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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 31/08/2015

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	
<b>Derivatives</b>														
\$ / R	On 31/08/2015	Any day expiry	13.34090	13.34090		13.23680	13.23680		19.04	0.00	16,010,940.00	1,200	0.00	
\$ / R	On 03/09/2015	Any day expiry	13.29080	13.29080		13.23880	13.23880		19.29	0.00	0.00	0	0.00	
\$ / R	On 03/09/2015	Any day expiry	13.02	Call	290.63800	0.29064	258.14610	0.25815	290.638	21.74	0.85	0.00	0	3,000.00
\$ / R	On 03/09/2015	Any day expiry	13.03	Call	281.93740	0.28194	250.19940	0.25020	281.937	21.65	0.85	0.00	0	3,000.00
\$ / R	On 08/09/2015	Any day expiry	13.30050	13.30050		13.24850	13.24850		17.57	0.00	0.00	0	0.00	
\$ / R	On 08/09/2015	Any day expiry	12.95	Put	28.23240	0.02823	45.01730	0.04502	28.232	17.83	0.15	0.00	0	3,000.00
\$ / R	On 08/09/2015	Any day expiry	13.18	Call	206.61340	0.20661	187.03040	0.18703	206.613	17.66	0.64	0.00	0	1,000.00
\$ / R	On 10/09/2015	Any day expiry	13.30440	13.30440		13.25280	13.25280		17.67	0.00	0.00	0	285.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	13.31420	13.31420		13.26260	13.26260		17.14	0.00	381,997,712.20	28,691	547,977.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	0.00220	0.00000	0.00640	0.00001	0.002	28.40	0.00	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	2,714.20370	2.71420	2,662.61000	2.66261	2,714.204	28.71	1.00	0.00	0	2,900.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	0.02480	0.00002	0.04340	0.00004	0.025	27.30	0.00	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	0.02670	0.00003	0.04690	0.00005	0.027	27.19	0.00	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	2,314.22670	2.31423	2,262.64690	2.26265	2,314.227	27.19	1.00	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	2,144.25140	2.14425	2,092.69020	2.09269	2,144.251	26.26	1.00	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	0.05770	0.00006	0.10120	0.00010	0.058	26.10	0.00	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	0.06730	0.00007	0.11790	0.00012	0.067	25.88	0.00	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	0.08160	0.00008	0.14290	0.00014	0.082	25.60	0.00	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	0.18360	0.00018	0.31950	0.00032	0.184	24.45	0.00	0.00	0	27,540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	0.21440	0.00021	0.37220	0.00037	0.214	24.23	0.00	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	0.27050	0.00027	0.46820	0.00047	0.271	23.90	0.00	0.00	0	540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	1,714.47050	1.71447	1,663.06820	1.66307	1,714.470	23.90	1.00	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	0.29230	0.00029	0.50530	0.00051	0.292	23.80	0.00	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.75	Put	0.48410	0.00048	0.82920	0.00083	0.484	23.08	0.00	0.00	0	2,310.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	1,315.37170	1.31537	1,264.56730	1.26457	1,315.372	21.49	0.99	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	1.17170	0.00117	1.96730	0.00197	1.172	21.49	0.01	0.00	0	39,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	1,235.59720	1.23560	1,184.94100	1.18494	1,235.597	20.69	0.99	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	1,215.66170	1.21566	1,165.04770	1.16505	1,215.662	20.50	0.99	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Put	1.46170	0.00146	2.44770	0.00245	1.462	20.50	0.01	0.00	0	13,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	1,185.76550	1.18577	1,135.21910	1.13522	1,185.766	20.20	0.99	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	1,116.04530	1.11605	1,065.68000	1.06568	1,116.045	19.50	0.99	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Put	1.84530	0.00185	3.08000	0.00308	1.845	19.50	0.01	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	1,086.18390	1.08618	1,035.90760	1.03591	1,086.184	19.20	0.99	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.44	Call	877.61890	0.87762	828.24010	0.82824	877.619	17.12	0.98	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.48	Put	3.82360	0.00382	6.29080	0.00629	3.824	16.72	0.02	0.00	0	8,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	818.24780	0.81825	769.25040	0.76925	818.248	16.52	0.98	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.51	Call	808.36610	0.80837	759.43940	0.75944	808.366	16.42	0.97	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.55	Call	768.88330	0.76888	720.26460	0.72026	768.883	16.03	0.97	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.60	Call	719.64510	0.71965	671.49290	0.67149	719.645	15.53	0.97	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.67	Call	651.63300	0.65163	606.78300	0.60678	651.633	15.10	0.95	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.75	Call	577.37090	0.57737	535.55700	0.53556	577.371	15.36	0.93	0.00	0	950.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.80	Call	532.43540	0.53244	492.83390	0.49283	532.435	15.52	0.91	0.00	0	200.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.86	Call	480.35290	0.48035	443.68070	0.44368	480.353	15.72	0.87	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.90	Call	446.90660	0.44691	412.32220	0.41232	446.907	15.84	0.85	0.00	0	18,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.92	Call	430.60230	0.43060	397.09340	0.39709	430.602	15.91	0.84	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	54.23710	0.05424	76.76700	0.07677	54.237	16.17	0.22	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Call	368.43710	0.36844	339.36700	0.33937	368.437	16.17	0.78	0.00	0	53,650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	325.27840	0.32528	299.58930	0.29959	325.278	16.36	0.73	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	318.39140	0.31839	293.26290	0.29326	318.391	16.39	0.72	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	298.26800	0.29827	274.80770	0.27481	298.268	16.49	0.70	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.15	Call	266.55600	0.26656	245.81530	0.24582	266.556	16.65	0.65	0.00	0	2,310.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Call	210.09940	0.21010	194.42010	0.19442	210.099	16.97	0.56	0.00	0	402.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Put	145.89940	0.14590	181.82010	0.18182	145.899	16.97	0.44	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.28	Call	194.97120	0.19497	181.52930	0.18153	194.971	17.07	0.54	0.00	0	17,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	28.57730	0.02858	32.05010	0.03205	28.577	20.69	0.11	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	10.53500	0.01054	15.60980	0.01561	10.535	21.43	0.05	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	6.25340	0.00625	11.03570	0.01104	6.253	21.80	0.03	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	3.94320	0.00394	8.24140	0.00824	3.943	22.12	0.02	0.00	0	22,320.00
