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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 25/08/2015

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
\$ / R	On 25/08/2015	Any day expiry		13.03180	13.03180		13.16020	13.16020		18.07	0.00	1,526,586.40	117	0.00
\$ / R	On 26/08/2015	Any day expiry		13.01450	13.01450		13.16020	13.16020		18.04	0.00	0.00	0	0.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Call	21.26560	0.02127	99.26540	0.09927	21.266	20.78	0.25	0.00	0	3,600.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Put	116.76560	0.11677	49.06540	0.04907	116.766	20.78	0.75	0.00	0	3,600.00
\$ / R	On 27/08/2015	Any day expiry		13.01450	13.01450		13.16020	13.16020		17.46	0.00	0.00	0	12,250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	0.00000	0.00000	0.00930	0.00001	0.000	27.05	0.00	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	0.00000	0.00000	0.01160	0.00001	0.000	31.26	0.00	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.62	Call	396.81400	0.39681	542.17530	0.54218	396.814	21.92	0.97	0.00	0	12,000.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	92.88180	0.09288	215.54150	0.21554	92.882	17.81	0.61	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	0.18160	0.00018	0.10360	0.00010	0.182	99.39	0.00	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry		13.02140	13.02140		13.16930	13.16930		15.20	0.00	0.00	0	600.00
\$ / R	On 03/09/2015	Any day expiry		13.02830	13.02830		13.17620	13.17620		16.50	0.00	0.00	0	0.00
\$ / R	On 03/09/2015	Any day expiry	13.02	Call	139.97070	0.13997	248.16560	0.24817	139.971	16.64	0.51	0.00	0	3,000.00
\$ / R	On 03/09/2015	Any day expiry	13.03	Call	135.57280	0.13557	241.83890	0.24184	135.573	16.71	0.50	0.00	0	3,000.00
\$ / R	On 08/09/2015	Any day expiry		13.03970	13.03970		13.18090	13.18090		17.03	0.00	0.00	0	0.00
\$ / R	On 08/09/2015	Any day expiry	12.95	Put	128.83120	0.12883	0.00000	0.00000	128.831	16.74	0.41	31,875,001.20	6,000	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 08/09/2015	Any day expiry	13.18	Call	121.17820	0.12118	0.00000	0.00000	121.178	17.85	0.39	10,186,199.52	2,000	1,000.00
\$ / R	On 10/09/2015	Any day expiry			13.04420	13.04420	13.19250	13.19250		17.07	0.00	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			13.05330	13.05330	13.20180	13.20180		16.70	0.00	583,404,190.20	44,694	541,300.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	0.02180	0.00002	0.03200	0.00003	0.022	24.82	0.00	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	2,453.32570	2.45333	2,601.83710	2.60184	2,453.326	24.65	1.00	0.00	0	2,900.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	0.11660	0.00012	0.14790	0.00015	0.117	23.04	0.00	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	2,053.42620	2.05343	2,201.95900	2.20196	2,053.426	22.96	1.00	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	0.12620	0.00013	0.15900	0.00016	0.126	22.96	0.00	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,883.54610	1.88355	2,032.09250	2.03209	1,883.546	22.24	1.00	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	0.27670	0.00028	0.32560	0.00033	0.277	22.11	0.00	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	0.32350	0.00032	0.37540	0.00038	0.324	21.94	0.00	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	0.39300	0.00039	0.44840	0.00045	0.393	21.73	0.00	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	0.88410	0.00088	0.94020	0.00094	0.884	20.84	0.00	0.00	0	27,540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	1.03040	0.00103	1.08140	0.00108	1.030	20.67	0.01	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	1.29540	0.00130	1.33290	0.00133	1.295	20.42	0.01	0.00	0	540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	1,454.59540	1.45460	1,603.13290	1.60313	1,454.595	20.42	0.99	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	1.39780	0.00140	1.42890	0.00143	1.398	20.34	0.01	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.75	Put	2.28430	0.00228	2.23940	0.00224	2.284	19.79	0.01	0.00	0	2,310.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	1,057.77700	1.05778	1,206.58260	1.20658	1,057.777	17.98	0.98	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	4.47700	0.00448	4.78260	0.00478	4.477	17.98	0.02	0.00	0	39,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.04	Call	1,018.30810	1.01831	1,167.08690	1.16709	1,018.308	17.69	0.98	0.00	0	681.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	978.90940	0.97891	1,127.65020	1.12765	978.909	17.40	0.97	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	959.23940	0.95924	1,107.95610	1.10796	959.239	17.25	0.97	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Put	5.93940	0.00594	6.15610	0.00616	5.939	17.25	0.03	0.00	0	13,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	929.77540	0.92978	1,078.44840	1.07845	929.775	17.03	0.97	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	861.24480	0.86124	1,009.77280	1.00977	861.245	16.53	0.96	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Put	7.94480	0.00794	7.97280	0.00797	7.945	16.53	0.04	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	831.98340	0.83198	980.42640	0.98043	831.983	16.31	0.96	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.44	Call	631.63050	0.63163	777.01500	0.77701	631.631	15.18	0.92	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.48	Put	22.79990	0.02280	17.00550	0.01701	22.800	15.28	0.10	0.00	0	8,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	578.62720	0.57863	719.78470	0.71978	578.627	15.33	0.89	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.51	Call	569.96820	0.56997	710.29720	0.71030	569.968	15.35	0.89	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.55	Call	535.87750	0.53588	672.50890	0.67251	535.878	15.45	0.87	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.60	Call	494.57570	0.49458	628.65150	0.62865	494.576	15.58	0.84	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.62	Call	478.49210	0.47849	611.47160	0.61147	478.492	15.63	0.83	0.00	0	8,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.67	Call	439.44940	0.43945	569.47310	0.56947	439.449	15.75	0.80	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.75	Call	380.67850	0.38068	505.35670	0.50536	380.678	15.95	0.74	0.00	0	950.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.80	Call	346.40570	0.34641	467.37930	0.46738	346.406	16.07	0.71	0.00	0	200.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.86	Call	307.88610	0.30789	424.08290	0.42408	307.886	16.22	0.66	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.90	Call	283.82170	0.28382	396.65230	0.39665	283.822	16.32	0.63	0.00	0	18,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.92	Call	272.27740	0.27228	383.37760	0.38338	272.277	16.37	0.61	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	176.05520	0.17606	131.45930	0.13146	176.055	16.57	0.45	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Call	229.35520	0.22936	333.25930	0.33326	229.355	16.57	0.55	0.00	0	53,650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	200.92220	0.20092	298.82350	0.29882	200.922	16.75	0.50	0.00	0	18,946.00

