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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 01/09/2015

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
\$ / R	On 03/09/2015	Any day expiry	13.38220	13.38220		13.29080	13.29080		19.01	0.00	0.00	0	0.00	
\$ / R	On 03/09/2015	Any day expiry	13.02	Call	367.14490	0.36714	290.63800	0.29064	367.145	22.87	0.95	0	3,000.00	
\$ / R	On 03/09/2015	Any day expiry	13.03	Call	357.59060	0.35759	281.93740	0.28194	357.591	22.77	0.94	0	3,000.00	
\$ / R	On 08/09/2015	Any day expiry			13.38990	13.38990	13.30050	13.30050		17.37	0.00	0	0.00	
\$ / R	On 08/09/2015	Any day expiry	12.95	Put	16.89350	0.01689	28.23240	0.02823	16.893	19.02	0.10	0	3,000.00	
\$ / R	On 08/09/2015	Any day expiry	13.18	Call	263.81930	0.26382	206.61340	0.20661	263.819	18.18	0.74	0	1,000.00	
\$ / R	On 10/09/2015	Any day expiry			13.39380	13.39380	13.30440	13.30440		17.59	0.00	0	285.00	
\$ / R	On 14/09/2015	Foreign Exchange Future			13.40300	13.40300	13.31420	13.31420		17.07	0.00	517,181,561.00	38,587	543,937.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	0.00170	0.00000	0.00220	0.00000	0.002	29.84	0.00	0	18,946.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	2,803.00290	2.80300	2,714.20370	2.71420	2,803.003	30.20	1.00	0	2,900.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	0.02710	0.00003	0.02480	0.00002	0.027	29.41	0.00	0	24,142.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	2,403.02900	2.40303	2,314.22670	2.31423	2,403.029	29.29	1.00	0	33,750.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	0.02900	0.00003	0.02670	0.00003	0.029	29.29	0.00	0	59,545.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	2,233.05290	2.23305	2,144.25140	2.14425	2,233.053	28.26	1.00	0	10,000.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	0.05880	0.00006	0.05770	0.00006	0.059	28.08	0.00	0	8,775.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	0.06770	0.00007	0.06730	0.00007	0.068	27.84	0.00	0	48,000.00	

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 14/09/2015	Foreign Exchange Future	11.29	Put	0.08090	0.00008	0.08160	0.00008	0.081	27.54	0.00	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	0.17110	0.00017	0.18360	0.00018	0.171	26.27	0.00	0.00	0	27,540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	0.19750	0.00020	0.21440	0.00021	0.198	26.03	0.00	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	0.24510	0.00025	0.27050	0.00027	0.245	25.67	0.00	0.00	0	540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	1,803.24510	1.80325	1,714.47050	1.71447	1,803.245	25.67	1.00	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	0.26340	0.00026	0.29230	0.00029	0.263	25.54	0.00	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.75	Put	0.42130	0.00042	0.48410	0.00048	0.421	24.76	0.00	0.00	0	2,310.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	1,404.04750	1.40405	1,315.37170	1.31537	1,404.048	23.25	0.99	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	1.04750	0.00105	1.17170	0.00117	1.048	23.25	0.01	0.00	0	39,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	1,324.33790	1.32434	1,235.59720	1.23560	1,324.338	22.63	0.99	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	1,304.39360	1.30439	1,215.66170	1.21566	1,304.394	22.42	0.99	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Put	1.39360	0.00139	1.46170	0.00146	1.394	22.42	0.01	0.00	0	13,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	1,274.48280	1.27448	1,185.76550	1.18577	1,274.483	22.11	0.99	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	1,204.72050	1.20472	1,116.04530	1.11605	1,204.721	21.37	0.99	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Put	1.72050	0.00172	1.84530	0.00185	1.721	21.37	0.01	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	1,174.83680	1.17484	1,086.18390	1.08618	1,174.837	21.06	0.99	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.44	Call	966.00130	0.96600	877.61890	0.87762	966.001	18.85	0.98	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.48	Put	3.31970	0.00332	3.82360	0.00382	3.320	18.43	0.02	0.00	0	8,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	906.49470	0.90649	818.24780	0.81825	906.495	18.22	0.98	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.51	Call	896.58660	0.89659	808.36610	0.80837	896.587	18.11	0.98	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.55	Call	856.98550	0.85699	768.88330	0.76888	856.986	17.69	0.98	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.60	Call	807.56540	0.80757	719.64510	0.71965	807.565	17.16	0.97	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.67	Call	738.56550	0.73857	651.63300	0.65163	738.566	16.43	0.97	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.75	Call	660.06470	0.66006	577.37090	0.57737	660.065	15.59	0.96	0.00	0	950.