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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 28/08/2015

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 31/08/2015	Any day expiry	13.23680	13.23680	13.08230	13.08230			10.11	0.00	0.00	0	600.00
\$ / R	On 03/09/2015	Any day expiry	13.23880	13.23880	13.08250	13.08250			16.10	0.00	0.00	0	0.00
\$ / R	On 03/09/2015	Any day expiry	13.02	Call	258.14610	0.25815	146.06200	0.14606	258.146	17.54	0.77	0	3,000.00
\$ / R	On 03/09/2015	Any day expiry	13.03	Call	250.19940	0.25020	139.91330	0.13991	250.199	17.48	0.76	0	3,000.00
\$ / R	On 08/09/2015	Any day expiry			13.24850	13.24850	13.09380	13.09380		16.42	0.00	0	0.00
\$ / R	On 08/09/2015	Any day expiry	12.95	Put	45.01730	0.04502	90.46130	0.09046	45.017	16.43	0.21	0	3,000.00
\$ / R	On 08/09/2015	Any day expiry	13.18	Call	187.03040	0.18703	118.89710	0.11890	187.030	16.42	0.58	0	1,000.00
\$ / R	On 10/09/2015	Any day expiry			13.25280	13.25280	13.09840	13.09840		16.79	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			13.26260	13.26260	13.10760	13.10760		16.48	0.00	39,801	549,573.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	0.00640	0.00001	0.01420	0.00001	0.006	26.80	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	2,662.61000	2.66261	2,507.61660	2.50762	2,662.610	27.06	1.00	0	2,900.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	0.04340	0.00004	0.07540	0.00008	0.043	25.23	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	0.04690	0.00005	0.08160	0.00008	0.047	25.13	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	2,262.64690	2.26265	2,107.68160	2.10768	2,262.647	25.13	1.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	2,092.69020	2.09269	1,937.75950	1.93776	2,092.690	24.32	1.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	0.10120	0.00010	0.17950	0.00018	0.101	24.17	0.00	0	8,775.00

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	11.24	Put	0.11790	0.00012		0.21000	0.00021	0.118	23.98	0.00	0.00	0	48,000.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	0.14290	0.00014		0.25560	0.00026	0.143	23.74	0.00	0.00	0	50,000.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	0.31950	0.00032		0.58030	0.00058	0.319	22.73	0.00	0.00	0	27,540.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	0.37220	0.00037		0.67790	0.00068	0.372	22.53	0.00	0.00	0	50,000.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	0.46820	0.00047		0.85550	0.00086	0.468	22.24	0.00	0.00	0	540.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	1,663.06820	1.66307		1,508.45550	1.50846	1,663.068	22.24	1.00	0.00	0	500.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	0.50530	0.00051		0.92430	0.00092	0.505	22.15	0.00	0.00	0	10,000.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	11.75	Put	0.82920	0.00083		1.52530	0.00153	0.829	21.52	0.00	0.00	0	2,310.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	1,264.56730	1.26457		1,110.69320	1.11069	1,264.567	20.10	0.99	0.00	0	13,700.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	1.96730	0.00197		3.09320	0.00309	1.967	20.10	0.01	0.00	0	39,000.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	1,184.94100	1.18494		1,031.44070	1.03144	1,184.941	19.37	0.99	0.00	0	12,000.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	1,165.04770	1.16505		1,011.65830	1.01166	1,165.048	19.18	0.99	0.00	0	40.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Put	2.44770	0.00245		4.05830	0.00406	2.448	19.18	0.01	0.00	0	13,000.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	1,135.21910	1.13522		982.01170	0.98201	1,135.219	18.91	0.99	0.00	0	1,237.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	1,065.68000	1.06568		912.98040	0.91298	1,065.680	18.27	0.98	0.00	0	40.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Put	3.08000	0.00308		5.38040	0.00538	3.080	18.27	0.02	0.00	0	50,000.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	1,035.90760	1.03591		883.46760	0.88347	1,035.908	17.99	0.98	0.00	0	5,000.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.44	Call	828.24010	0.82824		678.68210	0.67868	828.240	16.06	0.97	0.00	0	10,000.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.48	Put	6.29080	0.00629		13.73130	0.01373	6.291	15.70	0.04	0.00	0	8,500.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	769.25040	0.76925		623.06200	0.62306	769.250	15.51	0.96	0.00	0	33,750.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.51	Call	759.43940	0.75944		613.99000	0.61399	759.439	15.42	0.96	0.00	0	3,000.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.55	Call	720.26460	0.72026		578.14960	0.57815	720.265	15.05	0.96	0.00	0	3,000.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.60	Call	671.49290	0.67149		534.45710	0.53446	671.493	14.60	0.95	0.00	0	10,000.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.67	Call	606.78300	0.60678		475.64790	0.47565	606.783	14.80	0.93	0.00	0	10,000.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.75	Call	535.55700	0.53556		412.30590	0.41231	535.557	15.03	0.89	0.00	0	950.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.80	Call	492.83390	0.49283		375.05530	0.37506	492.834	15.18	0.86	0.00	0	200.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.86	Call	443.68070	0.44368		332.91910	0.33292	443.681	15.35	0.83	0.00	0	10,000.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.90	Call	412.32220	0.41232		306.45430	0.30645	412.322	15.47	0.80	0.00	0	18,000.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.92	Call	397.09340	0.39709		293.72330	0.29372	397.093	15.53	0.79	0.00	0	10,000.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	76.76700	0.07677		138.59990	0.13860	76.767	15.76	0.27	0.00	0	501.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Call	339.36700	0.33937		246.19990	0.24620	339.367	15.76	0.73	0.00	0	53,650.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	299.58930	0.29959		214.15670	0.21416	299.589	15.93	0.68	0.00	0	18,946.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	293.26290	0.29326		209.11430	0.20911	293.263	15.96	0.67	0.00	0	20,000.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	274.80770	0.27481		194.49900	0.19450	274.808	16.04	0.65	0.00	0	20,000.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	13.15	Call	245.81530	0.24582		173.51090	0.17351	245.815	16.19	0.60	0.00	0	2,310.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Call	194.42010	0.19442		137.39770	0.13740	194.420	16.48	0.52	0.00	0	402.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Put	181.82010	0.18182		279.79770	0.27980	181.820	16.48	0.48	0.00	0	501.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	13.28	Call	181.52930	0.18153		127.96830	0.12797	181.529	16.64	0.49	0.00	0	17,000.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	32.05010	0.03205		22.44570	0.02245	32.050	20.46	0.11	0.00	0	92,500.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	15.60980	0.01561		11.27990	0.01128	15.610	21.97	0.06	0.00	0	50,000.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	11.03570	0.01104		7.91730	0.00792	11.036	22.73	0.04	0.00	0	48,000.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	8.24140	0.00824		5.58990	0.00559	8.241	23.38	0.03	0.00	0	22,320.00	