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 14/09/2015	Foreign Exchange Future	13.07	Call	196.77850	0.19678	293.34550	0.29335	196.778	16.81	0.49	129,624,208.00	20,000	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	184.80350	0.18480	277.36190	0.27736	184.803	16.98	0.47	24,730,108.72	4,000	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.15	Call	166.32240	0.16632	252.19580	0.25220	166.322	17.26	0.44	0.00	0	2,310.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Call	134.44530	0.13445	208.56720	0.20857	134.445	17.82	0.37	0.00	0	402.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Put	331.14530	0.33115	256.76720	0.25677	331.145	17.82	0.63	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.28	Call	126.08820	0.12609	197.21230	0.19721	126.088	17.99	0.35	0.00	0	17,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	28.32620	0.02833	51.57110	0.05157	28.326	22.09	0.09	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	16.25390	0.01625	30.83280	0.03083	16.254	23.82	0.05	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	11.49150	0.01149	24.18650	0.02419	11.492	24.29	0.04	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	8.16860	0.00817	18.53290	0.01853	8.169	24.53	0.03	0.00	0	22,320.00
\$ / R	On 17/09/2015	Any day expiry			13.06010	13.06010	13.20880	13.20880		16.78	0.00	0.00	0	0.00
\$ / R	On 17/09/2015	Any day expiry	12.98	Call	258.93520	0.25894	362.53320	0.36253	258.935	16.61	0.57	0.00	0	4,000.00
\$ / R	On 17/09/2015	Any day expiry	13.00	Call	248.69700	0.24870	350.58160	0.35058	248.697	16.66	0.55	0.00	0	2,000.00
\$ / R	On 28/09/2015	Any day expiry			13.08510	13.08510	13.23450	13.23450		16.60	0.00	0.00	0	1,700.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	0.38060	0.00038	0.54830	0.00055	0.381	21.47	0.00	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	0.80340	0.00080	1.08220	0.00108	0.803	19.53	0.00	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	1.40710	0.00141	1.79480	0.00179	1.407	18.16	0.01	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	196.70000	0.19670	269.84200	0.26984	196.700	17.42	0.41	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	65.14240	0.06514	96.70140	0.09670	65.142	21.01	0.15	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	0.22070	0.00022	1.04330	0.00104	0.221	25.65	0.00	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			13.08970	13.08970	13.23920	13.23920		16.67	0.00	0.00	0	0.00
\$ / R	On 13/10/2015	Any day expiry			13.11960	13.11960	13.27000	13.27000		16.50	0.00	13,233,600.00	1,000	2,726.00
\$ / R	On 28/10/2015	Any day expiry			13.15420	13.15420	13.30560	13.30560		16.59	0.00	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	2.07680	0.00208	2.84740	0.00285	2.077	19.05	0.01	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	3.83690	0.00384	4.08470	0.00408	3.837	17.59	0.01	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	234.09450	0.23409	297.87650	0.29788	234.095	18.16	0.36	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	24.34920	0.02435	26.99990	0.02700	24.349	32.61	0.04	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry			13.17300	13.17300	13.32480	13.32480		16.67	0.00	0.00	0	0.00
\$ / R	On 05/11/2015	Any day expiry	12.72	Call	623.28690	0.62329	738.31390	0.73831	623.287	15.32	0.71	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.00	Call	466.30750	0.46631	565.82810	0.56583	466.308	16.11	0.59	0.00	0	300.00
\$ / R	On 17/11/2015	Any day expiry			13.20130	13.20130	13.35350	13.35350		16.51	0.00	0.00	0	0.00
\$ / R	On 17/11/2015	Any day expiry	13.15	Call	438.73070	0.43873	533.08130	0.53308	438.731	16.37	0.54	0.00	0	12,500.00
\$ / R	On 18/11/2015	Any day expiry			13.20370	13.20370	13.35590	13.35590		16.51	0.00	0.00	0	0.00
\$ / R	On 18/11/2015	Any day expiry	13.17	Call	434.03400	0.43403	527.73120	0.52773	434.034	16.43	0.53	0.00	0	6,000.00
\$ / R	On 20/11/2015	Any day expiry			13.20840	13.20840	13.36070	13.36070		16.51	0.00	105,740,000.00	8,000	8,000.00
\$ / R	On 20/11/2015	Any day expiry	13.14	Put	385.94100	0.38594	329.28580	0.32929	385.941	16.34	0.46	0.00	0	8,000.00
\$ / R	On 25/11/2015	Any day expiry			13.22020	13.22020	13.37270	13.37270		16.45	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	4.92940	0.00493	6.45570	0.00646	4.929	18.10	0.01	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	8.63040	0.00863	9.80170	0.00980	8.630	16.92	0.02	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	253.23880	0.25324	316.08280	0.31608	253.239	18.72	0.33	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	42.57140	0.04257	58.62390	0.05862	42.571	32.14	0.05	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			13.25190	13.25190	13.40520	13.40520		16.52	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			13.25930	13.25930	13.41270	13.41270		16.53	0.00	202,442,992.40	15,268	175,505.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	2,317.60430	2.31760	2,472.12270	2.47212	2,317.604	17.15	0.98	0.00	0	4,331.00