\$ / R	On 17/09/2015	Any day expiry			13.32150	13.32150	13.26990	13.26990		17.32	0.00	0.00	0	0.00
\$ / R	On 17/09/2015	Any day expiry	12.98	Call	403.85610	0.40386	372.76800	0.37277	403.856	16.35	0.77	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	389.25950	0.38926	359.11640	0.35912	389.259	16.41	0.76	0.00	0	2,000.00
\$ / R	On 23/09/2015	Any day expiry			13.33620	13.33620	13.34650	13.34650		17.32	0.00	0.00	0	0.00
\$ / R	On 23/09/2015	Any day expiry	13.93	Call	73.44460	0.07344	0.00000	0.00000	73.445	20.06	0.20	9,683,668.80	3,600	3,600.00
\$ / R	On 23/09/2015	Any day expiry	13.93	Put	667.24460	0.66724	0.00000	0.00000	667.245	20.06	0.80	38,413,896.30	3,600	3,600.00
\$ / R	On 25/09/2015	Any day expiry			13.34110	13.34110	13.28940	13.28940		17.34	0.00	0.00	0	0.00
\$ / R	On 25/09/2015	Any day expiry	13.09	Call	374.79470	0.37479	345.76260	0.34576	374.795	16.49	0.68	0.00	0	2,500.00
\$ / R	On 28/09/2015	Any day expiry			13.34850	13.34850	13.29670	13.29670		17.11	0.00	0.00	0	1,700.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	0.04160	0.00004	0.07040	0.00007	0.042	21.82	0.00	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	0.14720	0.00015	0.23200	0.00023	0.147	20.54	0.00	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	0.35960	0.00036	0.53980	0.00054	0.360	19.63	0.00	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	288.79860	0.28880	264.77420	0.26477	288.799	16.84	0.56	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	82.92000	0.08292	77.81920	0.07782	82.920	20.11	0.20	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	0.66160	0.00066	0.44920	0.00045	0.662	28.71	0.00	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			13.35340	13.35340	13.30160	13.30160		17.19	0.00	0.00	0	0.00
\$ / R	On 13/10/2015	Any day expiry			13.38430	13.38430	13.33230	13.33230		17.23	0.00	0.00	0	2,726.00
\$ / R	On 28/10/2015	Any day expiry			13.41980	13.41980	13.36760	13.36760		17.19	0.00	14,827,920.00	1,100	350.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	1.12060	0.00112	1.37630	0.00138	1.121	20.36	0.00	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	1.80950	0.00181	2.30070	0.00230	1.809	18.59	0.01	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	315.11410	0.31511	293.87470	0.29387	315.114	17.77	0.46	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	15.18480	0.01518	20.19130	0.02019	15.185	29.55	0.03	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry			13.43890	13.43890	13.38660	13.38660		17.36	0.00	0.00	0	0.00
\$ / R	On 05/11/2015	Any day expiry	12.72	Call	811.16980	0.81117	770.53330	0.77053	811.170	15.17	0.81	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.00	Call	618.75910	0.61876	584.56650	0.58457	618.759	15.93	0.70	0.00	0	300.00
\$ / R	On 17/11/2015	Any day expiry			13.46780	13.46780	13.41530	13.41530		17.29	0.00	0.00	0	0.00
\$ / R	On 17/11/2015	Any day expiry	13.15	Call	579.75450	0.57975	548.19050	0.54819	579.754	16.34	0.64	0.00	0	12,500.00
\$ / R	On 18/11/2015	Any day expiry			13.47020	13.47020	13.41770	13.41770		17.31	0.00	0.00	0	0.00
\$ / R	On 18/11/2015	Any day expiry	13.17	Call	573.57120	0.57357	542.27700	0.54228	573.571	16.42	0.63	0.00	0	6,000.00
\$ / R	On 20/11/2015	Any day expiry			13.47510	13.47510	13.42250	13.42250		17.49	0.00	0.00	0	8,000.00
\$ / R	On 20/11/2015	Any day expiry	13.14	Put	262.40880	0.26241	283.69740	0.28370	262.409	16.33	0.36	0.00	0	8,000.00
\$ / R	On 25/11/2015	Any day expiry			13.48710	13.48710	13.43450	13.43450		17.46	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	2.90460	0.00290	3.92150	0.00392	2.905	18.97	0.01	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	4.95550	0.00496	6.63480	0.00663	4.956	17.71	0.01	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	12.63	Put	94.49110	0.09449	107.81860	0.10782	94.491	14.96	0.17	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	12.85	Put	152.54350	0.15254	168.61470	0.16861	152.544	15.35	0.25	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	12.93	Put	180.91690	0.18092	198.38610	0.19839	180.917	15.61	0.28	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Call	677.52200	0.67752	644.06600	0.64407	677.522	15.93	0.69	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Put	220.42200	0.22042	239.56600	0.23957	220.422	15.93	0.31	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.24	Call	564.63220	0.56463	534.46930	0.53447	564.632	16.61	0.61	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Call	559.71920	0.55972	529.70540	0.52971	559.719	16.65	0.60	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Put	322.61920	0.32262	345.20540	0.34521	322.619	16.65	0.40	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Put	364.75950	0.36476	388.50530	0.38851	364.759	16.91	0.43	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Call	521.85950	0.52186	493.00530	0.49301	521.859	16.91	0.57	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.43	Call	478.04340	0.47804	450.56820	0.45057	478.043	17.23	0.54	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.65	Call	394.67510	0.39468	372.10850	0.37211	394.675	17.96	0.46	0.00	0	15,000.00