\$ / R	On 17/09/2015	Any day expiry			13.26990	13.26990		13.11450	13.11450		16.58	0.00	0.00	0	0.00	
\$ / R	On 17/09/2015	Any day expiry	12.98	Call	372.76800	0.37277		277.66140	0.27766	372.768	15.86	0.73	0.00	0	4,000.00	

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 17/09/2015	Any day expiry	13.00	Call	359.11640	0.35912	266.39000	0.26639	359.116	15.92	0.72	0.00	0	2,000.00
\$ / R	On 25/09/2015	Any day expiry			13.28940	13.28940	13.13290	13.13290		16.57	0.00	0.00	0	0.00
\$ / R	On 25/09/2015	Any day expiry	13.09	Call	345.76260	0.34576	263.79600	0.26380	345.763	15.96	0.64	0.00	0	2,500.00
\$ / R	On 28/09/2015	Any day expiry			13.29670	13.29670	13.13980	13.13980		16.36	0.00	0.00	0	1,700.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	0.07040	0.00007	0.16690	0.00017	0.070	21.14	0.00	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	0.23200	0.00023	0.44310	0.00044	0.232	19.86	0.00	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	0.53980	0.00054	0.90310	0.00090	0.540	18.95	0.00	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	264.77420	0.26477	203.21810	0.20322	264.774	16.27	0.53	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	77.81920	0.07782	60.37720	0.06038	77.819	19.59	0.19	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	0.44920	0.00045	0.22220	0.00022	0.449	26.77	0.00	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			13.30160	13.30160	13.14440	13.14440		16.45	0.00	0.00	0	0.00
\$ / R	On 13/10/2015	Any day expiry			13.33230	13.33230	13.17460	13.17460		16.42	0.00	0.00	0	2,726.00
\$ / R	On 28/10/2015	Any day expiry			13.36760	13.36760	13.20940	13.20940		16.64	0.00	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	1.37630	0.00138	1.74170	0.00174	1.376	19.97	0.00	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	2.30070	0.00230	3.21990	0.00322	2.301	18.30	0.01	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	293.87470	0.29387	239.92660	0.23993	293.875	17.42	0.43	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	20.19130	0.02019	19.43090	0.01943	20.191	30.61	0.03	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry			13.38660	13.38660	13.22830	13.22830		16.85	0.00	0.00	0	0.00
\$ / R	On 05/11/2015	Any day expiry	12.72	Call	770.53330	0.77053	658.74850	0.65875	770.533	14.92	0.79	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.00	Call	584.56650	0.58457	492.66270	0.49266	584.567	15.67	0.68	0.00	0	300.00
\$ / R	On 17/11/2015	Any day expiry			13.41530	13.41530	13.25660	13.25660		16.82	0.00	0.00	0	0.00
\$ / R	On 17/11/2015	Any day expiry	13.15	Call	548.19050	0.54819	466.07330	0.46607	548.191	16.10	0.62	0.00	0	12,500.00
\$ / R	On 18/11/2015	Any day expiry			13.41770	13.41770	13.25900	13.25900		16.84	0.00	0.00	0	0.00
\$ / R	On 18/11/2015	Any day expiry	13.17	Call	542.27700	0.54228	461.41970	0.46142	542.277	16.17	0.61	0.00	0	6,000.00
\$ / R	On 20/11/2015	Any day expiry			13.42250	13.42250	13.26370	13.26370		16.86	0.00	0.00	0	8,000.00
\$ / R	On 20/11/2015	Any day expiry	13.14	Put	283.69740	0.28370	359.63530	0.35964	283.697	16.12	0.38	0.00	0	8,000.00
\$ / R	On 25/11/2015	Any day expiry			13.43450	13.43450	13.27560	13.27560		17.01	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	3.92150	0.00392	4.93020	0.00493	3.921	19.06	0.01	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	6.63480	0.00663	8.25400	0.00825	6.635	17.83	0.02	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	12.63	Put	107.81860	0.10782	144.19930	0.14420	107.819	14.92	0.19	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	12.85	Put	168.61470	0.16861	225.54330	0.22554	168.615	15.22	0.26	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	12.93	Put	198.38610	0.19839	260.77850	0.26078	198.386	15.45	0.29	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Call	644.06600	0.64407	554.30140	0.55430	644.066	15.75	0.67	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Put	239.56600	0.23957	308.70140	0.30870	239.566	15.75	0.33	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.24	Call	534.46930	0.53447	458.25100	0.45825	534.469	16.38	0.59	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Call	529.70540	0.52971	454.10190	0.45410	529.705	16.41	0.58	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Put	345.20540	0.34521	428.50190	0.42850	345.205	16.41	0.42	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Put	388.50530	0.38851	477.01430	0.47701	388.505	16.65	0.45	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Call	493.00530	0.49301	422.61430	0.42261	493.005	16.65	0.55	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.43	Call	450.56820	0.45057	387.18830	0.38719	450.568	16.95	0.52	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.65	Call	372.10850	0.37211	320.30190	0.32030	372.108	17.70	0.45	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.73	Call	347.48100	0.34748	299.33240	0.29933	347.481	17.98	0.42	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	313.92430	0.31392	270.82410	0.27082	313.924	18.39	0.39	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	52.71980	0.05272	46.49830	0.04650	52.720	32.45	0.06	0.00	0	300.00