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	10.95	Put	8.30430	0.00830	9.42270	0.00942	8.304	17.15	0.02	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	2,268.31380	2.26831	2,422.76090	2.42276	2,268.314	17.01	0.98	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	2,071.79970	2.07180	2,225.78950	2.22579	2,071.800	16.45	0.97	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,876.60330	1.87660	2,029.76750	2.02977	1,876.603	15.90	0.96	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	23.91230	0.02391	22.31220	0.02231	23.912	15.34	0.05	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	24.30150	0.02430	22.61470	0.02261	24.302	15.31	0.05	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	30.44330	0.03044	27.33230	0.02733	30.443	14.92	0.06	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	32.98650	0.03299	29.25660	0.02926	32.987	14.78	0.07	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	38.71430	0.03871	33.54340	0.03354	38.714	14.50	0.08	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	47.40480	0.04740	38.49140	0.03849	47.405	14.39	0.09	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	1,176.52170	1.17652	1,315.68310	1.31568	1,176.522	14.47	0.87	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	71.84650	0.07185	56.96590	0.05697	71.846	14.49	0.13	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	1,134.35940	1.13436	1,272.44280	1.27244	1,134.359	14.50	0.86	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	896.42640	0.89643	1,027.15280	1.02715	896.426	14.66	0.78	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	152.94790	0.15295	128.62870	0.12863	152.948	14.70	0.24	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	845.00310	0.84500	973.80310	0.97380	845.003	14.70	0.76	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	837.79480	0.83779	966.31220	0.96631	837.795	14.71	0.76	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	823.50710	0.82351	951.42720	0.95143	823.507	14.72	0.75	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.76	Put	223.81850	0.22382	185.00300	0.18500	223.818	15.16	0.31	0.00	0	402.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	699.69530	0.69970	812.55590	0.81256	699.695	15.27	0.68	0.00	0	17,883.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	644.02480	0.64402	752.56810	0.75257	644.025	15.55	0.64	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	284.72480	0.28472	239.86810	0.23987	284.725	15.55	0.36	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	592.37800	0.59238	696.63520	0.69664	592.378	15.83	0.61	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	544.61370	0.54461	644.64370	0.64464	544.614	16.11	0.57	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	500.56110	0.50056	596.44730	0.59645	500.561	16.39	0.54	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Call	479.86840	0.47987	573.71970	0.57372	479.868	16.53	0.52	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	468.29630	0.46830	560.50800	0.56051	468.296	16.63	0.51	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	424.96490	0.42496	510.73950	0.51074	424.965	17.02	0.47	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	411.52460	0.41152	495.48020	0.49548	411.525	17.15	0.46	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	392.25810	0.39226	473.53330	0.47353	392.258	17.35	0.44	14,838,661.55	2,500	14,950.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	362.38950	0.36239	439.34880	0.43935	362.389	17.68	0.41	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	345.73770	0.34574	420.20300	0.42020	345.738	17.87	0.40	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	267.03820	0.26704	328.65170	0.32865	267.038	18.99	0.32	0.00	0	16,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.30	Call	215.56340	0.21556	0.00000	0.00000	215.563	19.99	0.26	111,092,472.32	32,000	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	205.45240	0.20545	255.36690	0.25537	205.452	20.22	0.25	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.40	Call	201.31400	0.20131	0.00000	0.00000	201.314	20.32	0.24	13,026,653.44	4,000	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	188.29780	0.18830	0.00000	0.00000	188.298	20.65	0.23	3,064,356.40	1,000	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	150.93650	0.15094	189.97360	0.18997	150.936	21.74	0.19	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	139.20820	0.13921	175.57480	0.17557	139.208	22.14	0.17	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	136.68110	0.13668	172.46650	0.17247	136.681	22.24	0.17	0.00	0	61,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	88.06020	0.08806	111.94270	0.11194	88.060	24.74	0.11	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			13.28380	13.28380	13.43790	13.43790		16.58	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	6.70870	0.00671	8.18750	0.00819	6.709	17.02	0.01	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	12.30710	0.01231	13.49030	0.01349	12.307	16.19	0.03	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	264.08460	0.26408	322.86190	0.32286	264.085	19.31	0.30	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	55.47720	0.05548	74.17450	0.07417	55.477	31.44	0.06	0.00	0	300.00
\$ / R	On 13/01/2016	Any day expiry			13.34040	13.34040	13.49580	13.49580		16.64	0.00	0.00	0	1,150.00
\$ / R	On 27/01/2016	Any day expiry			13.37480	13.37480	13.53100	13.53100		16.56	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	51.74570	0.05175	50.34080	0.05034	51.746	14.55	0.09	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	756.62550	0.75663	867.70640	0.86771	756.626	15.48	0.64	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	688.94960	0.68895	794.28090	0.79428	688.950	15.88	0.60	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	297.16530	0.29717	353.72740	0.35373	297.165	19.87	0.29	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			13.41410	13.41410	13.57120	13.57120		16.63	0.00	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	43.97840	0.04398	41.63350	0.04163	43.978	14.89	0.07	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	213.77780	0.21378	254.15730	0.25416	213.778	22.13	0.20	0.00	0	1,000.00
