940	0.41123	402.464	17.02	0.34	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	510.37610	0.51038	532.76720	0.53277	510.376	20.35	0.39	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			14.27120	14.27120	14.28700	14.28700		18.52	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	40.55900	0.04056	37.55090	0.03755	40.559	17.38	0.05	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	332.15460	0.33215	341.54980	0.34155	332.155	16.62	0.30	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	464.39300	0.46439	485.36890	0.48537	464.393	21.00	0.35	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	342.56850	0.34257	359.57240	0.35957	342.568	22.71	0.27	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry			14.34310	14.34310	14.35920	14.35920		18.71	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	49.56360	0.04956	46.37060	0.04637	49.564	17.24	0.06	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	356.70320	0.35670	365.18570	0.36519	356.703	16.68	0.29	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	461.91260	0.46191	481.22890	0.48123	461.913	21.80	0.33	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	364.56860	0.36457	380.10640	0.38011	364.569	23.20	0.26	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry			14.42340	14.42340	14.43990	14.43990		18.86	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	59.23650	0.05924	55.58730	0.05559	59.236	17.11	0.06	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	378.08610	0.37809	387.28890	0.38729	378.086	16.69	0.29	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	460.94840	0.46095	477.85200	0.47785	460.948	22.61	0.30	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	383.11010	0.38311	396.72090	0.39672	383.110	23.79	0.25	0.00	0	150.00
\$ / R	On 06/06/2016	Any day expiry			14.44930	14.44930	14.46590	14.46590		18.81	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	96.73610	0.09674	94.20080	0.09420	96.736	16.68	0.10	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	610.75530	0.61076	632.42620	0.63243	610.755	21.05	0.38	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			14.45710	14.45710	14.47370	14.47370		18.81	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			14.46740	14.46740	14.48410	14.48410		18.79	0.00	0.00	0	29,226.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	95.19340	0.09519	92.48520	0.09249	95.193	16.70	0.09	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	202.18670	0.20219	207.23500	0.20724	202.187	16.03	0.18	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	219.79000	0.21979	226.21110	0.22621	219.790	15.95	0.19	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	279.48460	0.27948	285.03470	0.28503	279.485	16.22	0.23	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	386.18800	0.38619	396.44380	0.39644	386.188	16.63	0.29	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	397.98970	0.39799	408.74890	0.40875	397.990	16.67	0.29	0.00	0	36,230.00

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	14.93	Call	760.29070	0.76029	785.91980	0.78592	760.291	19.86	0.46	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	485.13220	0.48513	501.68610	0.50169	485.132	22.67	0.30	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	441.73630	0.44174	456.39280	0.45639	441.736	23.28	0.28	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.81	Call	406.49320	0.40649	419.49480	0.41949	406.493	23.85	0.26	0.00	0	2,310.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	392.76380	0.39276	405.09100	0.40509	392.764	24.10	0.25	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	378.73420	0.37873	390.35320	0.39035	378.734	24.36	0.24	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	332.80670	0.33281	335.24830	0.33525	332.807	28.00	0.20	0.00	0	6,600.00
\$ / R	On 28/06/2016	Any day expiry			14.50630	14.50630	14.52320	14.52320		18.87	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	67.76590	0.06777	63.75900	0.06376	67.766	16.95	0.07	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	394.51040	0.39451	404.74970	0.40475	394.510	16.62	0.28	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	463.68580	0.46369	477.89920	0.47790	463.686	23.36	0.28	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	412.47770	0.41248	424.29440	0.42429	412.478	24.20	0.25	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry			14.58380	14.58380	14.60150	14.60150		19.03	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	74.89090	0.07489	69.43970	0.06944	74.891	16.81	0.07	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	407.35260	0.40735	417.23730	0.41724	407.353	16.57	0.28	