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.80	Call	613.05040	0.61305	532.43540	0.53244	613.050	15.70	0.94	0.00	0	200.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.86	Call	557.90960	0.55791	480.35290	0.48035	557.910	15.84	0.92	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.90	Call	522.07360	0.52207	446.90660	0.44691	522.074	15.93	0.90	0.00	0	18,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.92	Call	504.47050	0.50447	430.60230	0.43060	504.471	15.97	0.89	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	33.45710	0.03346	54.23710	0.05424	33.457	16.16	0.15	1,007,638.60	501	0.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Call	436.45710	0.43646	368.43710	0.36844	436.457	16.16	0.85	0.00	0	53,650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	388.30730	0.38831	325.27840	0.32528	388.307	16.30	0.80	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	380.54560	0.38055	318.39140	0.31839	380.546	16.32	0.80	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	357.73820	0.35774	298.26800	0.29827	357.738	16.39	0.77	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.15	Call	321.38880	0.32139	266.55600	0.26656	321.389	16.50	0.73	22,322,349.59	2,310	0.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Call	255.33530	0.25534	210.09940	0.21010	255.335	16.73	0.65	0.00	0	402.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Put	102.33530	0.10234	145.89940	0.14590	102.335	16.73	0.35	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.28	Call	237.32280	0.23732	194.97120	0.19497	237.323	16.80	0.62	0.00	0	17,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	34.19190	0.03419	28.57730	0.02858	34.192	20.44	0.13	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	13.35850	0.01336	10.53500	0.01054	13.358	21.57	0.06	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	8.16110	0.00816	6.25340	0.00625	8.161	22.07	0.04	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	5.30320	0.00530	3.94320	0.00394	5.303	22.51	0.03	0.00	0	22,320.00
\$ / R	On 17/09/2015	Any day expiry			13.41030	13.41030	13.32150	13.32150		17.31	0.00	0.00	0	0.00
\$ / R	On 17/09/2015	Any day expiry	12.98	Call	470.26470	0.47026	403.85610	0.40386	470.265	16.18	0.84	0.00	0	4,000.00
\$ / R	On 17/09/2015	Any day expiry	13.00	Call	454.21340	0.45421	389.25950	0.38926	454.213	16.24	0.82	0.00	0	2,000.00

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 23/09/2015	Any day expiry			13.42500	13.42500	13.33620	13.33620	17.11	0.00	0.00	0	0.00
\$ / R	13.93	Call	On 23/09/2015	Any day expiry	84.40840	0.08441	73.44460	0.07344	84.408	19.67	0.23	0.00	0	3,600.00	
\$ / R	13.93	Put	On 23/09/2015	Any day expiry	589.40840	0.58941	667.24460	0.66724	589.408	19.67	0.77	0.00	0	3,600.00	
\$ / R			On 25/09/2015	Any day expiry	13.42990	13.42990	13.34110	13.34110		17.35	0.00	0.00	0	0.00	
\$ / R	13.09	Call	On 25/09/2015	Any day expiry	432.24540	0.43225	374.79470	0.37479	432.245	16.38	0.74	0.00	0	2,500.00	
\$ / R			On 28/09/2015	Any day expiry	13.43720	13.43720	13.34850	13.34850		17.11	0.00	0.00	0	1,700.00	
\$ / R	10.80	Put	On 28/09/2015	Any day expiry	0.06040	0.00006	0.04160	0.00004	0.060	23.46	0.00	0.00	0	300.00	
\$ / R	11.15	Put	On 28/09/2015	Any day expiry	0.18560	0.00019	0.14720	0.00015	0.186	22.03	0.00	0.00	0	250.00	
\$ / R	11.40	Put	On 28/09/2015	Any day expiry	0.41260	0.00041	0.35960	0.00036	0.413	21.00	0.00	0.00	0	1,000.00	
\$ / R	13.27	Call	On 28/09/2015	Any day expiry	333.46790	0.33347	288.79860	0.28880	333.468	16.61	0.62	0.00	0	250.00	
\$ / R	14.00	Call	On 28/09/2015	Any day expiry	94.08120	0.09408	82.92000	0.08292	94.081	19.73	0.23	0.00	0	1,000.00	