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\$ / R	On 08/12/2015	Any day expiry		13.46600	13.46600		13.30690	13.30690		16.97	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future		13.47340	13.47340		13.31420	13.31420		17.00	0.00	84,639,898.80	6,282	201,512.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	2,529.74090	2.52974	2,372.07670	2.37208	2,529.741	17.89	0.99	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	6.34090	0.00634	7.87670	0.00788	6.341	17.89	0.01	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	2,480.26220	2.48026	2,322.73170	2.32273	2,480.262	17.74	0.99	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	2,282.80680	2.28281	2,125.93440	2.12593	2,282.807	17.16	0.98	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	2,086.28300	2.08628	1,930.32320	1.93032	2,086.283	16.59	0.97	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	17.63180	0.01763	22.13370	0.02213	17.632	16.01	0.04	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	17.91020	0.01791	22.48720	0.02249	17.910	15.98	0.04	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	22.30070	0.02230	28.05460	0.02805	22.301	15.58	0.05	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	24.11560	0.02412	30.35790	0.03036	24.116	15.43	0.05	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	28.19540	0.02820	35.53920	0.03554	28.195	15.14	0.06	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	32.96030	0.03296	43.63740	0.04364	32.960	14.85	0.07	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	1,367.14450	1.36714	1,226.71010	1.22671	1,367.145	14.61	0.91	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	47.12030	0.04712	66.92950	0.06693	47.120	14.63	0.09	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	1,322.88090	1.32288	1,184.20570	1.18421	1,322.881	14.65	0.90	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	1,070.15410	1.07015	943.90930	0.94391	1,070.154	14.89	0.84	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	109.20390	0.10920	144.99600	0.14500	109.204	14.93	0.18	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	1,014.78570	1.01479	891.85880	0.89186	1,014.786	14.94	0.82	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	1,006.99850	1.00700	884.55740	0.88456	1,006.999	14.95	0.81	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	991.51580	0.99152	870.05430	0.87005	991.516	14.97	0.81	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.76	Put	158.92220	0.15892	210.58560	0.21059	158.922	15.09	0.24	0.00	0	402.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	843.86460	0.84386	740.70850	0.74071	843.865	15.13	0.75	0.00	0	17,883.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	780.26970	0.78027	683.38430	0.68338	780.270	15.41	0.71	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	206.86970	0.20687	269.18430	0.26918	206.870	15.41	0.29	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	720.80360	0.72080	630.07330	0.63007	720.804	15.70	0.68	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	665.38410	0.66538	580.65210	0.58065	665.384	15.99	0.64	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	613.89610	0.61390	534.95730	0.53496	613.896	16.28	0.61	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Call	589.58520	0.58959	513.45580	0.51346	589.585	16.43	0.59	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	575.44540	0.57545	500.96920	0.50097	575.445	16.51	0.58	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	522.12940	0.52213	455.09600	0.45510	522.129	16.86	0.54	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	505.47500	0.50547	440.90040	0.44090	505.475	16.97	0.53	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	482.00540	0.48201	420.51630	0.42052	482.005	17.17	0.51	0.00	0	14,950.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	445.62440	0.44562	388.85210	0.38885	445.624	17.49	0.48	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	425.25820	0.42526	371.16050	0.37116	425.258	17.68	0.46	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	328.12370	0.32812	287.10960	0.28711	328.124	18.79	0.37	0.00	0	16,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.30	Call	263.76830	0.26377	231.75770	0.23176	263.768	19.76	0.31	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	251.07790	0.25108	220.85380	0.22085	251.078	19.99	0.29	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.40	Call	245.87810	0.24588	216.38270	0.21638	245.878	20.09	0.29	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	229.50960	0.22951	202.31800	0.20232	229.510	20.41	0.27	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	183.37100	0.18337	162.13760	0.16214	183.371	21.51	0.22	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	168.65810	0.16866	149.44960	0.14945	168.658	21.91	0.20	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	165.48850	0.16549	146.71550	0.14672	165.488	22.01	0.20	0.00	0	61,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	104.47290	0.10447	93.95280	0.09395	104.473	24.48	0.13	0.00	0	53,000.00

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 21/12/2015	Any day expiry										
					13.49780	13.49780	13.33860	13.33860		17.09	0.00	0.00	0	250.00
\$ / R	10.80	Put	On 21/12/2015	Any day expiry	5.08840	0.00509	6.47690	0.00648	5.088	17.67	0.01	0.00	0	300.00
\$ / R	11.15	Put	On 21/12/2015	Any day expiry	9.32750	0.00933	11.95000	0.01195	9.328	16.85	0.02	0.00	0	250.00
\$ / R	14.15	Call	On 21/12/2015	Any day expiry	322.06260	0.32206	283.99810	0.28400	322.063	19.13	0.35	0.00	0	250.00
\$ / R	17.87	Call	On 21/12/2015	Any day expiry	68.78340	0.06878	58.84430	0.05884	68.783	31.82	0.07	0.00	0	300.00
\$ / R			On 13/01/2016	Any day expiry	13.55420	13.55420	13.39480	13.39480		17.22	0.00	0.00	0	1,150.00
\$ / R			On 27/01/2016	Any day expiry	13.58850	13.58850	13.42900	13.42900		17.31	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 27/01/2016	Any day expiry	40.50040	0.04050	55.00440	0.05500	40.500	15.09	0.07	0.00	0	250.00
\$ / R	12.97	Call	On 27/01/2016	Any day expiry	895.27690	0.89528	806.82410	0.80682	895.277	15.50	0.70	0.00	0	4,600.00
\$ / R	13.11	Call	On 27/01/2016	Any day expiry	818.49220	0.81849	736.66760	0.73667	818.492	15.90	0.66	0.00	0	3,600.00
\$ / R	14.48	Call	On 27/01/2016	Any day expiry	355.83850	0.35584	319.01980	0.31902	355.838	19.81	0.33	0.00	0	250.00
\$ / R			On 12/02/2016	Any day expiry	13.62770	13.62770	13.46800	13.46800		17.27	0.00	0.00	0	0.00
\$ / R	11.60	Put	On 12/02/2016	Any day expiry	34.69770	0.03470	48.66270	0.04866	34.698	15.38	0.06	0.00	0	1,000.00