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	464.66840	0.46467	478.65840	0.47866	464.668	24.16	0.27	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	430.19530	0.43020	442.49100	0.44249	430.195	24.78	0.25	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			14.62420	14.62420	14.64240	14.64240		19.10	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	195.88250	0.19588	194.95840	0.19496	195.883	16.32	0.16	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	771.84750	0.77185	797.90380	0.79790	771.848	20.90	0.42	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			14.66460	14.66460	14.68340	14.68340		19.07	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	83.26380	0.08326	75.14310	0.07514	83.264	16.77	0.07	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	418.79560	0.41880	427.14190	0.42714	418.796	16.53	0.27	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	473.10190	0.47310	483.55880	0.48356	473.102	25.17	0.25	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	466.85210	0.46685	475.80150	0.47580	466.852	25.96	0.24	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			14.69430	14.69430	14.71340	14.71340		19.14	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	13.50	Put	421.37100	0.42137	429.95400	0.42995	421.371	16.48	0.27	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	490.81840	0.49082	505.74360	0.50574	490.818	25.15	0.26	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.80	Call	489.05810	0.48906	503.60010	0.50360	489.058	25.35	0.25	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry			14.69970	14.69970	14.71890	14.71890		19.14	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	543.49420	0.54349	555.91010	0.55591	543.494	16.95	0.32	0.00	0	50,000.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	536.56110	0.53656	554.15880	0.55416	536.561	24.18	0.28	0.00	0	50,000.00
\$ / R	On 15/09/2016	Any day expiry			14.71860	14.71860	14.73800	14.73800		19.12	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			14.72930	14.72930	14.74890	14.74890		19.20	0.00	0.00	0	3,124.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	514.97990	0.51498	531.61370	0.53161	514.980	24.84	0.26	0.00	0	10,000.00
\$ / R	On 28/09/2016	Any day expiry			14.75360	14.75360	14.77350	14.77350		19.19	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	89.17840	0.08918	79.97720	0.07998	89.178	16.60	0.08	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	427.57750	0.42758	435.31930	0.43532	427.578	16.43	0.27	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	519.48740	0.51949	533.84830	0.53385	519.487	26.61	0.25	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	516.64150	0.51664	530.10930	0.53011	516.642	27.14	0.25	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			14.83340	14.83340	14.85420	14.85420		19.43	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	95.76120	0.09576	87.05050	0.08705	95.761	16.57	0.08	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	440.60520	0.44061	450.30540	0.45031	440.605	16.52	0.26	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	557.06800	0.55707	570.58750	0.57059	557.068	27.83	0.25	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 26/10/2016	Any day expiry	18.85	Call	556.02520	0.55603	569.08500	0.56908	556.025	28.08	0.25	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			14.92920	14.92920	14.95030	14.95030		19.66	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	101.99510	0.10200	94.48470	0.09448	101.995	16.50	0.08	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	452.54630	0.45255	463.63850	0.46364	452.546	16.57	0.26	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	598.64510	0.59865	612.05830	0.61206	598.645	29.11	0.25	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			14.97560	14.97560	14.99690	14.99690		19.76	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.99010	14.99010	15.01150	15.01150		19.77	0.00	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	104.30370	0.10430	97.73470	0.09773	104.304	16.39	0.08	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	463.21140	0.46321	474.59490	0.47459	463.211	16.67	0.25	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	572.36810	0.57237	587.19250	0.58719	572.368	28.67	0.24	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	563.33570	0.56334	578.03110	0.57803	563.336	28.67	0.24	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future			15.23390	15.23390	15.25620	15.25620		20.20	0.00	0.00	0	0.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			13.99710	13.99710	14.01290	14.01290		18.06	0.00	1,609,666.50	115	570.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			14.23390	14.23390	14.24960	14.24960		18.59	0.00	441,250.90	31	209.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			14.46740	14.46740	14.48410	14.48410		18.79	0.00	0.00	0	114.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.72930	14.72930	14.74890	14.74890		19.20	0.00	0.00	0	0.00