\$ / R	16.80	Call	On 28/09/2015	Any day expiry	0.78040	0.00078	0.66160	0.00066	0.780	28.90	0.00	0.00	0	300.00	
\$ / R			On 30/09/2015	Any day expiry	13.44210	13.44210	13.35340	13.35340		17.20	0.00	0.00	0	0.00	
\$ / R			On 13/10/2015	Any day expiry	13.47350	13.47350	13.38430	13.38430		17.08	0.00	0.00	0	2,726.00	
\$ / R			On 28/10/2015	Any day expiry	13.50940	13.50940	13.41980	13.41980		17.26	0.00	214,379.20	16	350.00	
\$ / R	10.80	Put	On 28/10/2015	Any day expiry	1.20690	0.00121	1.12060	0.00112	1.207	21.26	0.00	0.00	0	300.00	
\$ / R	11.15	Put	On 28/10/2015	Any day expiry	2.11400	0.00211	1.80950	0.00181	2.114	19.69	0.01	0.00	0	250.00	
\$ / R	13.56	Call	On 28/10/2015	Any day expiry	348.21430	0.34821	315.11410	0.31511	348.214	17.48	0.49	0.00	0	250.00	
\$ / R	16.98	Call	On 28/10/2015	Any day expiry	22.78260	0.02278	15.18480	0.01518	22.783	31.11	0.04	0.00	0	300.00	
\$ / R			On 05/11/2015	Any day expiry	13.52860	13.52860	13.43890	13.43890		17.42	0.00	0.00	0	0.00	
\$ / R	12.72	Call	On 05/11/2015	Any day expiry	887.32950	0.88733	811.16980	0.81117	887.329	15.43	0.84	0.00	0	300.00	
\$ / R	13.00	Call	On 05/11/2015	Any day expiry	680.40520	0.68041	618.75910	0.61876	680.405	15.92	0.73	0.00	0	300.00	
\$ / R			On 17/11/2015	Any day expiry	13.55770	13.55770	13.46780	13.46780		17.33	0.00	0.00	0	0.00	
\$ / R	13.15	Call	On 17/11/2015	Any day expiry	634.21270	0.63421	579.75450	0.57975	634.213	16.25	0.67	0.00	0	12,500.00	
\$ / R			On 18/11/2015	Any day expiry	13.56010	13.56010	13.47020	13.47020		17.35	0.00	0.00	0	0.00	
\$ / R	13.17	Call	On 18/11/2015	Any day expiry	627.05600	0.62706	573.57120	0.57357	627.056	16.33	0.66	0.00	0	6,000.00	
\$ / R			On 20/11/2015	Any day expiry	13.56490	13.56490	13.47510	13.47510		17.37	0.00	0.00	0	8,000.00	
\$ / R	13.14	Put	On 20/11/2015	Any day expiry	228.10300	0.22810	262.40880	0.26241	228.103	16.27	0.32	0.00	0	8,000.00	
\$ / R			On 25/11/2015	Any day expiry	13.57700	13.57700	13.48710	13.48710		17.33	0.00	0.00	0	250.00	
\$ / R	10.80	Put	On 25/11/2015	Any day expiry	3.41280	0.00341	2.90460	0.00290	3.413	19.96	0.01	0.00	0	300.00	
\$ / R	11.15	Put	On 25/11/2015	Any day expiry	5.77280	0.00577	4.95550	0.00496	5.773	18.73	0.01	0.00	0	250.00	
\$ / R	12.63	Put	On 25/11/2015	Any day expiry	83.96930	0.08397	94.49110	0.09449	83.969	15.31	0.16	0.00	0	5,000.00	
\$ / R	12.85	Put	On 25/11/2015	Any day expiry	131.79490	0.13179	152.54350	0.15254	131.795	15.45	0.22	0.00	0	15,000.00	
\$ / R	12.93	Put	On 25/11/2015	Any day expiry	156.62910	0.15663	180.91690	0.18092	156.629	15.67	0.25	0.00	0	201.00	
\$ / R	13.03	Call	On 25/11/2015	Any day expiry	738.46080	0.73846	677.52200	0.67752	738.461	15.93	0.72	0.00	0	5,000.00	
\$ / R	13.03	Put	On 25/11/2015	Any day expiry	191.46080	0.19146	220.42200	0.22042	191.461	15.93	0.28	0.00	0	5,000.00	
\$ / R	13.24	Call	On 25/11/2015	Any day expiry	615.32010	0.61532	564.63220	0.56463	615.320	16.50	0.64	0.00	0	5,000.00	
\$ / R	13.25	Call	On 25/11/2015	Any day expiry	609.91380	0.60991	559.71920	0.55972	609.914	16.53	0.64	0.00	0	15,000.00	
\$ / R	13.25	Put	On 25/11/2015	Any day expiry	282.91380	0.28291	322.61920	0.32262	282.914	16.53	0.36	0.00	0	15,000.00	
\$ / R	13.33	Put	On 25/11/2015	Any day expiry	321.12200	0.32112	364.75950	0.36476	321.122	16.74	0.39	0.00	0	201.00	
\$ / R	13.33	Call	On 25/11/2015	Any day expiry	568.12200	0.56812	521.85950	0.52186	568.122	16.74	0.61	0.00	0	201.00	
\$ / R	13.43	Call	On 25/11/2015	Any day expiry	519.45470	0.51945	478.04340	0.47804	519.455	17.01	0.57	0.00	0	5,000.00	
\$ / R	13.65	Call	On 25/11/2015	Any day expiry	427.32200	0.42732	394.67510	0.39468	427.322	17.67	0.49	0.00	0	15,000.00	