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\$ / R	On 25/11/2015	Any day expiry	13.73	Call	368.35450	0.36835	347.48100	0.34748	368.354	18.22	0.44	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	332.40280	0.33240	313.92430	0.31392	332.403	18.62	0.40	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	44.29200	0.04429	52.71980	0.05272	44.292	31.48	0.05	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			13.51870	13.51870	13.46600			17.41	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			13.52610	13.52610	13.47340	13.47340		17.59	0.00	110,021,297.40	8,134	202,257.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	2,581.05150	2.58105	2,529.74090	2.52974	2,581.051	17.82	0.99	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	4.95150	0.00495	6.34090	0.00634	4.951	17.82	0.01	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	2,531.47880	2.53148	2,480.26220	2.48026	2,531.479	17.68	0.99	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	2,333.58300	2.33358	2,282.80680	2.28281	2,333.583	17.11	0.98	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	2,136.49680	2.13650	2,086.28300	2.08628	2,136.497	16.55	0.98	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	14.42920	0.01443	17.63180	0.01763	14.429	15.98	0.03	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	14.66690	0.01467	17.91020	0.01791	14.667	15.96	0.03	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	18.43710	0.01844	22.30070	0.02230	18.437	15.56	0.04	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	20.00430	0.02000	24.11560	0.02412	20.004	15.42	0.04	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	23.54400	0.02354	28.19540	0.02820	23.544	15.14	0.05	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	27.70260	0.02770	32.96030	0.03296	27.703	14.85	0.06	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	1,411.43460	1.41143	1,367.14450	1.36714	1,411.435	14.43	0.93	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	37.09340	0.03709	47.12030	0.04712	37.093	14.35	0.08	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	1,364.41320	1.36441	1,322.88090	1.32288	1,364.413	14.29	0.92	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	1,109.49950	1.10950	1,070.15410	1.07015	1,109.499	14.80	0.85	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	95.64980	0.09565	109.20390	0.10920	95.650	14.90	0.16	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	1,053.90580	1.05391	1,014.78570	1.01479	1,053.906	14.92	0.83	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	1,046.09690	1.04610	1,006.99850	1.00700	1,046.097	14.94	0.83	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	1,030.57640	1.03058	991.51580	0.99152	1,030.576	14.97	0.83	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.76	Put	145.32010	0.14532	158.92220	0.15892	145.320	15.25	0.22	0.00	0	402.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	883.06510	0.88307	843.86460	0.84386	883.065	15.32	0.76	0.00	0	17,883.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	816.44250	0.81644	780.26970	0.78027	816.443	15.56	0.73	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	190.34250	0.19034	206.86970	0.20687	190.343	15.56	0.27	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	755.51780	0.75552	720.80360	0.72080	755.518	15.87	0.70	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	698.69150	0.69869	665.38410	0.66538	698.691	16.18	0.66	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	645.86410	0.64586	613.89610	0.61390	645.864	16.50	0.63	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Call	620.90500	0.62090	589.58520	0.58959	620.905	16.65	0.61	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	606.38460	0.60638	575.44540	0.57545	606.385	16.75	0.60	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	551.60760	0.55161	522.12940	0.52213	551.608	17.12	0.56	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	534.48690	0.53449	505.47500	0.50547	534.487	17.25	0.55	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	509.82780	0.50983	482.00540	0.48201	509.828	17.43	0.53	0.00	0	14,950.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	471.40200	0.47140	445.62440	0.44562	471.402	17.75	0.50	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	449.87810	0.44988	425.25820	0.42526	449.878	17.94	0.48	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	346.78780	0.34679	328.12370	0.32812	346.788	19.02	0.39	0.00	0	16,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.30	Call	278.02770	0.27803	263.76830	0.26377	278.028	19.97	0.32	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	264.41300	0.26441	251.07790	0.25108	264.413	20.19	0.30	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.40	Call	258.83030	0.25883	245.87810	0.24588	258.830	20.28	0.30	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	241.24630	0.24125	229.50960	0.22951	241.246	20.60	0.28	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	191.73630	0.19174	183.37100	0.18337	191.736	21.67	0.23	0.00	0	8,200.00

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	14.97	Call	176.02540	0.17603	168.65810	0.16866	176.025	22.07	0.21	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	172.58170	0.17258	165.48850	0.16549	172.582	22.15	0.20	0.00	0	61,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	106.28890	0.10629	104.47290	0.10447	106.289	24.51	0.13	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			13.55070	13.55070	13.49780	13.49780		17.51	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	4.34710	0.00435	5.08840	0.00509	4.347	17.80	0.01	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	7.75010	0.00775	9.32750	0.00933	7.750	16.89	0.02	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	340.16400	0.34016	322.06260	0.32206	340.164	19.36	0.36	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	65.76770	0.06577	68.78340	0.06878	65.768	31.57	0.07	0.00	0	300.00
\$ / R	On 13/01/2016	Any day expiry			13.60710	13.60710	13.55420	13.55420		17.65	0.00	0.00	0	1,150.00
\$ / R	On 27/01/2016	Any day expiry			13.64150	13.64150	13.58850	13.58850		17.73	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	36.96460	0.03696	40.50040	0.04050	36.965	15.23	0.06	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	933.97540	0.93398	895.27690	0.89528	933.975	15.70	0.71	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	855.43680	0.85544	818.49220	0.81849	855.437	16.12	0.67	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	375.11730	0.37512	355.83850	0.35584	375.117	20.05	0.34	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			13.68080	13.68080	13.62770	13.62770		17.82	0.00	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	29.41530	0.02942	34.69770	0.03470	29.415	15.26	0.05	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	266.06670	0.26607	252.88440	0.25288	266.067	22.30	0.24	0.00	0	1,000.00