\$ / R	15.40	Call	On 12/02/2016	Any day expiry	252.88440	0.25288	227.02110	0.22702	252.884	22.07	0.23	0.00	0	1,000.00
\$ / R			On 25/02/2016	Any day expiry	13.65950	13.65950	13.49970	13.49970		17.34	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 25/02/2016	Any day expiry	53.79950	0.05380	73.31670	0.07332	53.799	15.22	0.08	0.00	0	250.00
\$ / R	14.84	Call	On 25/02/2016	Any day expiry	361.37230	0.36137	326.16460	0.32616	361.372	20.51	0.31	0.00	0	250.00
\$ / R			On 11/03/2016	Any day expiry	13.69660	13.69660	13.53630	13.53630		17.47	0.00	0.00	0	272.00
\$ / R			On 14/03/2016	Foreign Exchange Future	13.70400	13.70400	13.54360	13.54360		17.45	0.00	20,556,000.00	1,500	24,163.00
\$ / R	11.05	Put	On 14/03/2016	Foreign Exchange Future	19.70830	0.01971	28.60100	0.02860	19.708	16.02	0.03	0.00	0	1,500.00
\$ / R	11.55	Put	On 14/03/2016	Foreign Exchange Future	42.55070	0.04255	58.07140	0.05807	42.551	15.49	0.06	0.00	0	42,370.00
\$ / R	11.60	Put	On 14/03/2016	Foreign Exchange Future	45.77060	0.04577	62.11720	0.06212	45.771	15.43	0.06	0.00	0	30,000.00
\$ / R	11.80	Put	On 14/03/2016	Foreign Exchange Future	60.84530	0.06085	80.82600	0.08083	60.845	15.22	0.08	0.00	0	1,000.00
\$ / R	11.83	Put	On 14/03/2016	Foreign Exchange Future	63.43850	0.06344	84.01010	0.08401	63.439	15.19	0.09	0.00	0	1,204.00
\$ / R	11.91	Put	On 14/03/2016	Foreign Exchange Future	70.81870	0.07082	93.03040	0.09303	70.819	15.11	0.09	0.00	0	788.00
\$ / R	11.95	Put	On 14/03/2016	Foreign Exchange Future	74.77480	0.07477	97.84150	0.09784	74.775	15.06	0.10	0.00	0	1,000.00
\$ / R	12.00	Put	On 14/03/2016	Foreign Exchange Future	79.98180	0.07998	104.14730	0.10415	79.982	15.01	0.11	0.00	0	30,000.00
\$ / R	12.11	Put	On 14/03/2016	Foreign Exchange Future	92.52620	0.09253	119.23680	0.11924	92.526	14.89	0.12	0.00	0	786.00
\$ / R	12.26	Put	On 14/03/2016	Foreign Exchange Future	112.26110	0.11226	145.99290	0.14599	112.261	14.74	0.14	0.00	0	10,000.00
\$ / R	12.55	Call	On 14/03/2016	Foreign Exchange Future	1,327.05100	1.32705	1,215.48890	1.21549	1,327.051	14.89	0.80	0.00	0	12,000.00
\$ / R	12.74	Put	On 14/03/2016	Foreign Exchange Future	227.81390	0.22781	283.46830	0.28347	227.814	15.12	0.24	0.00	0	10,000.00
\$ / R	12.80	Call	On 14/03/2016	Foreign Exchange Future	1,151.15290	1.15115	1,048.52910	1.04853	1,151.153	15.20	0.75	0.00	0	31,070.00
\$ / R	12.95	Put	On 14/03/2016	Foreign Exchange Future	299.86680	0.29987	368.97470	0.36897	299.867	15.38	0.29	0.00	0	38,000.00
\$ / R	13.26	Put	On 14/03/2016	Foreign Exchange Future	444.75730	0.44476	528.65800	0.52866	444.757	16.19	0.37	0.00	0	10,000.00
\$ / R	13.55	Call	On 14/03/2016	Foreign Exchange Future	762.47670	0.76248	695.28880	0.69529	762.477	17.02	0.56	0.00	0	12,000.00
\$ / R	13.76	Call	On 14/03/2016	Foreign Exchange Future	683.93700	0.68394	621.94970	0.62195	683.937	17.60	0.51	0.00	0	10,000.00
\$ / R	13.94	Call	On 14/03/2016	Foreign Exchange Future	623.19140	0.62319	566.45000	0.56645	623.191	18.07	0.48	0.00	0	788.00
\$ / R	14.21	Call	On 14/03/2016	Foreign Exchange Future	544.25090	0.54425	494.37410	0.49437	544.251	18.77	0.42	0.00	0	10,000.00
\$ / R	14.31	Call	On 14/03/2016	Foreign Exchange Future	518.32500	0.51833	470.69390	0.47069	518.325	19.03	0.41	0.00	0	43,156.00
\$ / R	14.59	Call	On 14/03/2016	Foreign Exchange Future	453.68930	0.45369	411.93030	0.41193	453.689	19.74	0.36	0.00	0	1,204.00
\$ / R	14.75	Call	On 14/03/2016	Foreign Exchange Future	421.55370	0.42155	382.80230	0.38280	421.554	20.15	0.34	0.00	0	31,070.00
\$ / R	15.27	Call	On 14/03/2016	Foreign Exchange Future	335.35520	0.33536	303.77560	0.30378	335.355	21.43	0.27	0.00	0	38,000.00
\$ / R	15.75	Call	On 14/03/2016	Foreign Exchange Future	275.06670	0.27507	249.36060	0.24936	275.067	22.54	0.23	0.00	0	1,000.00
\$ / R	16.50	Call	On 14/03/2016	Foreign Exchange Future	211.55980	0.21156	201.41670	0.20142	211.560	24.37	0.17	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 14/03/2016	Foreign Exchange Future	20.23	Call	55.65210	0.05565	47.24250	0.04724	55.652	29.75	0.05	0.00	0	1,500.00
\$ / R	On 29/03/2016	Any day expiry			13.74130	13.74130	13.58020	13.58020		17.53	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	66.28780	0.06629	86.65050	0.08665	66.288	15.21	0.09	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	371.19190	0.37119	337.72830	0.33773	371.192	21.25	0.29	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry			13.81080	13.81080	13.64840	13.64840		17.61	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	75.31770	0.07532	97.18330	0.09718	75.318	15.15	0.09	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	372.30170	0.37230	342.62040	0.34262	372.302	21.94	0.27	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry			13.88780	13.88780	13.72400	13.72400		17.66	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	84.70560	0.08471	107.07520	0.10708	84.706	15.09	0.09	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	375.60030	0.37560	350.63060	0.35063	375.600	22.69	0.25	0.00	0	250.00
\$ / R	On 06/06/2016	Any day expiry			13.91320	13.91320	13.74900	13.74900		17.75	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	139.92250	0.13992	171.07030	0.17107	139.923	14.83	0.14	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	490.89810	0.49090	455.55420	0.45555	490.898	21.21	0.32	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			13.92100	13.92100	13.75660	13.75660		17.76	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.93130	13.93130	13.76680	13.76680		17.75	0.00	6,965,650.00	500	14,960.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	136.21220	0.13621	167.41430	0.16741	136.212	14.86	0.14	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	604.33610	0.60434	560.08700	0.56009	604.336	20.06	0.38	0.00	0	330.00
\$ / R	On 28/06/2016	Any day expiry			13.97020	13.97020	13.80490	13.80490		17.85	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	94.48200	0.09448	119.76390	0.11976	94.482	15.09	0.10	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	384.32450	0.38432	365.47230	0.36547	384.324	23.45	0.24	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry			14.04530	14.04530	13.87870	13.87870		18.03	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	101.96390	0.10196	130.89180	0.13089	101.964	15.06	0.10	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	407.48200	0.40748	401.98260	0.40198	407.482	24.68	0.23	0.00	0	250.00