\$ / R	On 25/02/2016	Any day expiry			13.44600	13.44600	13.60390	13.60390		16.68	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	65.24210	0.06524	60.70910	0.06071	65.242	14.64	0.10	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	305.50740	0.30551	358.28780	0.35829	305.507	20.53	0.27	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			13.48290	13.48290	13.64210	13.64210		16.80	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			13.49020	13.49020	13.64980	13.64980		16.78	0.00	13,490,200.00	1,000	21,163.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	25.41290	0.02541	19.85600	0.01986	25.413	15.69	0.04	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	52.08490	0.05208	45.38750	0.04539	52.085	15.01	0.07	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	55.78660	0.05579	49.03560	0.04904	55.787	14.94	0.08	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	73.00910	0.07301	66.18300	0.06618	73.009	14.67	0.10	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	75.95740	0.07596	69.14020	0.06914	75.957	14.63	0.10	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	84.33200	0.08433	77.56190	0.07756	84.332	14.52	0.11	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	88.81190	0.08881	82.08090	0.08208	88.812	14.46	0.12	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	94.70060	0.09470	88.02940	0.08803	94.701	14.40	0.13	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	108.85290	0.10885	102.35790	0.10236	108.853	14.25	0.14	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	137.60180	0.13760	124.88100	0.12488	137.602	14.30	0.17	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	1,153.85610	1.15386	1,291.93880	1.29194	1,153.856	14.59	0.76	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	275.95990	0.27596	248.95030	0.24895	275.960	14.78	0.28	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	987.95390	0.98795	1,118.69340	1.11869	987.954	14.84	0.70	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	363.68810	0.36369	323.03380	0.32303	363.688	15.18	0.34	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	529.47290	0.52947	476.26720	0.47627	529.473	16.08	0.42	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	648.80530	0.64881	744.28950	0.74429	648.805	16.92	0.51	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	579.74170	0.57974	668.30900	0.66831	579.742	17.48	0.47	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	527.88150	0.52788	610.17390	0.61017	527.882	17.97	0.43	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	461.06750	0.46107	534.68400	0.53468	461.068	18.70	0.38	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	439.08750	0.43909	509.90270	0.50990	439.088	18.97	0.36	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	384.85250	0.38485	448.06220	0.44806	384.853	19.71	0.32	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	358.12370	0.35812	417.36230	0.41736	358.124	20.13	0.30	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	285.16680	0.28517	334.46510	0.33447	285.167	21.41	0.24	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	235.44000	0.23544	276.55750	0.27656	235.440	22.57	0.20	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	195.08520	0.19509	217.93840	0.21794	195.085	24.95	0.16	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	45.38550	0.04539	59.05130	0.05905	45.386	29.45	0.04	0.00	0	1,500.00
\$ / R	On 29/03/2016	Any day expiry			13.52710	13.52710	13.68800	13.68800		16.73	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	78.36930	0.07837	72.79640	0.07280	78.369	14.64	0.10	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 29/03/2016	Any day expiry	15.25	Call	316.43010	0.31643	369.77750	0.36978	316.430	21.20	0.26	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry			13.59580	13.59580	13.75940	13.75940		16.92	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	90.00580	0.09001	83.61680	0.08362	90.006	14.71	0.11	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	320.65670	0.32066	373.31740	0.37332	320.657	21.90	0.24	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry			13.67190	13.67190	13.83860	13.83860		16.97	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	101.06800	0.10107	93.78840	0.09379	101.068	14.73	0.11	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	326.95990	0.32696	378.97190	0.37897	326.960	22.65	0.23	0.00	0	250.00
\$ / R	On 06/06/2016	Any day expiry			13.69750	13.69750	13.86530	13.86530		17.06	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	161.19520	0.16120	150.45050	0.15045	161.195	14.35	0.16	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	425.79900	0.42580	489.08630	0.48909	425.799	21.12	0.29	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			13.70520	13.70520	13.87330	13.87330		17.06	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.71540	13.71540	13.88400	13.88400		17.05	0.00	0.00	0	13,451.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	156.73180	0.15673	146.26630	0.14627	156.732	14.38	0.16	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	525.00650	0.52501	597.62110	0.59762	525.007	19.95	0.35	0.00	0	330.00
\$ / R	On 28/06/2016	Any day expiry			13.75380	13.75380	13.92400	13.92400		17.15	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	111.08300	0.11108	103.24880	0.10325	111.083	14.74	0.12	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	347.51160	0.34751	386.80040	0.38680	347.512	23.68	0.22	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry			13.82790	13.82790	14.00140	14.00140		17.21	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	117.75430	0.11775	111.33160	0.11133	117.754	14.69	0.12	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	387.24220	0.38724	413.31520	0.41332	387.242	25.30	0.22	0.00	0	250.00
\$ / R	On 11/08/2016	Any day expiry			13.86630	13.86630	14.04150	14.04150		17.29	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	314.12990	0.31413	281.65210	0.28165	314.130	14.61	0.25	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	552.37660	0.55238	617.09560	0.61710	552.377	20.95	0.33	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			13.90460	13.90460	14.08150	14.08150		17.37	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	125.89880	0.12590	118.65780	0.11866	125.899	14.70	0.12	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	425.01190	0.42501	450.21750	0.45022	425.012	26.86	0.22	0.00	0	250.00
\$ / R	On 15/09/2016	Any day expiry			13.95330	13.95330	14.12810	14.12810		17.55	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.96300	13.96300	14.13740	14.13740		17.55	0.00	9,774,100.00	700	700.00