£ / R	On 11/12/2015	Foreign Exchange Future			21.21770	21.21770	21.22500	21.22500		17.41	0.00	551,660.20	26	31,433.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	14.59390	0.01459	16.19880	0.01620	14.594	19.55	0.02	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	1,891.54870	1.89155	1,904.75850	1.90476	1,891.549	16.27	0.90	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.00	Call	1,392.25270	1.39225	1,407.63220	1.40763	1,392.253	16.43	0.80	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.12	Put	203.11620	0.20312	211.48480	0.21148	203.116	16.47	0.22	0.00	0	12,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.23	Put	233.55040	0.23355	241.38930	0.24139	233.550	16.55	0.25	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	1,152.00070	1.15200	1,167.81970	1.16782	1,152.001	16.63	0.73	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.75	Put	421.52090	0.42152	432.71750	0.43272	421.521	17.01	0.37	0.00	0	6,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	877.85660	0.87786	896.46670	0.89647	877.857	17.03	0.63	0.00	0	18,900.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.81	Put	447.73800	0.44774	459.27380	0.45927	447.738	17.06	0.38	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.20	Put	640.78100	0.64078	654.10970	0.65411	640.781	17.41	0.48	0.00	0	3,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.35	Call	597.43040	0.59743	616.66820	0.61667	597.430	17.67	0.48	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	541.66800	0.54167	560.75340	0.56075	541.668	17.92	0.45	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.82	Call	438.85650	0.43886	457.31420	0.45731	438.857	18.47	0.38	0.00	0	10,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	23.20	Call	177.99630	0.17800	190.10850	0.19011	177.996	20.79	0.18	0.00	0	10,000.00
£ / R	On 14/03/2016	Foreign Exchange Future			21.57090	21.57090	21.57700	21.57700		17.20	0.00	107,854.50	5	3,188.00
£ / R	On 13/06/2016	Foreign Exchange Future			21.91860	21.91860	21.92560	21.92560		17.35	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	916.98760	0.91699	918.92120	0.91892	916.988	16.63	0.35	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	779.99020	0.77999	782.40790	0.78241	779.990	22.59	0.29	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			22.31220	22.31220	22.32300	22.32300		17.54	0.00	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.11707	0.11707	0.11707	0.11707		17.59	0.00	0.00	0	8,134.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.11933	0.11933	0.11931	0.11931		15.84	0.00	0.00	0	106.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.12157	0.12157	0.12155	0.12155		16.78	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 26/10/2015	Any day expiry			15.55870		15.55870		15.52970	15.52970		17.27	0.00	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	696.72430		0.69672		681.38020	0.68138	696.724	16.51	0.84	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	58.02430		0.05802		71.68020	0.07168	58.024	16.51	0.16	0.00	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			15.69640		15.69640		15.66910	15.66910		17.82	0.00	230,548,723.20	14,688	78,207.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	6.98330		0.00698		7.87720	0.00788	6.983	19.50	0.01	0.00	0	6,877.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.85	Put	24.66380		0.02466		26.81920	0.02682	24.664	17.43	0.05	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	26.64600		0.02665		28.91750	0.02892	26.646	17.30	0.05	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.03	Put	32.54930		0.03255		35.14570	0.03515	32.549	16.97	0.06	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	53.58430		0.05358		59.22890	0.05923	53.584	16.66	0.10	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.04	Put	200.97690		0.20098		217.63020	0.21763	200.977	16.87	0.27	0.00	0	50,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.78	Call	457.58260		0.45758		458.72510	0.45873	457.583	18.00	0.49	0.00	0	6,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	243.99520		0.24400		250.19210	0.25019	243.995	19.63	0.30	0.00	0	6,877.00