\$ / R	On 11/08/2016	Any day expiry			14.08410	14.08410	13.91690	13.91690		18.11	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	271.01970	0.27102	333.59190	0.33359	271.020	14.84	0.22	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	627.65080	0.62765	585.63740	0.58564	627.651	21.06	0.36	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			14.12300	14.12300	13.95500	13.95500		18.08	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	108.69410	0.10869	142.46320	0.14246	108.694	15.01	0.10	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	447.08930	0.44709	435.09690	0.43510	447.089	26.31	0.23	0.00	0	250.00
\$ / R	On 15/09/2016	Any day expiry			14.17210	14.17210	14.00420	14.00420		18.23	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			14.18160	14.18160	14.01390	14.01390		18.34	0.00	0.00	0	700.00
\$ / R	On 28/09/2016	Any day expiry			14.20320	14.20320	14.03580	14.03580		18.38	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	118.52870	0.11853	153.00670	0.15301	118.529	15.06	0.10	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	485.95330	0.48595	477.53130	0.47753	485.953	27.56	0.23	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry			14.27030	14.27030	14.10380	14.10380		18.54	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	125.76410	0.12576	160.89270	0.16089	125.764	15.07	0.11	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	492.30690	0.49231	456.04850	0.45605	492.307	28.12	0.23	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry			14.34950	14.34950	14.18400	14.18400		18.77	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	131.61140	0.13161	169.16600	0.16917	131.611	15.00	0.11	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	461.61060	0.46161	423.55640	0.42356	461.611	27.92	0.21	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			14.38780	14.38780	14.22290	14.22290		18.87	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.39980	14.39980	14.23500	14.23500		16.71	0.00	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	139.60600	0.13961	174.42610	0.17443	139.606	15.11	0.11	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	424.66160	0.42466	389.02000	0.38902	424.662	27.40	0.20	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 MAXI	On 14/09/2015	Foreign Exchange Future			13.26260		13.26260		13.10760	13.10760		16.48	0.00	596,817.00	45	1,385.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			13.47340		13.47340		13.31420	13.31420		17.00	0.00	404,202.00	30	311.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			13.70400		13.70400		13.54360	13.54360		17.45	0.00	137,040.00	10	213.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			13.93130		13.93130		13.76680	13.76680		17.75	0.00	0.00	0	7.00
£ / R	On 14/09/2015	Foreign Exchange Future			20.35530		20.35530		20.16170	20.16170		14.77	0.00	14,737,237.20	724	33,949.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	1.44000		0.00144		2.47060	0.00247	1.440	22.11	0.00	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	2.08220		0.00208		3.52940	0.00353	2.082	21.57	0.01	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	3.74250		0.00374		5.48530	0.00549	3.743	19.87	0.01	0.00	0	18,900.00
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	201.76100		0.20176		154.08400	0.15408	201.761	15.23	0.42	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future			20.66930		20.66930		20.46980	20.46980		15.69	0.00	25,009,853.00	1,210	8,840.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	30.11320		0.03011		37.50300	0.03750	30.113	15.97	0.04	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	1,447.41540		1.44742		1,304.02010	1.30402	1,447.415	14.37	0.81	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.00	Call	1,037.47100		1.03747		930.84380	0.93084	1,037.471	14.91	0.67	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	854.48140		0.85448		765.52320	0.76552	854.481	15.31	0.60	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	656.63810		0.65664		594.64720	0.59465	656.638	15.93	0.49	0.00	0	18,900.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	436.59730		0.43660		398.50390	0.39850	436.597	17.36	0.35	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.82	Call	367.12360		0.36712		336.28830	0.33629	367.124	17.98	0.30	0.00	0	20,000.00
£ / R	On 14/03/2016	Foreign Exchange Future			21.01360		21.01360		20.81310	20.81310		15.89	0.00	3,152,040.00	150	1,422.00
£ / R	On 13/06/2016	Foreign Exchange Future			21.35440		21.35440		21.14840	21.14840		16.25	0.00	0.00	0	200.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10960		0.10960		0.10897	0.10897		16.94	0.00	0.00	0	24.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.11152		0.11152		0.11069	0.11069		14.63	0.00	0.00	0	6,876.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.11368		0.11368		0.11269	0.11269		14.89	0.00	0.00	0	0.00
€ / R	On 14/09/2015	Foreign Exchange Future			14.88680		14.88680		14.70610	14.70610		16.06	0.00	14,172,233.60	952	33,459.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.26	Put	0.00010		0.00000		0.09080	0.00009	0.000	18.57	0.00	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	0.01330		0.00001		0.40230	0.00040	0.013	19.73	0.00	0.00	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	0.08400		0.00008		0.78690	0.00079	0.084	20.26	0.00	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.92	Put	0.09940		0.00010		0.84130	0.00084	0.099	20.31	0.00	0.00	0	9,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	0.18960		0.00019		1.09870	0.00110	0.190	20.52	0.00	0.00	0	10,700.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	201.86380		0.20186		137.56710	0.13757	201.864	16.25	0.50	0.00	0	7,500.00
€ / R	On 21/09/2015	Any day expiry			14.90700		14.90700		14.72510	14.72510		16.16	0.00	0.00	0	0.00
€ / R	On 21/09/2015	Any day expiry	14.85	Call	274.02400		0.27402		200.75920	0.20076	274.024	16.06	0.55	0.00	0	1,000.00