\$ / R	On 28/09/2016	Any day expiry			13.98470	13.98470	14.15840	14.15840		17.69	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	135.57880	0.13558	129.38780	0.12939	135.579	14.74	0.12	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	461.59540	0.46160	494.42720	0.49443	461.595	28.03	0.22	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry			14.05230	14.05230	14.22370	14.22370		17.86	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	142.48140	0.14248	136.80650	0.13681	142.481	14.75	0.12	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	433.72370	0.43372	487.38720	0.48739	433.724	27.77	0.21	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry			14.13200	14.13200	14.30060	14.30060		17.99	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	149.04390	0.14904	142.65980	0.14266	149.044	14.72	0.12	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	409.08360	0.40908	463.24580	0.46325	409.084	27.63	0.19	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			14.17060	14.17060	14.33790	14.33790		18.19	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.18270	14.18270	14.34950	14.34950		18.20	0.00	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	153.63640	0.15364	149.51000	0.14951	153.636	14.72	0.12	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	373.64680	0.37365	425.79930	0.42580	373.647	27.07	0.18	0.00	0	250.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			13.05330	13.05330	13.20180	13.20180		16.70	0.00	639,611.70	49	1,351.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			13.25930	13.25930	13.41270	13.41270		16.53	0.00	318,223.20	24	296.00

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 MAXI	On 14/03/2016	Foreign Exchange Future			13.49020		13.49020		13.64980	13.64980		16.78	0.00	67,451.00	5	203.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			13.71540		13.71540		13.88400	13.88400		17.05	0.00	0.00	0	7.00
£ / R	On 14/09/2015	Foreign Exchange Future			20.50210		20.50210		20.80030	20.80030		16.14	0.00	28,743,944.20	1,402	26,296.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	1.61530		0.00162		0.17160	0.00017	1.615	21.71	0.00	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	2.35210		0.00235		0.24080	0.00024	2.352	21.28	0.01	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	4.93760		0.00494		0.50580	0.00051	4.938	20.25	0.01	0.00	0	18,900.00
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	310.12030		0.31012		412.17240	0.41217	310.120	16.14	0.51	52,858,543.70	5,000	30,000.00
£ / R	On 11/12/2015	Foreign Exchange Future			20.81480		20.81480		21.12180	21.12180		16.25	0.00	55,783,664.00	2,680	8,325.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	34.49920		0.03450		10.83810	0.01084	34.499	16.78	0.04	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	1,593.70250		1.59370		1,775.09530	1.77510	1,593.703	15.09	0.82	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.00	Call	1,165.35860		1.16536		1,260.94380	1.26094	1,165.359	15.40	0.70	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	971.86190		0.97186		1,022.68950	1.02269	971.862	15.75	0.62	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	754.12630		0.75413		758.20290	0.75820	754.126	16.22	0.53	0.00	0	18,900.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	504.26630		0.50427		463.07570	0.46308	504.266	17.45	0.38	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.82	Call	424.14010		0.42414		380.69380	0.38069	424.140	17.99	0.33	35,079,082.50	5,000	25,000.00
£ / R	On 14/03/2016	Foreign Exchange Future			21.16740		21.16740		21.48470	21.48470		16.29	0.00	0.00	0	1,022.00
£ / R	On 13/06/2016	Foreign Exchange Future			21.51240		21.51240		21.84490	21.84490		16.49	0.00	0.00	0	0.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10889		0.10889		0.11118	0.11118		17.57	0.00	0.00	0	24.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.11078		0.11078		0.11313	0.11313		15.07	0.00	0.00	0	6,876.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.11297		0.11297		0.11540	0.11540		15.31	0.00	0.00	0	0.00
€ / R	On 14/09/2015	Foreign Exchange Future			14.91060		14.91060		15.29860	15.29860		16.24	0.00	28,956,385.20	1,942	35,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.26	Put	0.05400		0.00005		0.03880	0.00004	0.054	24.22	0.00	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	0.24030		0.00024		0.15680	0.00016	0.240	22.55	0.00	0.00	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	0.47010		0.00047		0.29310	0.00029	0.470	21.79	0.00	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.92	Put	0.50260		0.00050		0.31190	0.00031	0.503	21.71	0.00	0.00	0	9,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	0.65630		0.00066		0.39990	0.00040	0.656	21.41	0.00	0.00	0	10,700.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	231.41210		0.23141		483.63130	0.48363	231.412	16.24	0.52	0.00	0	7,500.00
€ / R	On 21/09/2015	Any day expiry			14.92990		14.92990		15.31860	15.31860		16.34	0.00	0.00	0	0.00
€ / R	On 21/09/2015	Any day expiry	14.85	Call	304.43680		0.30444		566.30000	0.56630	304.437	16.25	0.56	0.00	0	1,000.00
€ / R	On 21/09/2015	Any day expiry	14.85	Put	224.53680		0.22454		97.70000	0.09770	224.537	16.25	0.44	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry			15.03100		15.03100		15.42410	15.42410		16.04	0.00	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	449.15890		0.44916		698.43170	0.69843	449.159	15.89	0.56	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	338.15890		0.33816		194.33170	0.19433	338.159	15.89	0.44	0.00	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			15.16820		15.16820		15.56570	15.56570		16.01	0.00	31,094,810.00	2,050	45,507.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	20.74770		0.02075		16.44930	0.01645	20.748	15.98	0.04	0.00	0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	76.61060		0.07661		45.95950	0.04596	76.611	14.45	0.13	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	153.69550		0.15370		92.58790	0.09259	153.695	14.53	0.22	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.29	Call	481.79170		0.48179		693.40540	0.69341	481.792	16.36	0.48	0.00	0	6,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	203.22690		0.20323		303.36590	0.30337	203.227	19.47	0.23	0.00	0	6,682.00