€ / R	On 25/01/2016	Any day expiry			15.84150		15.84150		15.81230	15.81230		17.75	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	1,193.53980		1.19354		1,182.92980	1.18293	1,193.540	16.37	0.77	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	1,142.39030		1.14239		1,132.90840	1.13291	1,142.390	16.38	0.76	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			15.99490		15.99490		15.96570	15.96570		17.87	0.00	1,519,515.50	95	28,117.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	30.43610		0.03044		32.90340	0.03290	30.436	17.68	0.04	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	36.73880		0.03674		39.71500	0.03971	36.739	17.50	0.05	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	79.36490		0.07936		85.55590	0.08556	79.365	16.73	0.09	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	96.98800		0.09699		104.40320	0.10440	96.988	16.51	0.11	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	185.61390		0.18561		200.89740	0.20090	185.614	16.15	0.19	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	1,357.96330		1.35796		1,348.46080	1.34846	1,357.963	16.27	0.76	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	280.84460		0.28084		301.45750	0.30146	280.845	16.30	0.25	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	433.65750		0.43366		463.16620	0.46317	433.658	16.71	0.34	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	783.89280		0.78389		791.34020	0.79134	783.893	17.78	0.53	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	707.58990		0.70759		716.71040	0.71671	707.590	18.17	0.49	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	655.81790		0.65582		665.80380	0.66580	655.818	18.46	0.46	0.00	0	36,640.00
€ / R	On 13/06/2016	Foreign Exchange Future			16.29350		16.29350		16.26360	16.26360		18.11	0.00	0.00	0	250.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	167.62230		0.16762		182.65360	0.18265	167.622	16.21	0.14	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,115.11470		1.11511		1,127.29090	1.12729	1,115.115	17.44	0.59	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.63500		16.63500		16.60660	16.60660		18.34	0.00	0.00	0	0.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.96090		16.96090		16.93270	16.93270		18.87	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			464.52300		464.52300		464.04200	464.04200			0.00	0.00	0	3.00
AL37	On 04/02/2016	Index Future			472.26100		472.26100		471.77700	471.77700			0.00	0.00	0	0.00
AL7T	On 05/11/2015	Index Future			545.34500		545.34500		544.13900	544.13900			0.00	0.00	0	1.00
AL7T	On 04/02/2016	Index Future			554.42900		554.42900		553.20800	553.20800			0.00	0.00	0	0.00
ALBI	On 05/11/2015	Index Future			498.27100		498.27100		496.96200	496.96200			0.00	0.00	0	459.00
ALBI	On 04/02/2016	Index Future			506.57000		506.57000		505.24500	505.24500			0.00	0.00	0	146.00
ALBI	On 05/05/2016	Index Future			515.54000		515.54000		514.19200	514.19200			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
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.83790		9.83790		9.81060	9.81060		12.31	0.00	5,401,007.10	549	9,515.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	37.00400		0.03700		43.12380	0.04312	37.004	11.96	0.14	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	347.53670		0.34754		334.35950	0.33436	347.537	12.12	0.69	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	102.59700		0.10260		102.16520	0.10217	102.597	13.72	0.29	0.00	0	201.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.95950		9.95950		9.93120	9.93120		13.77	0.00	497,975.00	50	4,721.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			10.08370		10.08370		10.05530	10.05530		14.81	0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			10.22900		10.22900		10.20000	10.20000		15.50	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			10.57980		10.57980		10.45060	10.45060		15.35	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			10.75490		10.75490		10.62360	10.62360		16.07	0.00	0.00	0	0.00
CHF / R	On 11/12/2015	Foreign Exchange Future			14.39130		14.39130		14.38150	14.38150		18.04	0.00	0.00	0	7,276.00
CHF / R	On 14/03/2016	Foreign Exchange Future			14.69440		14.69440		14.68360	14.68360		18.32	0.00	0.00	0	1,591.00
CNH / R	On 11/12/2015	Foreign Exchange Future			2.18060		2.18060		2.18350	2.18350		17.32	0.00	0.00	0	25,110.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.19880		2.19880		2.20120	2.20120		17.70	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future			2.10780		2.10780		2.10240	2.10240		21.46	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.14900		2.14900		2.14320	2.14320		19.44	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			9.94162		80.92241		9.98313	80.63322			0.00	0.00	0	6,441.00