€ / R	On 21/09/2015	Any day expiry	14.85	Put	217.02400		0.21702		325.65920	0.32566	217.024	16.06	0.45	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry			15.00970		15.00970		14.82520	14.82520		16.40	0.00	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	436.60390		0.43660		356.62000	0.35662	436.604	16.26	0.55	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	346.90390		0.34690		451.42000	0.45142	346.904	16.26	0.45	0.00	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			15.14580		15.14580		14.95970	14.95970		16.56	0.00	7,709,212.20	509	63,628.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	22.15570		0.02216		27.75400	0.02775	22.156	16.28	0.04	0.00	0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	81.95160		0.08195		115.07770	0.11508	81.952	14.80	0.13	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	164.76920		0.16477		222.33630	0.22234	164.769	14.99	0.23	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.29	Call	481.29370		0.48129		418.71240	0.41871	481.294	16.91	0.48	0.00	0	6,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	203.78360		0.20378		180.50780	0.18051	203.784	19.98	0.23	0.00	0	6,682.00
€ / R	On 25/01/2016	Any day expiry			15.28250		15.28250		15.09570	15.09570		16.62	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	843.25370		0.84325		750.69960	0.75070	843.254	15.64	0.63	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	808.03150		0.80803		719.02180	0.71902	808.031	15.79	0.61	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			15.43310		15.43310		15.24500	15.24500		16.72	0.00	0.00	0	3,576.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	45.68440		0.04568		58.63640	0.05864	45.684	15.09	0.06	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	56.00670		0.05601		71.54390	0.07154	56.007	14.97	0.07	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	126.51910		0.12652		162.31870	0.16232	126.519	14.46	0.14	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	161.53920		0.16154		206.47270	0.20647	161.539	14.52	0.17	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	990.90610		0.99091		897.91620	0.89792	990.906	15.50	0.64	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.05	Call	918.20540		0.91821		831.82560	0.83183	918.205	15.83	0.61	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	587.96890		0.58797		532.56290	0.53256	587.969	17.77	0.43	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	534.82560		0.53483		484.81460	0.48481	534.826	18.19	0.39	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	498.82810		0.49883		452.54720	0.45255	498.828	18.50	0.37	0.00	0	24,000.00
€ / R	On 13/06/2016	Foreign Exchange Future			15.72220		15.72220		15.52940	15.52940		16.84	0.00	0.00	0	250.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	231.07830		0.23108		283.20690	0.28321	231.078	14.35	0.19	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	860.79400		0.86079		793.88920	0.79389	860.794	17.33	0.49	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.04500		16.04500		15.84810	15.84810		17.26	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			465.01200		465.01200		465.05200	465.05200			0.00	0.00	0	3.00
AL37	On 04/02/2016	Index Future			472.90300		472.90300		472.94200	472.94200			0.00	0.00	0	0.00
AL7T	On 05/11/2015	Index Future			547.37600		547.37600		547.39300	547.39300			0.00	0.00	0	1.00
AL7T	On 04/02/2016	Index Future			556.66500		556.66500		556.67900	556.67900			0.00	0.00	0	0.00
ALBI	On 05/11/2015	Index Future			500.58300		500.58300		500.59700	500.59700			0.00	0.00	0	456.00
ALBI	On 04/02/2016	Index Future			509.07900		509.07900		509.08900	509.08900			0.00	0.00	0	146.00
ALBI	On 05/05/2016	Index Future			518.14300		518.14300		518.16200	518.16200			0.00	0.00	0	0.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.47170		9.47170		9.36260	9.36260		13.46	0.00	0.00	0	2,319.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.57830		9.57830		9.46680	9.46680		13.57	0.00	0.00	0	8,883.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	150.58700		0.15059		202.40590	0.20241	150.587	13.22	0.33	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	271.26440		0.27126		234.53370	0.23453	271.264	13.75	0.50	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	111.96980		0.11197		96.80020	0.09680	111.970	15.84	0.24	0.00	0	201.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.70050		9.70050		9.58830	9.58830		13.42	0.00	0.00	0	2,050.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			9.82560		9.82560		9.71000	9.71000		14.24	0.00	0.00	0	0.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			10.02770		10.02770		9.89550	9.89550		15.17	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			10.18530		10.18530		10.04930	10.04930		15.34	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

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
CHF / R	On 14/09/2015	Foreign Exchange Future	13.80960		13.80960		13.62180	13.62180		16.63	0.00	0.00	0	1,544.00
CHF / R	On 11/12/2015	Foreign Exchange Future	14.07460		14.07460		13.88110	13.88110		16.98	0.00	0.00	0	7,345.00
CNH / R	On 14/09/2015	Foreign Exchange Future	2.05030		2.05030		2.01800	2.01800		14.88	0.00	0.00	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future	2.06220		2.06220		2.03010	2.03010		16.26	0.00	0.00	0	25,110.00
DKK / R	On 14/09/2015	Foreign Exchange Future	1.99370		1.99370		1.97040	1.97040		24.31	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future	2.02970		2.02970		2.00570	2.00570		17.96	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	9.86399	81.46755		9.86490	81.46113				0.00	0.00	0	6,441.00
ES33	On 04/02/2016	Bond Future	9.95009	82.85036		9.95110	82.84333				0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future	10.02714	80.53561		10.02798	80.52985				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	496.98900	496.98900		497.00100	497.00100				0.00	4,969,890.00	1	442.00
GOVI	On 04/02/2016	GOVI	505.42300	505.42300		505.43200	505.43200				0.00	0.00	0	26.00
GOVI	On 05/05/2016	GOVI	514.42200	514.42200		514.43900	514.43900				0.00	0.00	0	0.00
I2025	On 05/11/2015	Bond Future	122.97218	122.97218		122.97146	122.97146				0.00	0.00	0	538.00
I2025	On 04/02/2016	Bond Future	123.84719	123.84719		123.84567	123.84567				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	126.38100	126.38100		126.37945	126.37945				0.00	126,381,000.00	1,000	7,020.00
I2038	On 04/02/2016	Bond Future	127.16153	127.16153		127.15910	127.15910				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
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	125.81953		125.81953		125.81789	125.81789			0.00	0.00	0	6,062.00