\$ / R	13.73	Call	On 25/11/2015	Any day expiry	398.75430	0.39875	368.35450	0.36835	398.754	17.94	0.47	0.00	0	201.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	359.68400	0.35968	332.40280	0.33240	359.684	18.34	0.43	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	54.89660	0.05490	44.29200	0.04429	54.897	32.37	0.06	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			13.60880	13.60880	13.51870	13.51870		17.42	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			13.61620	13.61620	13.52610	13.52610		17.44	0.00	173,075,518.20	12,711	202,275.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	2,671.50170	2.67150	2,581.05150	2.58105	2,671.502	18.56	0.99	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	5.30170	0.00530	4.95150	0.00495	5.302	18.56	0.01	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	2,621.96100	2.62196	2,531.47880	2.53148	2,621.961	18.42	0.99	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	2,424.21740	2.42422	2,333.58300	2.33358	2,424.217	17.89	0.98	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	2,227.32580	2.22733	2,136.49680	2.13650	2,227.326	17.35	0.98	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	15.39650	0.01540	14.42920	0.01443	15.397	16.82	0.03	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	15.64740	0.01565	14.66690	0.01467	15.647	16.79	0.03	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	19.60930	0.01961	18.43710	0.01844	19.609	16.41	0.04	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	21.24810	0.02125	20.00430	0.02000	21.248	16.28	0.04	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	24.93470	0.02493	23.54400	0.02354	24.935	16.01	0.05	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	29.24040	0.02924	27.70260	0.02770	29.240	15.74	0.06	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	1,503.27840	1.50328	1,411.43460	1.41143	1,503.278	15.34	0.93	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	38.87270	0.03887	37.09340	0.03709	38.873	15.26	0.08	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	1,456.31630	1.45632	1,364.41320	1.36441	1,456.316	15.21	0.92	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	1,193.04660	1.19305	1,109.49950	1.10950	1,193.047	15.26	0.87	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	87.15920	0.08716	95.64980	0.09565	87.159	15.30	0.15	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	1,135.17230	1.13517	1,053.90580	1.05391	1,135.172	15.31	0.85	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	1,127.01300	1.12701	1,046.09690	1.04610	1,127.013	15.32	0.85	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	1,110.77790	1.11078	1,030.57640	1.03058	1,110.778	15.33	0.84	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.76	Put	128.89620	0.12890	145.32010	0.14532	128.896	15.45	0.20	0.00	0	402.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	954.89960	0.95490	883.06510	0.88307	954.900	15.48	0.79	0.00	0	17,883.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	881.67800	0.88168	816.44250	0.81644	881.678	15.55	0.76	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	165.47800	0.16548	190.34250	0.19034	165.478	15.55	0.24	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	816.48050	0.81648	755.51780	0.75552	816.481	15.82	0.73	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	755.25850	0.75526	698.69150	0.69869	755.259	16.09	0.69	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	697.97170	0.69797	645.86410	0.64586	697.972	16.36	0.66	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Call	670.77940	0.67078	620.90500	0.62090	670.779	16.50	0.64	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	654.92270	0.65492	606.38460	0.60638	654.923	16.58	0.63	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	594.85160	0.59485	551.60760	0.55161	594.852	16.90	0.59	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	575.99400	0.57599	534.48690	0.53449	575.994	17.01	0.58	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	548.76620	0.54877	509.82780	0.50983	548.766	17.17	0.56	0.00	0	14,950.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	506.12780	0.50613	471.40200	0.47140	506.128	17.44	0.52	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	482.93760	0.48294	449.87810	0.44988	482.938	17.63	0.50	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	371.64990	0.37165	346.78780	0.34679	371.650	18.72	0.41	0.00	0	16,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.30	Call	297.31460	0.29731	278.02770	0.27803	297.315	19.67	0.34	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	282.69280	0.28269	264.41300	0.26441	282.693	19.89	0.32	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.40	Call	276.69910	0.27670	258.83030	0.25883	276.699	19.99	0.32	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	257.81920	0.25782	241.24630	0.24125	257.819	20.31	0.30	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	204.70680	0.20471	191.73630	0.19174	204.707	21.41	0.24	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	188.14310	0.18814	176.02540	0.17603	188.143	21.83	0.22	0.00	0	8,210.00