€ / R	On 25/01/2016	Any day expiry			15.30690		15.30690		15.70950	15.70950		16.00	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	842.73650		0.84274		1,115.65800	1.11566	842.736	15.06	0.64	0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 25/01/2016	Any day expiry	14.92	Call	806.68480		0.80668	1,069.49720	1.06950		806.685	15.20	0.62	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			15.45970		15.45970	15.86890	15.86890			16.09	0.00	386,492.50	25	3,561.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	38.65140		0.03865	27.87510	0.02788		38.651	14.55	0.05	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	47.84440		0.04784	34.46400	0.03446		47.844	14.43	0.06	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	112.26440		0.11226	80.93190	0.08093		112.264	13.93	0.13	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	144.64590		0.14465	100.65630	0.10066		144.646	13.98	0.16	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	986.57060		0.98657	1,265.31880	1.26532		986.571	14.88	0.65	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.05	Call	912.25520		0.91226	1,167.33880	1.16734		912.255	15.21	0.62	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	577.67670		0.57768	757.06320	0.75706		577.677	17.16	0.43	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	524.49370		0.52449	689.58050	0.68958		524.494	17.58	0.39	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	488.55050		0.48855	643.76520	0.64377		488.551	17.90	0.37	0.00	0	24,000.00
€ / R	On 13/06/2016	Foreign Exchange Future			15.75090		15.75090	16.17500	16.17500			16.34	0.00	0.00	0	250.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	201.62320		0.20162	149.02930	0.14903		201.623	13.65	0.18	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	847.82240		0.84782	1,046.19120	1.04619		847.822	16.76	0.49	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.07470		16.07470	16.51010	16.51010			16.64	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			463.14900		463.14900	461.53100	461.53100				0.00	0.00	0	3.00
AL37	On 04/02/2016	Index Future			471.02500		471.02500	469.37900	469.37900				0.00	0.00	0	0.00
AL7T	On 05/11/2015	Index Future			543.51000		543.51000	540.63400	540.63400				0.00	0.00	0	1.00
AL7T	On 04/02/2016	Index Future			552.75300		552.75300	549.82800	549.82800				0.00	0.00	0	0.00
ALBI	On 05/11/2015	Index Future			496.91200		496.91200	494.53200	494.53200				0.00	99,382,400.00	20	456.00
ALBI	On 04/02/2016	Index Future			505.36200		505.36200	502.94100	502.94100				0.00	202,144,800.00	40	146.00
ALBI	On 05/05/2016	Index Future			514.36300		514.36300	511.90800	511.90800				0.00	0.00	0	0.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.37280		9.37280	9.50110	9.50110			14.71	0.00	18,745,600.00	2,000	2,319.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.47570		9.47570	9.60760	9.60760			13.77	0.00	4,737,850.00	500	8,883.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	197.39080		0.19739	124.70430	0.12470		197.391	13.57	0.39	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	237.14940		0.23715	266.03810	0.26604		237.149	14.26	0.45	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	98.11950		0.09812	106.96810	0.10697		98.120	16.23	0.21	0.00	0	201.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.59980		9.59980	9.73650	9.73650			13.62	0.00	0.00	0	1,975.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			9.72290		9.72290	9.86770	9.86770			14.27	0.00	0.00	0	0.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			9.83010		9.83010	10.01090	10.01090			14.62	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			9.98290		9.98290	10.16820	10.16820			14.96	0.00	0.00	0	0.00
CF CANDO CAGH	On 14/09/2015	Can-Do Future			0.00000		0.00000	0.00000	0.00000				0.00	0.00	0	24,000.00
CHF / R	On 14/09/2015	Foreign Exchange Future			13.77860		13.77860	14.10990	14.10990			16.54	0.00	234,236.20	17	1,545.00
CHF / R	On 11/12/2015	Foreign Exchange Future			14.04350		14.04350	14.38380	14.38380			16.37	0.00	0.00	0	7,345.00

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
CNH / R	On 14/09/2015	Foreign Exchange Future			2.00290		2.00290		2.02900	2.02900		15.27	0.00	0.00	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future			2.00540		2.00540		2.02850	2.02850		15.94	0.00	0.00	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future			1.99620		1.99620		2.04900	2.04900		22.30	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future			2.03210		2.03210		2.08640	2.08640		17.50	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			9.97158		80.71352		10.02908	80.31494			0.00	0.00	0	6,441.00
ES33	On 04/02/2016	Bond Future			10.06072		82.08679		10.12010	81.68150			0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future			10.14114		79.75962		10.20223	79.34849			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 05/11/2015	GOVI			493.61200		493.61200		491.32100	491.32100			0.00	0.00	0	441.00
GOVI	On 04/02/2016	GOVI			502.00600		502.00600		499.67600	499.67600			0.00	0.00	0	26.00
GOVI	On 05/05/2016	GOVI			510.94700		510.94700		508.58400	508.58400			0.00	0.00	0	0.00
I2025	On 05/11/2015	Bond Future			124.05245		124.05245		124.37847	124.37847			0.00	0.00	0	538.00
I2025	On 04/02/2016	Bond Future			124.95104		124.95104		125.28255	125.28255			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
I2038	On 05/11/2015	Bond Future			128.20201		128.20201		129.12055	129.12055			0.00	0.00	0	5,820.00
I2038	On 04/02/2016	Bond Future			129.01867		129.01867		129.95287	129.95287			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			126.53011		126.53011		127.93536	127.93536			0.00	0.00	0	6,062.00

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
I2046	On 04/02/2016	Bond Future		128.69300	128.69300		130.12252	130.12252			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		136.31092	136.31092		138.14305	138.14305			0.00	0.00	0	4,361.00
I2050	On 04/02/2016	Bond Future		137.10630	137.10630		138.97005	138.97005			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 05/11/2015	Index Future		234.05100	234.05100		235.34100	235.34100			0.00	0.00	0	973.00