I2046	On 04/02/2016	Bond Future	127.96530		127.96530		127.96256	127.96256			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	133.85203		133.85203		133.85012	133.85012			0.00	73,618,616.50	550	4,911.00
I2050	On 04/02/2016	Bond Future	134.59998		134.59998		134.59710	134.59710			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	232.54600		232.54600		232.89200	232.89200			0.00	0.00	0	973.00
IGOV	On 04/02/2016	Index Future	236.51100		236.51100		236.86200	236.86200			0.00	0.00	0	82.00
IGOV	On 05/05/2016	Index Future	240.74100		240.74100		241.10100	241.10100			0.00	0.00	0	0.00
ILBI	On 05/11/2015	Index Future	630.40100		630.40100		631.32700	631.32700			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future	641.19900		641.19900		642.14300	642.14300			0.00	0.00	0	160.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.40000		93.60000		6.40000	93.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future	6.45000		93.55000		6.45000	93.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future	6.55000		93.45000		6.55000	93.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.60000		93.40000		6.60000	93.40000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future	6.65000		93.35000		6.65000	93.35000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future	6.75000		93.25000		6.75000	93.25000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	6.85000		93.15000		6.85000	93.15000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.10000		92.90000		7.10000	92.90000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.25000		92.75000		7.25000	92.75000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.45000		92.55000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.60000		92.40000		7.60000	92.40000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.70000		92.30000		7.70000	92.30000			0.00	0.00	0	0.00
KES / R	On 14/09/2015	Foreign Exchange Future	0.12750		0.12750		0.12610	0.12610			0.00	0.00	0	13.00
KES / R	On 11/12/2015	Foreign Exchange Future	0.12730		0.12730		0.12590	0.12590			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future	0.12680		0.12680		0.12560	0.12560			0.00	0.00	0	0.00
NGN / R	On 14/09/2015	Foreign Exchange Future	0.06660		0.06660		0.06580	0.06580			0.00	0.00	0	2,000.00
NGN / R	On 11/12/2015	Foreign Exchange Future	0.06020		0.06020		0.05880	0.05880			0.00	0.00	0	28,268.00
NGN / R	On 14/03/2016	Foreign Exchange Future	0.05670		0.05670		0.05560	0.05560			0.00	0.00	0	0.00
NZ\$ / R	On 04/09/2015	Any day expiry	8.55880		8.55880		8.44420	8.44420		16.77	0.00	0.00	0	0.00
NZ\$ / R	On 04/09/2015	Any day expiry	8.40	Put	29.08820	0.02909	57.67230	0.05767	29.088	18.40	0.23	0.00	0	8,000.00
NZ\$ / R	On 14/09/2015	Foreign Exchange Future	8.56980		8.56980		8.45580	8.45580		12.80	0.00	0.00	0	0.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future	8.65010		8.65010		8.53360	8.53360		11.90	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future	8.74400		8.74400		8.62680	8.62680		13.73	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
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.12250		1.12250		1.12200	1.12200			0.00	41,532.50	37	483.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.12410		1.12410		1.12360	1.12360			0.00	0.00	0	2,082.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.12620		1.12620		1.12560	1.12560			0.00	0.00	0	0.00
R186	On 05/11/2015	Bond Future			8.37894		119.20090		8.37953	119.19626		9.48	0.00	0.00	0	32,572.00
R186	On 05/11/2015	Bond Future	7.73	Call	358.82000		0.35882		366.17000	0.36617	358.820	9.29	0.15	0.00	0	169.00
R186	On 05/11/2015	Bond Future	7.75	Call	383.23000		0.38323		390.83000	0.39083	383.230	9.30	0.16	0.00	0	1,200.00
R186	On 05/11/2015	Bond Future	7.86	Call	542.25000		0.54225		551.22000	0.55122	542.250	9.34	0.20	0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.22	Put	2,661.58000		2.66158		2,678.08000	2.67808	2,661.580	9.47	0.59	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	2,520.46000		2.52046		2,537.03000	2.53703	2,520.460	9.48	0.57	0.00	0	8,650.00
R186	On 05/11/2015	Bond Future	8.35	Put	2,092.79000		2.09279		2,109.41000	2.10941	2,092.790	9.55	0.51	0.00	0	9,430.00
R186	On 05/11/2015	Bond Future	8.35	Call	1,864.84000		1.86484		1,876.82000	1.87682	1,864.840	9.55	0.49	0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.45	Put	1,718.93000		1.71893		1,735.25000	1.73525	1,718.930	9.62	0.45	0.00	0	6,308.00
R186	On 05/11/2015	Bond Future	8.50	Call	2,498.44000		2.49844		2,509.84000	2.50984	2,498.440	9.66	0.58	0.00	0	650.00
R186	On 05/11/2015	Bond Future	8.50	Put	1,551.52000		1.55152		1,567.56000	1.56756	1,551.520	9.66	0.42	0.00	0	4,666.00
R186	On 05/11/2015	Bond Future	8.55	Put	1,397.02000		1.39702		1,412.71000	1.41271	1,397.020	9.70	0.39	0.00	0	4,667.00
R186	On 05/11/2015	Bond Future	8.75	Put	894.43000		0.89443		908.09000	0.90809	894.430	9.85	0.28	0.00	0	10,000.00
R186	On 05/11/2015	Bond Future	8.85	Put	704.67000		0.70467		717.06000	0.71706	704.670	9.93	0.23	0.00	0	2,283.00
R186	On 05/11/2015	Bond Future	9.00	Put	483.63000		0.48363		493.98000	0.49398	483.630	10.04	0.17	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.43379		115.92564		8.43449	115.92025		9.41	0.00	0.00	0	5,365.00
R186	On 04/02/2016	Bond Future	8.75	Put	1,861.10000		1.86110		1,871.62000	1.87162	1,861.100	9.59	0.36	0.00	0	6,700.00
R186	On 05/05/2016	Bond Future			8.47870		117.99137		8.47917	117.98782		9.30	0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.52041		114.86094		8.52087	114.85753		9.41	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 05/11/2015	Bond Future			294.95636		294.95636		294.75310	294.75310			0.00	0.00	0	927.00
R197	On 04/02/2016	Bond Future			293.63137		293.63137		293.42274	293.42274			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			239.76596		239.76596		241.79232	241.79232			0.00	169,514,533.72	707	53,321.00
R202	On 04/02/2016	Bond Future			240.47945		240.47945		242.53856	242.53856			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			8.21740		98.97222		8.21290	98.99620		7.45	0.00	0.00	0	14,805.00
R2023	On 04/02/2016	Bond Future			8.28385		100.65196		8.27925	100.67574		6.76	0.00	0.00	0	1,050.00
R2023	On 05/05/2016	Bond Future			8.33123		98.51591		8.32609	98.54174		7.06	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			7.30172		102.86401		7.29670	102.87264		2.06	0.00	0.00	0	15,250.00