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	15.00	Call	184.50520	0.18451	172.58170	0.17258	184.505	21.92	0.22	0.00	0	61,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	114.59330	0.11459	106.28890	0.10629	114.593	24.39	0.14	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			13.64100	13.64100	13.55070	13.55070		17.50	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	4.71780	0.00472	4.34710	0.00435	4.718	18.52	0.01	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	8.24760	0.00825	7.75010	0.00775	8.248	17.61	0.02	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	362.64180	0.36264	340.16400	0.34016	362.642	19.05	0.38	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	79.50340	0.07950	65.76770	0.06577	79.503	32.41	0.08	0.00	0	300.00
\$ / R	On 13/01/2016	Any day expiry			13.69790	13.69790	13.60710	13.60710		17.60	0.00	0.00	0	1,150.00
\$ / R	On 27/01/2016	Any day expiry			13.73260	13.73260	13.64150	13.64150		17.67	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	37.51800	0.03752	36.96460	0.03696	37.518	15.86	0.06	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	996.99750	0.99700	933.97540	0.93398	996.998	15.66	0.73	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	908.93850	0.90894	855.43680	0.85544	908.939	15.90	0.69	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	394.75870	0.39476	375.11730	0.37512	394.759	19.73	0.36	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			13.77220	13.77220	13.68080	13.68080		17.62	0.00	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	33.86180	0.03386	29.41530	0.02942	33.862	16.25	0.05	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	279.12980	0.27913	266.06670	0.26607	279.130	22.05	0.25	0.00	0	1,000.00
\$ / R	On 19/02/2016	Any day expiry			13.78950	13.78950	13.69800	13.69800		17.71	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	615.09420	0.61509	585.87390	0.58587	615.094	18.06	0.49	0.00	0	3,600.00
\$ / R	On 25/02/2016	Any day expiry			13.80440	13.80440	13.71270	13.71270		17.68	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	51.60660	0.05161	47.80280	0.04780	51.607	16.03	0.07	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	397.64490	0.39764	380.69580	0.38070	397.645	20.45	0.33	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			13.84190	13.84190	13.74980	13.74980		17.78	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			13.84940	13.84940	13.75730	13.75730		17.75	0.00	0.00	0	24,183.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	21.71450	0.02171	16.48460	0.01648	21.714	17.11	0.03	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	42.52390	0.04252	37.97290	0.03797	42.524	16.37	0.06	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	45.46450	0.04546	41.06650	0.04107	45.464	16.30	0.06	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	59.08760	0.05909	55.67750	0.05568	59.088	16.04	0.08	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	61.41200	0.06141	58.20650	0.05821	61.412	16.00	0.08	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	68.00630	0.06801	65.42860	0.06543	68.006	15.89	0.09	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	71.52770	0.07153	69.31230	0.06931	71.528	15.84	0.09	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	76.15310	0.07615	74.43330	0.07443	76.153	15.77	0.10	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	87.24530	0.08725	86.81320	0.08681	87.245	15.63	0.11	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	104.59980	0.10460	106.37860	0.10638	104.600	15.43	0.13	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	1,451.79360	1.45179	1,370.96290	1.37096	1,451.794	15.27	0.83	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	200.03580	0.20004	217.85390	0.21785	200.036	15.44	0.21	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	1,266.33500	1.26633	1,194.34590	1.19435	1,266.335	15.50	0.77	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	263.20310	