\$ / R	On 19/02/2016	Any day expiry			13.69800	13.69800	13.72960	13.72960		17.79	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	585.87390	0.58587	0.00000	0.00000	585.874	18.40	0.47	23,339,221.63	3,600	3,600.00
\$ / R	On 25/02/2016	Any day expiry			13.71270	13.71270	13.65950	13.65950		17.76	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	47.80280	0.04780	53.79950	0.05380	47.803	15.20	0.07	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	380.69580	0.38070	361.37230	0.36137	380.696	20.76	0.32	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			13.74980	13.74980	13.69660	13.69660		17.86	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			13.75730	13.75730	13.70400	13.70400		17.83	0.00	412,719.00	30	24,183.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	16.48460	0.01648	19.70830	0.01971	16.485	15.87	0.03	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	37.97290	0.03797	42.55070	0.04255	37.973	15.47	0.05	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	41.06650	0.04107	45.77060	0.04577	41.066	15.43	0.06	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	55.67750	0.05568	60.84530	0.06085	55.678	15.28	0.08	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	58.20650	0.05821	63.43850	0.06344	58.206	15.25	0.08	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	65.42860	0.06543	70.81870	0.07082	65.429	15.19	0.09	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	69.31230	0.06931	74.77480	0.07477	69.312	15.16	0.09	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	74.43330	0.07443	79.98180	0.07998	74.433	15.12	0.10	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	86.81320	0.08681	92.52620	0.09253	86.813	15.03	0.11	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	106.37860	0.10638	112.26110	0.11226	106.379	14.91	0.13	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	1,370.96290	1.37096	1,327.05100	1.32705	1,370.963	15.03	0.81	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	217.85390	0.21785	227.81390	0.22781	217.854	15.32	0.23	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	1,194.34590	1.19435	1,151.15290	1.15115	1,194.346	15.41	0.76	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	289.45910	0.28946	299.86680	0.29987	289.459	15.64	0.28	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	428.80660	0.42881	444.75730	0.44476	428.807	16.40	0.36	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	796.52790	0.79653	762.47670	0.76248	796.528	17.25	0.57	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	716.25880	0.71626	683.93700	0.68394	716.259	17.85	0.53	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	653.22420	0.65322	623.19140	0.62319	653.224	18.32	0.49	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	571.04600	0.57105	544.25090	0.54425	571.046	19.01	0.44	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	543.98850	0.54399	518.32500	0.51833	543.988	19.27	0.42	0.00	0	43,156.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	476.37160	0.47637	453.68930	0.45369	476.372	19.98	0.37	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	442.56110	0.44256	421.55370	0.42155	442.561	20.38	0.35	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	352.39250	0.35239	335.35520	0.33536	352.393	21.66	0.28	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	288.54720	0.28855	275.06670	0.27507	288.547	22.75	0.23	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	218.49710	0.21850	211.55980	0.21156	218.497	24.46	0.18	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	60.15390	0.06015	55.65210	0.05565	60.154	30.16	0.05	0.00	0	1,500.00
\$ / R	On 29/03/2016	Any day expiry			13.79450	13.79450	13.74130	13.74130		17.89	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	60.73790	0.06074	66.28780	0.06629	60.738	15.24	0.08	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	388.83910	0.38884	371.19190	0.37119	388.839	21.46	0.30	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry			13.86410	13.86410	13.81080	13.81080		17.93	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	70.67920	0.07068	75.31770	0.07532	70.679	15.24	0.09	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	387.78200	0.38778	372.30170	0.37230	387.782	22.10	0.28	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry			13.94120	13.94120	13.88780	13.88780		18.06	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	81.19660	0.08120	84.70560	0.08471	81.197	15.25	0.09	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	389.22990	0.38923	375.60030	0.37560	389.230	22.81	0.26	0.00	0	250.00
\$ / R	On 06/06/2016	Any day expiry			13.96640	13.96640	13.91320	13.91320		18.03	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	135.04950	0.13505	139.92250	0.13992	135.050	15.01	0.14	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	509.24570	0.50925	490.89810	0.49090	509.246	21.35	0.33	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			13.97420	13.97420	13.92100	13.92100		18.03	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.98460	13.98460	13.93130	13.93130		18.13	0.00	0.00	0	14,960.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	132.38790	0.13239	136.21220	0.13621	132.388	15.06	0.13	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	354.41960	0.35442	0.00000	0.00000	354.420	15.64	0.28	2,904,961.30	750	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	627.15000	0.62715	604.33610	0.60434	627.150	20.21	0.39	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	411.60620	0.41161	0.00000	0.00000	411.606	22.90	0.26	2,778,521.20	750	750.00
\$ / R	On 28/06/2016	Any day expiry			14.02340	14.02340	13.97020	13.97020		18.12	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	89.89860	0.08990	94.48200	0.09448	89.899	15.19	0.09	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	398.19270	0.39819	384.32450	0.38432	398.193	23.59	0.25	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry			14.09860	14.09860	14.04530	14.04530		18.30	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	96.91540	0.09692	101.96390	0.10196	96.915	15.14	0.10	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	418.86370	0.41886	407.48200	0.40748	418.864	24.76	0.24	0.00	0	250.00