ES33	On 04/02/2016	Bond Future			10.03398		82.27033		10.07673	81.97720			0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future			10.11488		79.93735		10.15900	79.63909			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

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 05/11/2015	GOVI	495.00900		495.00900		493.85300	493.85300			0.00	0.00	0	449.00
GOVI	On 04/02/2016	GOVI	503.25400		503.25400		502.08400	502.08400			0.00	0.00	0	26.00
GOVI	On 05/05/2016	GOVI	512.16500		512.16500		510.97500	510.97500			0.00	0.00	0	0.00
I2025	On 05/11/2015	Bond Future	122.00581		122.00581		121.98086	121.98086			0.00	0.00	0	612.00
I2025	On 04/02/2016	Bond Future	122.82808		122.82808		122.80088	122.80088			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	102.09854		102.09854		102.07731	102.07731			0.00	10,209,854.00	100	0.00
I2033	On 04/02/2016	Bond Future	103.80775		103.80775		103.78711	103.78711			0.00	0.00	0	0.00
I2033	On 05/05/2016	Bond Future	104.66664		104.66664		104.64411	104.64411			0.00	0.00	0	0.00
I2038	On 05/11/2015	Bond Future	125.26192		125.26192		124.79708	124.79708			0.00	3,382,071.84	27	7,674.00
I2038	On 04/02/2016	Bond Future	125.98610		125.98610		125.51152	125.51152			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	124.66524		124.66524		124.63880	124.63880			0.00	0.00	0	6,632.00
I2046	On 04/02/2016	Bond Future	126.75209		126.75209		126.72649	126.72649			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	132.64889		132.64889		132.62059	132.62059			0.00	0.00	0	5,161.00
I2050	On 04/02/2016	Bond Future	133.34064		133.34064		133.30607	133.30607			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	230.56000		230.56000		230.47300	230.47300			0.00	0.00	0	969.00
IGOV	On 04/02/2016	Index Future	234.41900		234.41900		234.33400	234.33400			0.00	0.00	0	82.00
IGOV	On 05/05/2016	Index Future	238.58900		238.58900		238.50200	238.50200			0.00	0.00	0	0.00
ILBI	On 05/11/2015	Index Future	625.78600		625.78600		625.43600	625.43600			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future	636.45600		636.45600		636.10100	636.10100			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	6.41000		93.59000		6.42000	93.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.48000		93.52000		6.50000	93.50000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future	6.59000		93.41000		6.56000	93.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future	6.67000		93.33000		6.69000	93.31000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	6.74000		93.26000		6.83000	93.17000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.03000		92.97000		7.13000	92.87000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.32000		92.68000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.47000		92.53000		7.60000	92.40000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.64000		92.36000		7.77000	92.23000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.79000		92.21000		7.92000	92.08000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	7.92000		92.08000		8.07000	91.93000			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
KES / R	On 11/12/2015	Foreign Exchange Future			0.13240		0.13240		0.13160	0.13160			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future			0.13200		0.13200		0.13120	0.13120			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future			0.13190		0.13190		0.13010	0.13010			0.00	0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.06840		0.06840		0.06850	0.06850			0.00	0.00	0	28,268.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.06510		0.06510		0.06520	0.06520			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.06220		0.06220		0.06240	0.06240			0.00	0.00	0	0.00
NZ\$ / R	On 19/10/2015	Any day expiry			8.89110		8.89110		8.86960	8.86960		13.44	0.00	0.00	0	0.00
NZ\$ / R	On 19/10/2015	Any day expiry	8.90	Put	110.43220		0.11043		125.98650	0.12599	110.432	13.44	0.51	0.00	0	12,000.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			8.93760		8.93760		8.91540	8.91540		12.13	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			9.03190		9.03190		9.00920	9.00920		14.23	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			9.12840		9.12840		9.10570	9.10570		14.91	0.00	0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.12140		1.12140		1.11820	1.11820			0.00	1,121.40	1	95.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.12370		1.12370		1.12040	1.12040			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.12620		1.12620		1.12290	1.12290			0.00	0.00	0	0.00
R186	On 05/11/2015	Bond Future			8.43650		118.74934		8.47272	118.46643		9.33	0.00	5,937,467.00	50	32,914.00
R186	On 05/11/2015	Bond Future	7.73	Call	64.05000		0.06405		55.90000	0.05590	64.050	9.00	0.05	0.00	0	169.00