0.26320	289.45910	0.28946	263.203	15.64	0.26	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	384.95470	0.38495	428.80660	0.42881	384.955	16.12	0.33	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	835.79210	0.83579	796.52790	0.79653	835.792	16.92	0.59	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	749.67750	0.74968	716.25880	0.71626	749.678	17.50	0.55	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	683.75330	0.68375	653.22420	0.65322	683.753	17.98	0.51	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	596.98230	0.59698	571.04600	0.57105	596.982	18.69	0.45	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	568.41470	0.56841	543.98850	0.54399	568.415	18.94	0.43	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	497.36730	0.49737	476.37160	0.47637	497.367	19.67	0.39	0.00	0	1,204.00

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	14.75	Call	461.86150	0.46186	442.56110	0.44256	461.862	20.08	0.36	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	368.11350	0.36811	352.39250	0.35239	368.113	21.40	0.29	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	301.58130	0.30158	288.54720	0.28855	301.581	22.53	0.24	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	228.77170	0.22877	218.49710	0.21850	228.772	24.29	0.18	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	67.47230	0.06747	60.15390	0.06015	67.472	30.46	0.06	0.00	0	1,500.00
\$ / R	On 29/03/2016	Any day expiry			13.88730	13.88730	13.79450	13.79450		17.82	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	64.90030	0.06490	60.73790	0.06074	64.900	16.02	0.08	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	405.71360	0.40571	388.83910	0.38884	405.714	21.20	0.31	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry			13.95790	13.95790	13.86410	13.86410		17.87	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	75.24960	0.07525	70.67920	0.07068	75.250	15.99	0.09	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	404.91750	0.40492	387.78200	0.38778	404.918	21.90	0.29	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry			14.03600	14.03600	13.94120	13.94120		18.02	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	85.77630	0.08578	81.19660	0.08120	85.776	15.95	0.09	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	406.66030	0.40666	389.22990	0.38923	406.660	22.66	0.27	0.00	0	250.00
\$ / R	On 06/06/2016	Any day expiry			14.06160	14.06160	13.96640	13.96640		17.99	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	136.05250	0.13605	135.04950	0.13505	136.053	15.55	0.13	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	530.85530	0.53086	509.24570	0.50925	530.855	21.16	0.34	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			14.06950	14.06950	13.97420	13.97420		17.99	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			14.08000	14.08000	13.98460	13.98460		18.09	0.00	0.00	0	14,960.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	133.88330	0.13388	132.38790	0.13239	133.883	15.62	0.13	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	326.95250	0.32695	354.41960	0.35442	326.953	15.62	0.26	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	652.00620	0.65201	627.15000	0.62715	652.006	19.97	0.40	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	429.08660	0.42909	411.60620	0.41161	429.087	22.74	0.27	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.81	Call	365.98170	0.36598	0.00000	0.00000	365.982	23.93	0.23	9,028,767.83	2,310	2,310.00
\$ / R	On 28/06/2016	Any day expiry			14.11940	14.11940	14.02340	14.02340		18.07	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	95.45860	0.09546	89.89860	0.08990	95.459	15.90	0.09	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	414.50450	0.41450	398.19270	0.39819	414.504	23.44	0.25	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry			14.19560	14.19560	14.09860	14.09860		18.24	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	104.23210	0.10423	96.91540	0.09692	104.232	15.88	0.10	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	424.37510	0.42438	418.86370	0.41886	424.375	24.37	0.24	0.00	0	250.00