\$ / R	On 11/08/2016	Any day expiry			14.13740	14.13740	14.08410	14.08410		18.37	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	264.14310	0.26414	271.01970	0.27102	264.143	15.02	0.21	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	651.02660	0.65103	627.65080	0.62765	651.027	21.23	0.36	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			14.17630	14.17630	14.12300	14.12300		18.45	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	103.82670	0.10383	108.69410	0.10869	103.827	15.09	0.10	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	452.50520	0.45251	447.08930	0.44709	452.505	26.26	0.24	0.00	0	250.00
\$ / R	On 15/09/2016	Any day expiry			14.22520	14.22520	14.17210	14.17210		18.58	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			14.23470	14.23470	14.18160	14.18160		18.59	0.00	0.00	0	700.00
\$ / R	On 28/09/2016	Any day expiry			14.25610	14.25610	14.20320	14.20320		18.62	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	113.01870	0.11302	118.52870	0.11853	113.019	15.11	0.10	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	498.30530	0.49831	485.95330	0.48595	498.305	27.67	0.24	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry			14.32250	14.32250	14.27030	14.27030		18.78	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	120.11770	0.12012	125.76410	0.12576	120.118	15.11	0.10	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	511.22020	0.51122	492.30690	0.49231	511.220	28.37	0.23	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 28/11/2016	Any day expiry			14.40080	14.40080						0.00
\$ / R	11.80	Put	On 28/11/2016	Any day expiry	128.30200	0.12830	131.61140	0.13161	128.302	15.12	0.10	0.00	0	250.00
\$ / R	19.40	Call	On 28/11/2016	Any day expiry	474.75190	0.47475	461.61060	0.46161	474.752	28.06	0.21	0.00	0	250.00
\$ / R			On 14/12/2016	Any day expiry	14.43880	14.43880	14.38780	14.38780		19.11	0.00	0.00	0	251.00
\$ / R			On 19/12/2016	Foreign Exchange Future	14.45060	14.45060	14.39980	14.39980		19.12	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 19/12/2016	Foreign Exchange Future	135.49870	0.13550	139.60600	0.13961	135.499	15.20	0.10	0.00	0	250.00
\$ / R	19.81	Call	On 19/12/2016	Foreign Exchange Future	446.38500	0.44639	424.66160	0.42466	446.385	27.74	0.20	0.00	0	250.00
\$ / R MAXI			On 14/09/2015	Foreign Exchange Future	13.31420	13.31420	13.26260	13.26260		17.14	0.00	1,344,734.20	101	1,377.00
\$ / R MAXI			On 11/12/2015	Foreign Exchange Future	13.52610	13.52610	13.47340	13.47340		17.59	0.00	770,987.70	57	304.00
\$ / R MAXI			On 14/03/2016	Foreign Exchange Future	13.75730	13.75730	13.70400	13.70400		17.83	0.00	0.00	0	213.00
\$ / R MAXI			On 13/06/2016	Foreign Exchange Future	13.98460	13.98460	13.93130	13.93130		18.13	0.00	0.00	0	7.00
£ / R			On 14/09/2015	Foreign Exchange Future	20.46990	20.46990	20.35530	20.35530		14.80	0.00	25,014,217.80	1,222	33,349.00
£ / R	18.00	Put	On 14/09/2015	Foreign Exchange Future	0.53920	0.00054	1.44000	0.00144	0.539	22.97	0.00	0.00	0	16,500.00
£ / R	18.16	Put	On 14/09/2015	Foreign Exchange Future	0.78250	0.00078	2.08220	0.00208	0.783	22.31	0.00	0.00	0	16,500.00
£ / R	18.50	Put	On 14/09/2015	Foreign Exchange Future	1.61020	0.00161	3.74250	0.00374	1.610	20.71	0.01	0.00	0	18,900.00
£ / R	20.50	Call	On 14/09/2015	Foreign Exchange Future	224.55820	0.22456	201.76100	0.20176	224.558	14.95	0.49	0.00	0	20,000.00
£ / R			On 11/12/2015	Foreign Exchange Future	20.78600	20.78600	20.66930	20.66930		16.23	0.00	49,470,680.00	2,380	8,297.00
£ / R	17.87	Put	On 11/12/2015	Foreign Exchange Future	26.61490	0.02661	30.11320	0.03011	26.615	16.31	0.04	0.00	0	830.00
£ / R	19.40	Call	On 11/12/2015	Foreign Exchange Future	1,542.17090	1.54217	1,447.41540	1.44742	1,542.171	14.56	0.83	0.00	0	700.00
£ / R	20.00	Call	On 11/12/2015	Foreign Exchange Future	1,116.21510	1.11622	1,037.47100	1.03747	1,116.215	15.09	0.70	0.00	0	500.00
£ / R	20.33	Call	On 11/12/2015	Foreign Exchange Future	926.91180	0.92691	854.48140	0.85448	926.912	15.56	0.62	0.00	0	8,250.00
£ / R	20.77	Call	On 11/12/2015	Foreign Exchange Future	717.20010	0.71720	656.63810	0.65664	717.200	16.19	0.52	0.00	0	18,900.00
£ / R	21.50	Call	On 11/12/2015	Foreign Exchange Future	478.52110	0.47852	436.59730	0.43660	478.521	17.60	0.38	0.00	0	500.00
£ / R	21.82	Call	On 11/12/2015	Foreign Exchange Future	403.09350	0.40309	367.12360	0.36712	403.093	18.22	0.32	0.00	0	20,000.00
£ / R			On 14/03/2016	Foreign Exchange Future	21.13280	21.13280	21.01360	21.01360		16.34	0.00	2,113,280.00	100	1,522.00
£ / R			On 13/06/2016	Foreign Exchange Future	21.47520	21.47520	21.35440	21.35440		16.62	0.00	0.00	0	200.00
¥ / R			On 14/09/2015	Foreign Exchange Future	0.10980	0.10980	0.10960	0.10960		19.14	0.00	0.00	0	24.00
¥ / R			On 11/12/2015	Foreign Exchange Future	0.11173	0.11173	0.11152	0.11152		13.57	0.00	0.00	0	6,876.00
¥ / R			On 14/03/2016	Foreign Exchange Future	0.11389	0.11389	0.11368	0.11368		14.48	0.00	0.00	0	0.00
€ / R			On 14/09/2015	Foreign Exchange Future	14.90860	14.90860	14.88680	14.88680		17.41	0.00	10,704,374.80	718	33,592.00
€ / R	12.26	Put	On 14/09/2015	Foreign Exchange Future	0.04140	0.00004	0.00010	0.00000	0.041	28.42	0.00	0.00	0	26,000.00
€ / R	12.70	Put	On 14/09/2015	Foreign Exchange Future	0.17750	0.00018	0.01330	0.00001	0.178	26.26	0.00	0.00	0	7,900.00
€ / R	12.90	Put	On 14/09/2015	Foreign Exchange Future	0.34390	0.00034	0.08400	0.00008	0.344	25.28	0.00	0.00	0	7,500.00
€ / R	12.92	Put	On 14/09/2015	Foreign Exchange Future	0.36750	0.00037	0.09940	0.00010	0.368	25.19	0.00	0.00	0	9,000.00
€ / R	13.00	Put	On 14/09/2015	Foreign Exchange Future	0.47880	0.00048	0.18960	0.00019	0.479	24.79	0.00	0.00	0	10,700.00
€ / R	14.90	Call	On 14/09/2015	Foreign Exchange Future	207.07110	0.20707	201.86380	0.20186	207.071	17.41	0.51	0.00	0	7,500.00
€ / R			On 21/09/2015	Any day expiry	14.92870	14.92870	14.90700	14.90700		17.35	0.00	0.00	0	0.00
€ / R	14.85	Call	On 21/09/2015	Any day expiry	285.68390	0.28568	274.02400	0.27402	285.684	17.15	0.56	0.00	0	1,000.00
€ / R	14.85	Put	On 21/09/2015	Any day expiry	206.98390	0.20698	217.02400	0.21702	206.984	17.15	0.44	0.00	0	1,000.00