IGOV	On 04/02/2016	Index Future		238.05000	238.05000		239.36200	239.36200			0.00	0.00	0	82.00
IGOV	On 05/05/2016	Index Future		242.30800	242.30800		243.64800	243.64800			0.00	0.00	0	0.00
ILBI	On 05/11/2015	Index Future		634.39100	634.39100		637.81600	637.81600			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future		645.26200	645.26200		648.74700	648.74700			0.00	0.00	0	160.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		6.44000	93.56000		6.34000	93.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future		6.55000	93.45000		6.45000	93.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future		6.67000	93.33000		6.48000	93.52000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.72000	93.28000		6.59000	93.41000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future		6.67500	93.32500		6.67500	93.32500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future		6.87000	93.13000		6.76000	93.24000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		6.90000	93.10000		6.79000	93.21000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.16000	92.84000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.33000	92.67000		7.23000	92.77000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.50000	92.50000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.68000	92.32000		7.50000	92.50000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.79000	92.21000		7.61000	92.39000			0.00	0.00	0	0.00
KES / R	On 14/09/2015	Foreign Exchange Future		0.12550	0.12550		0.12680	0.12680			0.00	0.00	0	13.00
KES / R	On 11/12/2015	Foreign Exchange Future		0.12490	0.12490		0.12640	0.12640			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future		0.12400	0.12400		0.12560	0.12560			0.00	0.00	0	0.00
NGN / R	On 14/09/2015	Foreign Exchange Future		0.06550	0.06550		0.06630	0.06630			0.00	0.00	0	17,500.00
NGN / R	On 11/12/2015	Foreign Exchange Future		0.05740	0.05740		0.05910	0.05910			0.00	0.00	0	76,700.00
NGN / R	On 14/03/2016	Foreign Exchange Future		0.05460	0.05460		0.05570	0.05570			0.00	0.00	0	0.00
NZ\$ / R	On 04/09/2015	Any day expiry		8.49120	8.49120		8.56330	8.56330		14.85	0.00	0.00	0	0.00
NZ\$ / R	On 04/09/2015	Any day expiry	8.40	Put	48.11630	0.04812	33.02300	0.03302	48.116	15.45	0.33	0.00	0	8,000.00
NZ\$ / R	On 14/09/2015	Foreign Exchange Future		8.50160	8.50160		8.57340	8.57340		12.47	0.00	0.00	0	0.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future		8.57730	8.57730		8.65140	8.65140		11.52	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future		8.67190	8.67190		8.74980	8.74980		13.09	0.00	0.00	0	0.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future		1.14230	1.14230		1.15880	1.15880			0.00	575,719.20	504	520.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future		1.14400	1.14400		1.16050	1.16050			0.00	114,400.00	100	3,809.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future		1.14600	1.14600		1.16260	1.16260			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 05/11/2015	Bond Future			8.49579		118.28673		8.57903	117.64155		9.39	0.00	140,288,061.78	1,186	32,492.00
R186	On 05/11/2015	Bond Future	7.73	Call	254.40000		0.25440		196.07000	0.19607	254.400	9.21	0.11	0.00	0	169.00
R186	On 05/11/2015	Bond Future	7.75	Call	272.73000		0.27273		210.79000	0.21079	272.730	9.22	0.12	0.00	0	1,200.00
R186	On 05/11/2015	Bond Future	7.86	Call	394.00000		0.39400		309.33000	0.30933	394.000	9.26	0.16	0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.22	Put	3,257.24000		3.25724		3,710.80000	3.71080	3,257.240	9.38	0.66	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	3,099.46000		3.09946		3,542.16000	3.54216	3,099.460	9.39	0.64	0.00	0	8,650.00
R186	On 05/11/2015	Bond Future	8.35	Call	1,474.16000		1.47416		1,233.72000	1.23372	1,474.160	9.47	0.42	0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.35	Put	2,616.28000		2.61628		3,021.02000	3.02102	2,616.280	9.47	0.58	0.00	0	9,430.00
R186	On 05/11/2015	Bond Future	8.45	Put	2,186.34000		2.18634		2,551.84000	2.55184	2,186.340	9.54	0.52	0.00	0	6,308.00
R186	On 05/11/2015	Bond Future	8.50	Put	1,991.10000		1.99110		2,336.79000	2.33679	1,991.100	9.58	0.49	0.00	0	4,666.00
R186	On 05/11/2015	Bond Future	8.55	Put	1,808.70000		1.80870		2,134.67000	2.13467	1,808.700	9.62	0.46	0.00	0	4,667.00
R186	On 05/11/2015	Bond Future	8.85	Put	963.63000		0.96363		1,178.06000	1.17806	963.630	9.84	0.29	0.00	0	2,283.00
R186	On 05/11/2015	Bond Future	9.00	Put	679.79000		0.67979		846.55000	0.84655	679.790	9.95	0.22	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.55448		115.00071		8.64091	114.34458		9.32	0.00	0.00	0	5,365.00
R186	On 04/02/2016	Bond Future	8.75	Put	2,214.70000		2.21470		2,502.04000	2.50204	2,214.700	9.50	0.41	0.00	0	6,700.00
R186	On 05/05/2016	Bond Future			8.60383		117.05154		8.69334	116.38570		9.22	0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.64994		113.90766		8.74289	113.23027		9.32	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			295.61726		295.61726		296.64774	296.64774			0.00	0.00	0	927.00
R197	On 04/02/2016	Bond Future			294.31566		294.31566		295.36382	295.36382			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			240.81686		240.81686		242.86915	242.86915			0.00	0.00	0	52,921.00
R202	On 04/02/2016	Bond Future			241.55758		241.55758		243.64529	243.64529			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			8.32496		98.40132		8.41916	97.90477		7.37	0.00	127,724,913.36	1,298	13,460.00
R2023	On 04/02/2016	Bond Future			8.39582		100.07528		8.49455	99.57033		6.68	0.00	0.00	0	1,050.00
R2023	On 05/05/2016	Bond Future			8.44827		97.93028		8.55139	97.41794		6.99	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			7.43516		102.63505		7.56513	102.41269		2.04	0.00	0.00	0	15,250.00
R203	On 04/02/2016	Bond Future			7.53178		104.38131		7.68375	104.15521		1.22	0.00	0.00	0	0.00
R203	On 05/05/2016	Bond Future			7.58807		102.07235		7.76845	101.84398		1.52	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			8.87402		95.21140		8.94658	94.66247			0.00	1,713,805.20	18	9,973.00
R2030	On 04/02/2016	Bond Future			8.93356		92.82451		9.00849	92.26630			0.00	0.00	0	400.00