R186	On 05/11/2015	Bond Future	7.75	Call	71.87000		0.07187		62.77000	0.06277	71.870	9.00	0.05	0.00	0	1,200.00
R186	On 05/11/2015	Bond Future	7.86	Call	133.09000		0.13309		116.85000	0.11685	133.090	9.04	0.09	0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.00	Call	267.00000		0.26700		236.29000	0.23629	267.000	9.08	0.16	0.00	0	200.00
R186	On 05/11/2015	Bond Future	8.22	Put	2,376.24000		2.37624		2,591.23000	2.59123	2,376.240	9.15	0.69	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	2,213.56000		2.21356		2,422.14000	2.42214	2,213.560	9.16	0.66	0.00	0	8,650.00
R186	On 05/11/2015	Bond Future	8.35	Put	1,719.10000		1.71910		1,904.49000	1.90449	1,719.100	9.19	0.57	0.00	0	9,430.00
R186	On 05/11/2015	Bond Future	8.35	Call	1,039.59000		1.03959		942.07000	0.94207	1,039.590	9.19	0.43	0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.45	Call	1,405.95000		1.40595		1,283.21000	1.28321	1,405.950	9.22	0.52	0.00	0	200.00
R186	On 05/11/2015	Bond Future	8.45	Put	1,300.39000		1.30039		1,460.56000	1.46056	1,300.390	9.22	0.48	0.00	0	6,308.00
R186	On 05/11/2015	Bond Future	8.50	Call	1,614.72000		1.61472		1,479.02000	1.47902	1,614.720	9.24	0.56	0.00	0	650.00
R186	On 05/11/2015	Bond Future	8.50	Put	1,119.36000		1.11936		1,266.57000	1.26657	1,119.360	9.24	0.44	0.00	0	4,666.00
R186	On 05/11/2015	Bond Future	8.55	Put	957.00000		0.95700		1,091.25000	1.09125	957.000	9.26	0.39	0.00	0	4,667.00
R186	On 05/11/2015	Bond Future	8.75	Put	475.47000		0.47547		561.06000	0.56106	475.470	9.33	0.23	0.00	0	10,200.00
R186	On 05/11/2015	Bond Future	8.85	Put	321.19000		0.32119		386.22000	0.38622	321.190	9.37	0.17	0.00	0	2,283.00
R186	On 05/11/2015	Bond Future	9.00	Put	168.70000		0.16870		209.15000	0.20915	168.700	9.44	0.10	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.49835		115.42960		8.53580	115.14320		9.41	0.00	0.00	0	5,365.00
R186	On 04/02/2016	Bond Future	8.75	Put	1,685.32000		1.68532		1,803.72000	1.80372	1,685.320	9.41	0.37	0.00	0	6,700.00
R186	On 05/05/2016	Bond Future			8.54726		117.47512		8.58615	117.18369		9.26	0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.59603		114.30309		8.63618	114.00841		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

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/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	293.38219		293.38219		293.32226	293.32226			0.00	0.00	0	927.00
R197	On 04/02/2016	Bond Future	291.93895		291.93895		291.87489	291.87489			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	238.14146		238.14146		238.09185	238.09185			0.00	1,905,131.68	8	54,082.00
R202	On 04/02/2016	Bond Future	238.75261		238.75261		238.70153	238.70153			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	8.29151		98.57842		8.32288	98.41232		7.48	0.00	0.00	0	14,033.00
R2023	On 04/02/2016	Bond Future	8.36755		100.22047		8.40023	100.05265		6.99	0.00	0.00	0	1,050.00
R2023	On 05/05/2016	Bond Future	8.42081		98.06729		8.45504	97.89654		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	7.24538		102.96089		7.27272	102.91386		1.88	0.00	20,592,178.00	200	15,930.00
R203	On 04/02/2016	Bond Future	7.33444		104.67593		7.36570	104.62918		1.22	0.00	0.00	0	0.00
R203	On 05/05/2016	Bond Future	7.36112		102.36072		7.39846	102.31320		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	8.84600		95.42460		8.88214	95.14974			0.00	0.00	0	9,973.00
R2030	On 04/02/2016	Bond Future	8.90913		93.00753		8.94632	92.72911			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	8.90534		95.31452		8.94650	94.97844			0.00	0.00	0	2,849.00
R2032	On 04/02/2016	Bond Future	8.96700		96.90223		9.00932	96.56155			0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future	9.01858		94.46186		9.06221	94.11520			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	9.04948		97.18880		9.09060	96.82051			0.00	0.00	0	49,825.00
R2037	On 04/02/2016	Bond Future	9.10915		94.55079		9.15138	94.17737			0.00	0.00	0	370.00
R2037	On 05/05/2016	Bond Future	9.16061		96.22688		9.20406	95.84693			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	7.63802		104.07679		7.65967	104.01744		3.26	0.00	0.00	0	24,021.00
R204	On 04/02/2016	Bond Future	7.72435		101.77405		7.74771	101.71478		2.70	0.00	0.00	0	0.00
R204	On 05/05/2016	Bond Future	7.78115		103.57733		7.80697	103.51708		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	9.07302		99.13205		9.10902	98.77885			0.00	0.00	0	17,516.00

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 04/02/2016	Bond Future			9.12907		96.40121		9.16601	96.04303			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future			9.17732		98.11018		9.21529	97.74567			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			9.06352		98.43135		9.10460	98.01772			0.00	3,740,391.30	38	48,520.00