€ / R			On 26/10/2015	Any day expiry	15.03210	15.03210	15.00970	15.00970		17.13	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 26/10/2015	Any day expiry	14.92	Call	453.26970	0.45327	436.60390	0.43660	453.270	16.87	0.56	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	341.16970	0.34117	346.90390	0.34690	341.170	16.87	0.44	0.00	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			15.16890	15.16890	15.14580	15.14580		16.89	0.00	57,232,259.70	3,773	64,519.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	21.34880	0.02135	22.15570	0.02216	21.349	16.54	0.04	0.00	0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	80.88040	0.08088	81.95160	0.08195	80.880	15.13	0.13	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	162.48490	0.16248	164.76920	0.16477	162.485	15.33	0.22	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.29	Call	494.94150	0.49494	481.29370	0.48129	494.942	17.24	0.48	0.00	0	6,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	209.54050	0.20954	203.78360	0.20378	209.540	20.29	0.23	0.00	0	6,682.00
€ / R	On 25/01/2016	Any day expiry			15.30600	15.30600	15.28250	15.28250		16.87	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	862.44790	0.86245	843.25370	0.84325	862.448	15.92	0.64	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	826.66960	0.82667	808.03150	0.80803	826.670	16.07	0.62	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			15.45710	15.45710	15.43310	15.43310		16.93	0.00	633,741.10	41	3,617.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	48.84570	0.04885	45.68440	0.04568	48.846	15.54	0.06	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	59.25440	0.05925	56.00670	0.05601	59.254	15.40	0.07	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	129.08720	0.12909	126.51910	0.12652	129.087	14.80	0.14	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	163.58830	0.16359	161.53920	0.16154	163.588	14.85	0.17	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	1,011.71510	1.01172	990.90610	0.99091	1,011.715	15.74	0.65	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.05	Call	937.86350	0.93786	918.20540	0.91821	937.864	16.07	0.61	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	601.57650	0.60158	587.96890	0.58797	601.577	17.98	0.43	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	547.38090	0.54738	534.82560	0.53483	547.381	18.40	0.40	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	510.69080	0.51069	498.82810	0.49883	510.691	18.71	0.38	0.00	0	24,000.00
€ / R	On 13/06/2016	Foreign Exchange Future			15.74690	15.74690	15.72220	15.72220		17.13	0.00	0.00	0	250.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	234.70470	0.23470	231.07830	0.23108	234.705	14.65	0.19	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	879.09030	0.87909	860.79400	0.86079	879.090	17.53	0.50	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.06980	16.06980	16.04500	16.04500		17.41	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			101.01579	101.01579	100.00000	100.00000			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			99.96274	99.96274	100.00000	100.00000			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.11860	100.11860	100.00000	100.00000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			99.76497	99.76497	100.00000	100.00000			0.00	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
AL37	On 05/11/2015	Index Future			464.68600	464.68600	465.01200	465.01200			0.00	0.00	0	3.00
AL37	On 04/02/2016	Index Future			472.56200	472.56200	472.90300	472.90300			0.00	0.00	0	0.00
AL7T	On 05/11/2015	Index Future			546.78600	546.78600	547.37600	547.37600			0.00	0.00	0	1.00
AL7T	On 04/02/2016	Index Future			556.05300	556.05300	556.66500	556.66500			0.00	0.00	0	0.00
ALBI	On 05/11/2015	Index Future			499.98100	499.98100	500.58300	500.58300			0.00	0.00	0	456.00
ALBI	On 04/02/2016	Index Future			508.45500	508.45500	509.07900	509.07900			0.00	0.00	0	146.00



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
ALBI	On 05/05/2016	Index Future			517.50600		517.50600		518.14300	518.14300			0.00	0.00	0	0.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.44770		9.44770		9.47170	9.47170		15.41	0.00	9,542,177.00	1,010	2,309.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.55460		9.55460		9.57830	9.57830		14.45	0.00	4,777,300.00	500	9,383.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	167.65970		0.16766		150.58700	0.15059	167.660	13.91	0.34	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	273.20820		0.27321		271.26440	0.27126	273.208	14.63	0.49	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	115.50970		0.11551		111.96980	0.11197	115.510	16.66	0.24	0.00	0	201.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.67740		9.67740		9.70050	9.70050		13.94	0.00	0.00	0	2,050.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			9.80210		9.80210		9.82560	9.82560		14.82	0.00	0.00	0	0.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			10.00650		10.00650		10.02770	10.02770		16.46	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			10.16380		10.16380		10.18530	10.18530		15.81	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			13.78700		13.78700		13.80960	13.80960		17.73	0.00	124,083.00	9	1,544.00
CHF / R	On 11/12/2015	Foreign Exchange Future			14.05210		14.05210		14.07460	14.07460		17.41	0.00	0.00	0	7,345.00
CNH / R	On 14/09/2015	Foreign Exchange Future			2.06370		2.06370		2.05030	2.05030		16.27	0.00	0.00	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future			2.07760		2.07760		2.06220	2.06220		16.53	0.00	0.00	0	25,110.00
DKK / R	On 14/09/2015	Foreign Exchange Future			2.00000		2.00000		1.99370	1.99370		25.28	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future			2.03630		2.03630		2.02970	2.02970		19.14	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			9.88349		81.33008		9.86399	81.46755			0.00	0.00	0	6,441.00
ES33	On 04/02/2016	Bond Future			9.97040		82.70934		9.95009	82.85036			0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future			10.04807		80.39228		10.02714	80.53561			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

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