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
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			8.96448		94.83218		9.03189	94.28677			0.00	0.00	0	1,579.00
R2032	On 04/02/2016	Bond Future			9.02374		96.44588		9.09324	95.89131			0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future			9.07571		94.00832		9.14718	93.44542			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			9.05547		97.13501		9.11245	96.62573			0.00	0.00	0	47,355.00
R2037	On 04/02/2016	Bond Future			9.11145		94.53039		9.17011	94.01249			0.00	0.00	0	370.00
R2037	On 05/05/2016	Bond Future			9.16177		96.21671		9.22196	95.69111			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			7.75798		103.74848		7.87736	103.42308		3.37	0.00	127,506,881.92	1,229	18,043.00
R204	On 04/02/2016	Bond Future			7.84176		101.47657		7.97286	101.14569		2.71	0.00	0.00	0	0.00
R204	On 05/05/2016	Bond Future			7.90616		103.28602		8.05051	102.95096		2.94	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			9.10303		98.83747		9.15995	98.28291			0.00	0.00	0	14,576.00
R2044	On 04/02/2016	Bond Future			9.15634		96.13657		9.21488	95.57266			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future			9.20424		97.85151		9.26424	97.27924			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			9.09401		98.12405		9.15091	97.55514			0.00	49,356,397.15	503	48,532.00
R2048	On 04/02/2016	Bond Future			9.14900		99.79328		9.20753	99.21481			0.00	0.00	0	0.00
R2048	On 05/05/2016	Bond Future			9.19304		97.13644		9.25300	96.54925			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			8.01050		99.65176		8.10664	99.32189		4.49	0.00	7,374,230.24	74	44,051.00
R207	On 05/11/2015	Bond Future	7.43	Call	158.24000		0.15824		115.79000	0.11579	158.240	4.43	0.16	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	200.88000		0.20088		149.08000	0.14908	200.880	4.44	0.19	0.00	0	19.00
R207	On 04/02/2016	Bond Future			8.09090		97.70533		8.19417	97.36986		3.99	0.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	187.42000		0.18742		144.75000	0.14475	187.420	3.85	0.15	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	333.20000		0.33320		265.15000	0.26515	333.200	3.90	0.23	0.00	0	19.00
R207	On 05/05/2016	Bond Future			8.16056		99.44770		8.27137	99.10794		4.13	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	617.09000		0.61709		524.37000	0.52437	617.090	4.04	0.30	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.22616		97.63725		8.34614	97.29183		3.99	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

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 05/11/2015	Bond Future			8.13353		94.80450		8.22863	94.41201		5.77	0.00	0.00	0	40,396.00
R208	On 05/11/2015	Bond Future	8.48	Put	443.74000		0.44374		570.75000	0.57075	443.740	5.98	0.28	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			8.20506		96.41766		8.30572	96.01858		5.11	0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future			8.26392		94.73522		8.37032	94.33061		5.39	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 05/11/2015	Bond Future			8.99291		75.26232		9.04982	74.84109		15.03	0.00	2,257,869.60	30	24,850.00
R209	On 05/11/2015	Bond Future	8.50	Call	674.78000		0.67478		589.85000	0.58985	674.780	14.90	0.24	0.00	0	900.00
R209	On 05/11/2015	Bond Future	9.00	Put	2,014.33000		2.01433		2,238.46000	2.23846	2,014.330	15.31	0.48	0.00	0	500.00
R209	On 05/11/2015	Bond Future	9.16	Put	1,493.16000		1.49316		1,679.02000	1.67902	1,493.160	15.49	0.39	0.00	0	640.00
R209	On 05/11/2015	Bond Future	9.25	Put	1,250.11000		1.25011		1,415.39000	1.41539	1,250.110	15.59	0.35	0.00	0	900.00
R209	On 04/02/2016	Bond Future			9.04483		76.54305		9.10331	76.11468		14.66	0.00	0.00	0	400.00
R209	On 04/02/2016	Bond Future	9.52	Put	1,640.24000		1.64024		1,786.05000	1.78605	1,640.240	15.21	0.31	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			9.09017		74.75831		9.15007	74.32365		14.99	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 05/11/2015	Bond Future			181.95230		181.95230		182.75414	182.75414			0.00	0.00	0	1,698.00
R210	On 04/02/2016	Bond Future			185.06264		185.06264		185.87812	185.87812			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R211	On 05/11/2015	Bond Future			136.12751		136.12751		136.13692	136.13692			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future			136.75808		136.75808		136.76772	136.76772			0.00	0.00	0	1,120.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 05/11/2015	Bond Future			142.99390		142.99390		143.08594	143.08594			0.00	0.00	0	928.00
R212	On 04/02/2016	Bond Future			143.57626		143.57626		143.67000	143.67000			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			8.89912		85.64436		8.96642	85.15282		12.86	0.00	115,106,019.84	1,344	21,426.00
R213	On 04/02/2016	Bond Future			8.95949		87.10134		9.02891	86.60139		12.41	0.00	0.00	0	200.00
R213	On 05/05/2016	Bond Future			9.00730		85.10532		9.07862	84.59788		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

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	On 05/11/2015	Bond Future	9.02755		76.25739		9.08439	75.81339		15.77	0.00	76,257,390.00	1,000	11,693.00
R214	On 04/02/2016	Bond Future	9.08065		77.55462		9.13906	77.10315		15.42	0.00	0.00	0	4,620.00
R214	On 05/05/2016	Bond Future	9.12289		75.64192		9.18268	75.18364		15.76	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 14/09/2015	Foreign Exchange Future	23,099.06000	23,099.06000			23,530.29000	23,530.29000			0.00	0.00	0	0.00
SGD / R	On 14/09/2015	Foreign Exchange Future	9.31250	9.31250			9.37150	9.37150		15.69	0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future	9.43510	9.43510			9.49310	9.49310		13.99	0.00	0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.44610	4.44610			4.47900	4.47900		20.07	0.00	0.00	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.39060	4.39060			4.42290	4.42290		18.38	0.00	0.00	0	0.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.53180	1.53180			1.55090	1.55090			0.00	0.00	0	130.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.49430	1.49430			1.51210	1.51210			0.00	0.00	0	0.00
Total for Derivatives :												2,475,498,112.64	170,319	3,941,193.00
Grand Total:												2,475,498,112.64	170,319	3,941,193.00