R2048	On 04/02/2016	Bond Future			9.12113		100.07091		9.16330	99.65138			0.00	0.00	0	3,750.00
R2048	On 05/05/2016	Bond Future			9.16550		97.40829		9.20881	96.98138			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			7.92045		99.96198		7.95216	99.85261		4.58	0.00	0.00	0	43,931.00
R207	On 05/11/2015	Bond Future	7.43	Call	73.97000		0.07397		66.00000	0.06600	73.970	4.47	0.11	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	106.05000		0.10605		94.97000	0.09497	106.050	4.48	0.15	0.00	0	19.00
R207	On 04/02/2016	Bond Future			8.00495		97.98561		8.03871	97.87540			4.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	153.60000		0.15360		140.71000	0.14071	153.600	3.81	0.14	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	297.15000		0.29715		274.99000	0.27499	297.150	3.86	0.23	0.00	0	19.00
R207	On 05/05/2016	Bond Future			8.07142		99.72208		8.10781	99.60996			4.16	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	606.10000		0.60610		574.50000	0.57450	606.100	4.02	0.31	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.14008		97.88600		8.17895	97.77357			4.00	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			8.07221		95.05863		8.10369	94.92806		5.92	0.00	0.00	0	40,314.00
R208	On 05/11/2015	Bond Future	8.48	Put	157.87000		0.15787		187.62000	0.18762	157.870	5.99	0.17	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			8.14869		96.64204		8.18177	96.51028			5.25	0.00	0	0.00
R208	On 05/05/2016	Bond Future			8.20695		94.95273		8.24204	94.81869			5.55	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 05/11/2015	Bond Future			8.97771		75.37545		9.01875	75.07061		14.79	0.00	0.00	0	24,850.00
R209	On 05/11/2015	Bond Future	8.50	Call	250.39000		0.25039		218.61000	0.21861	250.390	14.42	0.15	0.00	0	900.00
R209	On 05/11/2015	Bond Future	9.00	Put	1,283.10000		1.28310		1,451.58000	1.45158	1,283.100	14.67	0.47	0.00	0	500.00
R209	On 05/11/2015	Bond Future	9.25	Put	590.07000		0.59007		694.62000	0.69462	590.070	14.79	0.27	0.00	0	900.00
R209	On 04/02/2016	Bond Future			9.03289		76.63098		9.07496	76.32187			14.62	0.00	0	400.00
R209	On 04/02/2016	Bond Future	9.52	Put	1,223.70000		1.22370		1,322.59000	1.32259	1,223.700	14.79	0.28	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			9.07908		74.83920		9.12230	74.52468			14.91	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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209/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	178.58335		178.58335		178.45104	178.45104			0.00	0.00	0	2,929.00
R210	On 04/02/2016	Bond Future	181.57292		181.57292		181.44005	181.44005			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	135.88556		135.88556		135.86032	135.86032			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future	136.46643		136.46643		136.43798	136.43798			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	140.96208		140.96208		140.93334	140.93334			0.00	0.00	0	928.00
R212	On 04/02/2016	Bond Future	141.46261		141.46261		141.43019	141.43019			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	8.87108		85.85036		8.91226	85.54807		12.72	0.00	0.00	0	21,426.00
R213	On 04/02/2016	Bond Future	8.93477		87.28039		8.97713	86.97390		12.47	0.00	21,820,097.50	250	700.00
R213	On 05/05/2016	Bond Future	8.98314		85.27821		9.02677	84.96636		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	9.01805		76.33202		9.05910	76.01040		15.44	0.00	0.00	0	11,693.00
R214	On 04/02/2016	Bond Future	9.07436		77.60350		9.11646	77.27730		15.29	0.00	0.00	0	4,620.00
R214	On 05/05/2016	Bond Future	9.11751		75.68339		9.16072	75.35142		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	24,622.04000		24,622.04000		24,619.73000	24,619.73000			0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future	9.77360		9.77360		9.83560	9.83560		14.64	0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future	9.91200		9.91200		9.97320	9.97320		51.26	0.00	0.00	0	720.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.53420		4.53420		4.53010	4.53010		15.99	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future	4.48440		4.48440		4.48200	4.48200		17.48	0.00	0.00	0	0.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.17710		1.17710		1.11030	1.11030			0.00	0.00	0	7,688.00
ZMW / R	On 14/03/2016	Foreign Exchange Future	1.14810		1.14810		1.07800	1.07800			0.00	1,148.10	1	1.00
<b>Total for Derivatives :</b>												<b>999,813,010.93</b>	<b>72,600</b>	<b>4089614.00</b>

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>Grand Total:</b>											999,813,010.93	72,600	4089614.00