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	496.41600		496.41600		496.98900	496.98900			0.00	9,928,320.00	2	443.00
GOVI	On 04/02/2016	GOVI	504.83100		504.83100		505.42300	505.42300			0.00	0.00	0	26.00
GOVI	On 05/05/2016	GOVI	513.81600		513.81600		514.42200	514.42200			0.00	0.00	0	0.00
I2025	On 05/11/2015	Bond Future	122.97382		122.97382		122.97218	122.97218			0.00	0.00	0	538.00
I2025	On 04/02/2016	Bond Future	123.84709		123.84709		123.84719	123.84719			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	126.38364		126.38364		126.38100	126.38100			0.00	0.00	0	7,020.00
I2038	On 04/02/2016	Bond Future	127.16220		127.16220		127.16153	127.16153			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	126.51443		126.51443		125.81953	125.81953			0.00	93,620,678.20	740	6,432.00
I2046	On 04/02/2016	Bond Future	128.67007		128.67007		127.96530	127.96530			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	134.49989		134.49989		133.85203	133.85203			0.00	0.00	0	4,911.00
I2050	On 04/02/2016	Bond Future	135.25719		135.25719		134.59998	134.59998			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	232.70500		232.70500		232.54600	232.54600			0.00	0.00	0	973.00
IGOV	On 04/02/2016	Index Future	236.66800		236.66800		236.51100	236.51100			0.00	0.00	0	82.00
IGOV	On 05/05/2016	Index Future	240.90000		240.90000		240.74100	240.74100			0.00	0.00	0	0.00
ILBI	On 05/11/2015	Index Future	630.87800		630.87800		630.40100	630.40100			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future	641.68000		641.68000		641.19900	641.19900			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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
KES / R	On 14/09/2015	Foreign Exchange Future			0.12780		0.12780		0.12750	0.12750			0.00	0.00	0	13.00
KES / R	On 11/12/2015	Foreign Exchange Future			0.12740		0.12740		0.12730	0.12730			0.00	76,949.60	604	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future			0.12630		0.12630		0.12680	0.12680			0.00	0.00	0	0.00
NGN / R	On 14/09/2015	Foreign Exchange Future			0.06680		0.06680		0.06660	0.06660			0.00	0.00	0	2,000.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.06060		0.06060		0.06020	0.06020			0.00	0.00	0	28,268.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.05720		0.05720		0.05670	0.05670			0.00	0.00	0	0.00
NZ\$ / R	On 04/09/2015	Any day expiry			8.41320		8.41320		8.55880	8.55880		18.99	0.00	67,099,200.00	8,000	8,000.00
NZ\$ / R	On 04/09/2015	Any day expiry	8.40	Put	60.28500		0.06029		29.08820	0.02909	60.285	18.99	0.46	0.00	0	8,000.00
NZ\$ / R	On 14/09/2015	Foreign Exchange Future			8.42420		8.42420		8.56980	8.56980		13.94	0.00	0.00	0	0.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			8.50380		8.50380		8.65010	8.65010		12.07	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			8.59670		8.59670		8.74400	8.74400		13.97	0.00	0.00	0	0.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.11980		1.11980		1.12250	1.12250			0.00	0.00	0	483.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.12150		1.12150		1.12410	1.12410			0.00	2,166,738.00	1,932	150.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.12360		1.12360		1.12620	1.12620			0.00	0.00	0	0.00
R186	On 05/11/2015	Bond Future			8.39884		119.04451		8.37894	119.20090		9.44	0.00	11,904,451.00	100	32,572.00
R186	On 05/11/2015	Bond Future	7.73	Call	301.25000		0.30125		358.82000	0.35882	301.250	9.18	0.13	0.00	0	169.00
R186	On 05/11/2015	Bond Future	7.75	Call	323.09000		0.32309		383.23000	0.38323	323.090	9.19	0.14	0.00	0	1,200.00
R186	On 05/11/2015	Bond Future	7.86	Call	466.46000		0.46646		542.25000	0.54225	466.460	9.23	0.19	0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.22	Put	2,690.48000		2.69048		2,661.58000	2.66158	2,690.480	9.35	0.61	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	2,545.56000		2.54556		2,520.46000	2.52046	2,545.560	9.36	0.59	0.00	0	8,650.00
R186	On 05/11/2015	Bond Future	8.35	Put	2,098.01000		2.09801		2,092.79000	2.09279	2,098.010	9.39	0.52	0.00	0	9,430.00
R186	On 05/11/2015	Bond Future	8.35	Call	1,713.67000		1.71367		1,864.84000	1.86484	1,713.670	9.39	0.48	0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.45	Put	1,706.21000		1.70621		1,718.93000	1.71893	1,706.210	9.42	0.46	0.00	0	6,308.00
R186	On 05/11/2015	Bond Future	8.50	Call	2,321.32000		2.32132		2,498.44000	2.49844	2,321.320	9.44	0.57	0.00	0	650.00
R186	On 05/11/2015	Bond Future	8.50	Put	1,530.79000		1.53079		1,551.52000	1.55152	1,530.790	9.44	0.43	0.00	0	4,666.00
R186	On 05/11/2015	Bond Future	8.55	Put	1,372.56000		1.37256		1,397.02000	1.39702	1,372.560	9.48	0.39	0.00	0	4,667.00
R186	On 05/11/2015	Bond Future	8.75	Put	861.22000		0.86122		894.43000	0.89443	861.220	9.62	0.28	0.00	0	10,000.00
R186	On 05/11/2015	Bond Future	8.85	Put	670.33000		0.67033		704.67000	0.70467	670.330	9.69	0.23	0.00	0	2,283.00
R186	On 05/11/2015	Bond Future	9.00	Put	450.61000		0.45061		483.63000	0.48363	450.610	9.80	0.17	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.45467		115.76489		8.43379	115.92564		9.38	0.00	0.00	0	5,365.00
R186	On 04/02/2016	Bond Future	8.75	Put	1,881.96000		1.88196		1,861.10000	1.86110	1,881.960	9.55	0.37	0.00	0	6,700.00
R186	On 05/05/2016	Bond Future			8.50035		117.82801		8.47870	117.99137		9.27	0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.54350		114.69021		8.52041	114.86094		9.38	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R197	On 05/11/2015	Bond Future		294.96009	294.96009		294.95636	294.95636			0.00	0.00	0	927.00
R197	On 04/02/2016	Bond Future		293.63118	293.63118		293.63137	293.63137			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		239.77027	239.77027		239.76596	239.76596			0.00	0.00	0	53,321.00
R202	On 04/02/2016	Bond Future		240.48011	240.48011		240.47945	240.47945			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		8.23213	98.89379		8.21740	98.97222		7.42	0.00	1,186,725.48	12	14,805.00
R2023	On 04/02/2016	Bond Future		8.29957	100.57074		8.28385	100.65196		6.74	0.00	0.00	0	1,050.00
R2023	On 05/05/2016	Bond Future		8.34766	98.43344		8.33123	98.51591		7.04	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		7.33965	102.79886		7.30172	102.86401		2.04	0.00	0.00	0	15,250.00