R203	On 04/02/2016	Bond Future			7.37856		104.60996		7.37310	104.61812		1.24	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
R203	On 05/05/2016	Bond Future		7.40595	102.30367		7.39806	102.31371		1.53	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		8.76803	96.02150		8.76862	96.01696			0.00	0.00	0	9,973.00
R2030	On 04/02/2016	Bond Future		8.82463	93.64451		8.82532	93.63929			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		8.85844	95.69962		8.85394	95.73669			0.00	0.00	0	1,579.00
R2032	On 04/02/2016	Bond Future		8.91489	97.32421		8.91033	97.36127			0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future		8.96366	94.90090		8.95875	94.94030			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		8.94993	98.08983		8.95049	98.08472			0.00	0.00	0	47,355.00
R2037	On 04/02/2016	Bond Future		9.00325	95.49753		9.00389	95.49176			0.00	0.00	0	370.00
R2037	On 05/05/2016	Bond Future		9.05060	97.19974		9.05108	97.19547			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		7.64034	104.07043		7.63569	104.08318		3.39	0.00	0.00	0	18,040.00
R204	On 04/02/2016	Bond Future		7.71418	101.79987		7.70932	101.81221		2.74	0.00	0.00	0	0.00
R204	On 05/05/2016	Bond Future		7.76558	103.61369		7.75947	103.62796		2.97	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		8.99772	99.87798		8.99826	99.87260			0.00	15,181,452.96	152	17,432.00
R2044	On 04/02/2016	Bond Future		9.04845	97.19086		9.04907	97.18475			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future		9.09350	98.92326		9.09396	98.91877			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		8.98362	99.24489		8.98418	99.23915			0.00	0.00	0	48,532.00
R2048	On 04/02/2016	Bond Future		9.03586	100.92918		9.03649	100.92279			0.00	0.00	0	0.00
R2048	On 05/05/2016	Bond Future		9.07699	98.29126		9.07747	98.28643			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		7.88978	100.06792		7.89048	100.06550		4.54	0.00	1,300,882.96	13	44,051.00
R207	On 05/11/2015	Bond Future	7.43	Call	228.36000	0.22836	231.90000	0.23190	228.360	4.47	0.21	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	285.43000	0.28543	289.30000	0.28930	285.430	4.49	0.25	0.00	0	19.00
R207	On 04/02/2016	Bond Future		7.96246	98.12454		7.96340	98.12146		4.05	0.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	259.68000	0.25968	261.24000	0.26124	259.680	3.90	0.19	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	442.77000	0.44277	444.61000	0.44461	442.770	3.95	0.28	0.00	0	19.00
R207	On 05/05/2016	Bond Future		8.02249	99.87309		8.02297	99.87161		4.18	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	760.58000	0.76058	762.55000	0.76255	760.580	4.09	0.34	0.00	0	43.00

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
R207	On 04/08/2016	Bond Future			8.07756		98.06715		8.07803	98.06579		4.05	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 05/11/2015	Bond Future			8.01948		95.27783		8.01494	95.29673		5.83	0.00	0.00	0	40,396.00
R208	On 05/11/2015	Bond Future	8.48	Put	316.98000		0.31698		318.18000	0.31818	316.980	6.04	0.22	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			8.08529		96.89518		8.08064	96.91378		5.18	0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future			8.13718		95.21995		8.13183	95.24048		5.45	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			8.88757		76.05170		8.88812	76.04755		15.11	0.00	7,605,170.00	100	24,850.00
R209	On 05/11/2015	Bond Future	8.50	Call	855.64000		0.85564		866.63000	0.86663	855.640	14.98	0.29	0.00	0	900.00
R209	On 05/11/2015	Bond Future	9.00	Put	1,625.40000		1.62540		1,641.52000	1.64152	1,625.400	15.39	0.42	0.00	0	500.00
R209	On 05/11/2015	Bond Future	9.16	Put	1,175.68000		1.17568		1,190.59000	1.19059	1,175.680	15.57	0.33	0.00	0	640.00
R209	On 05/11/2015	Bond Future	9.25	Put	970.36000		0.97036		984.35000	0.98435	970.360	15.67	0.29	0.00	0	900.00
R209	On 04/02/2016	Bond Future			8.93702		77.34272		8.93765	77.33801		14.73	0.00	0.00	0	400.00
R209	On 04/02/2016	Bond Future	9.52	Put	1,395.73000		1.39573		1,405.17000	1.40517	1,395.730	15.29	0.27	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			8.97956		75.57120		8.98003	75.56772		15.07	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			181.32712		181.32712		181.12961	181.12961			0.00	18,132,712.00	100	2,148.00
R210	On 04/02/2016	Bond Future			184.41926		184.41926		184.21718	184.21718			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			135.86293		135.86293		135.86446	135.86446			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future			136.48339		136.48339		136.48412	136.48412			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			141.58381		141.58381		141.58309	141.58309			0.00	0.00	0	928.00
R212	On 04/02/2016	Bond Future			142.13631		142.13631		142.13467	142.13467			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			8.78823		86.46322		8.78884	86.45868		12.94	0.00	0.00	0	21,426.00

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
R213	On 04/02/2016	Bond Future		8.84562	87.93061		8.84631	87.92555		12.47	0.00	0.00	0	200.00
R213	On 05/05/2016	Bond Future		8.89017	85.94820		8.89069	85.94443		12.84	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		8.92245	77.08984		8.92298	77.08560		15.82	0.00	0.00	0	11,693.00
R214	On 04/02/2016	Bond Future		8.97304	78.39819		8.97365	78.39337		15.48	0.00	0.00	0	4,620.00
R214	On 05/05/2016	Bond Future		9.01260	76.49952		9.01306	76.49591		15.82	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		23,289.35000	23,289.35000		23,005.49000	23,005.49000			0.00	0.00	0	0.00
SGD / R	On 14/09/2015	Foreign Exchange Future		9.42750	9.42750		9.35480	9.35480		14.79	0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future		9.54900	9.54900		9.47580	9.47580		14.61	0.00	0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future		4.53560	4.53560		4.49010	4.49010		18.27	0.00	0.00	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future		4.48670	4.48670		4.43740	4.43740		18.67	0.00	0.00	0	0.00
ZMW / R	On 14/09/2015	Foreign Exchange Future		1.52120	1.52120		1.53840	1.53840			0.00	0.00	0	130.00
ZMW / R	On 11/12/2015	Foreign Exchange Future		1.48570	1.48570		1.50200	1.50200			0.00	0.00	0	0.00

Total for Derivatives : 1,122,690,717.04 54,373 4,014,494.00

Grand Total: 1,122,690,717.04 54,373 4,014,494.00