R203	On 04/02/2016	Bond Future		7.42394	104.54217		7.37856	104.60996		1.22	0.00	0.00	0	0.00
R203	On 05/05/2016	Bond Future		7.46005	102.23488		7.40595	102.30367		1.51	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 05/11/2015	Bond Future		8.78784	95.86934		8.76803	96.02150			0.00	0.00	0	9,973.00
R2030	On 04/02/2016	Bond Future		8.84527	93.48836		8.82463	93.64451			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		8.87821	95.53701		8.85844	95.69962			0.00	0.00	0	1,579.00
R2032	On 04/02/2016	Bond Future		8.93545	97.15739		8.91489	97.32421			0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future		8.98482	94.73139		8.96366	94.90090			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		8.96974	97.90946		8.94993	98.08983			0.00	0.00	0	47,355.00
R2037	On 04/02/2016	Bond Future		9.02380	95.31265		9.00325	95.49753			0.00	0.00	0	370.00
R2037	On 05/05/2016	Bond Future		9.07171	97.01184		9.05060	97.19974			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		7.67147	103.98511		7.64034	104.07043		3.37	0.00	0.00	0	18,040.00
R204	On 04/02/2016	Bond Future		7.74897	101.71158		7.71418	101.79987		2.72	0.00	0.00	0	0.00
R204	On 05/05/2016	Bond Future		7.80398	103.52405		7.76558	103.61369		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		9.01244	99.73140		8.99772	99.87798			0.00	0.00	0	17,432.00
R2044	On 04/02/2016	Bond Future		9.06374	97.04026		9.04845	97.19086			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future		9.10918	98.77027		9.09350	98.92326			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 05/11/2015	Bond Future			8.99833		99.09421		8.98362	99.24489			0.00	0.00	0	48,532.00
R2048	On 04/02/2016	Bond Future			9.05113		100.77450		9.03586	100.92918			0.00	0.00	0	0.00
R2048	On 05/05/2016	Bond Future			9.09265		98.13400		9.07699	98.29126			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			7.90996		99.99820		7.88978	100.06792		4.51	0.00	0.00	0	44,051.00
R207	On 05/11/2015	Bond Future	7.43	Call	193.33000		0.19333		228.36000	0.22836	193.330	4.40	0.19	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	245.05000		0.24505		285.43000	0.28543	245.050	4.41	0.23	0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.98459		98.05215		7.96246	98.12454		4.02	0.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	236.52000		0.23652		259.68000	0.25968	236.520	3.88	0.18	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	408.34000		0.40834		442.77000	0.44277	408.340	3.92	0.27	0.00	0	19.00
R207	On 05/05/2016	Bond Future			8.04628		99.79964		8.02249	99.87309		4.15	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	721.74000		0.72174		760.58000	0.76058	721.740	4.07	0.33	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.10462		97.98870		8.07756	98.06715		4.02	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			8.03950		95.19453		8.01948	95.27783		5.80	0.00	0.00	0	40,396.00
R208	On 05/11/2015	Bond Future	8.48	Put	315.44000		0.31544		316.98000	0.31698	315.440	6.01	0.22	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			8.10684		96.80904		8.08529	96.89518		5.15	0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future			8.16000		95.13245		8.13718	95.21995		5.43	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			8.90738		75.90228		8.88757	76.05170		15.07	0.00	2,277,068.40	30	24,850.00
R209	On 05/11/2015	Bond Future	8.50	Call	760.41000		0.76041		855.64000	0.85564	760.410	14.82	0.27	0.00	0	900.00
R209	On 05/11/2015	Bond Future	9.00	Put	1,604.67000		1.60467		1,625.40000	1.62540	1,604.670	15.07	0.43	0.00	0	500.00
R209	On 05/11/2015	Bond Future	9.16	Put	1,146.94000		1.14694		1,175.68000	1.17568	1,146.940	15.25	0.34	0.00	0	640.00
R209	On 05/11/2015	Bond Future	9.25	Put	939.36000		0.93936		970.36000	0.97036	939.360	15.35	0.29	0.00	0	900.00
R209	On 04/02/2016	Bond Future			8.95752		77.18966		8.93702	77.34272		14.70	0.00	0.00	0	400.00
R209	On 04/02/2016	Bond Future	9.52	Put	1,406.66000		1.40666		1,395.73000	1.39573	1,406.660	15.25	0.28	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			9.00059		75.41561		8.97956	75.57120		15.03	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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 05/11/2015	Bond Future	181.52603		181.52603		181.32712	181.32712			0.00	54,457,809.00	300	2,298.00
R210	On 04/02/2016	Bond Future	184.61911		184.61911		184.41926	184.41926			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	135.95622		135.95622		135.86293	135.86293			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future	136.57644		136.57644		136.48339	136.48339			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	141.58559		141.58559		141.58381	141.58381			0.00	0.00	0	928.00
R212	On 04/02/2016	Bond Future	142.13615		142.13615		142.13631	142.13631			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	8.81313		86.27837		8.78823	86.46322		12.90	0.00	0.00	0	21,426.00
R213	On 04/02/2016	Bond Future	8.87147		87.74134		8.84562	87.93061		12.45	0.00	0.00	0	200.00
R213	On 05/05/2016	Bond Future	8.91677		85.75574		8.89017	85.94820		12.80	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	8.93716		76.97242		8.92245	77.08984		15.79	0.00	0.00	0	11,693.00
R214	On 04/02/2016	Bond Future	8.98830		78.27762		8.97304	78.39819		15.45	0.00	0.00	0	4,620.00
R214	On 05/05/2016	Bond Future	9.02824		76.37693		9.01260	76.49952		15.79	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	23,373.53000		23,373.53000		23,289.35000	23,289.35000			0.00	0.00	0	0.00
SGD / R	On 14/09/2015	Foreign Exchange Future	9.43560		9.43560		9.42750	9.42750		15.00	0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future	9.55190		9.55190		9.54900	9.54900		14.99	0.00	0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.55890		4.55890		4.53560	4.53560		19.66	0.00	0.00	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.50720		4.50720		4.48670	4.48670		19.07	0.00	0.00	0	0.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.53280		1.53280		1.52120	1.52120			0.00	0.00	0	130.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.49500		1.49500		1.48570	1.48570			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>1,004,836,632.81</b>	<b>73,086</b>	<b>4032549.00</b>
<b>Grand Total:</b>												<b>1,004,836,632.81</b>	<b>73,086</b>	<b>4032549.00</b>