\$ / R	On 11/08/2016	Any day expiry			14.23500	14.23500	14.13740	14.13740		18.31	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	256.86330	0.25686	264.14310	0.26414	256.863	15.37	0.20	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	672.58280	0.67258	651.02660	0.65103	672.583	20.98	0.37	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			14.27450	14.27450	14.17630	14.17630		18.28	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	111.99980	0.11200	103.82670	0.10383	112.000	15.84	0.10	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	465.20420	0.46520	452.50520	0.45251	465.204	26.05	0.24	0.00	0	250.00
\$ / R	On 15/09/2016	Any day expiry			14.32450	14.32450	14.22520	14.22520		18.41	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			14.33390	14.33390	14.23470	14.23470		18.52	0.00	358,347.50	25	700.00
\$ / R	On 28/09/2016	Any day expiry			14.35510	14.35510	14.25610	14.25610		18.56	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	119.48640	0.11949	113.01870	0.11302	119.486	15.76	0.10	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	508.52180	0.50852	498.30530	0.49831	508.522	27.41	0.24	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry			14.42090	14.42090	14.32250	14.32250		18.73	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	127.46720	0.12747	120.11770	0.12012	127.467	15.76	0.10	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	532.20930	0.53221	511.22020	0.51122	532.209	28.36	0.24	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		14.49840	14.49840		14.40080	14.40080		18.98	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	133.14030	0.13314	128.30200	0.12830	133.140	15.65	0.10	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	503.94750	0.50395	474.75190	0.47475	503.948	28.26	0.22	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry		14.53610	14.53610		14.43880	14.43880		19.08	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future		14.54780	14.54780		14.45060	14.45060		19.10	0.00	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	139.25490	0.13925	135.49870	0.13550	139.255	15.68	0.10	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	467.47080	0.46747	446.38500	0.44639	467.471	27.79	0.21	0.00	0	250.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future		13.40300	13.40300		13.31420	13.31420		17.07	0.00	1,286,688.00	96	1,418.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future		13.61620	13.61620		13.52610	13.52610		17.44	0.00	1,375,236.20	101	300.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future		13.84940	13.84940		13.75730	13.75730		17.75	0.00	0.00	0	213.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future		14.08000	14.08000		13.98460	13.98460		18.09	0.00	0.00	0	7.00
£ / R	On 14/09/2015	Foreign Exchange Future		20.52800	20.52800		20.46990	20.46990		15.40	0.00	26,152,672.00	1,274	33,346.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	0.66830	0.00067	0.53920	0.00054	0.668	24.81	0.00	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	0.93140	0.00093	0.78250	0.00078	0.931	24.06	0.00	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	1.91870	0.00192	1.61020	0.00161	1.919	22.48	0.01	0.00	0	18,900.00
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	253.08550	0.25309	224.55820	0.22456	253.085	15.46	0.52	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future		20.84510	20.84510		20.78600	20.78600		16.16	0.00	6,899,728.10	331	8,344.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	26.76790	0.02677	26.61490	0.02661	26.768	16.65	0.04	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	1,590.89810	1.59090	1,542.17090	1.54217	1,590.898	14.62	0.83	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.00	Call	1,155.23700	1.15524	1,116.21510	1.11622	1,155.237	15.10	0.71	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	958.75060	0.95875	926.91180	0.92691	958.751	15.51	0.64	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	739.43550	0.73944	717.20010	0.71720	739.436	16.06	0.53	0.00	0	18,900.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	488.68950	0.48869	478.52110	0.47852	488.689	17.39	0.39	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.82	Call	409.82010	0.40982	403.09350	0.40309	409.820	17.99	0.33	0.00	0	20,000.00
£ / R	On 14/03/2016	Foreign Exchange Future		21.19390	21.19390		21.13280	21.13280		16.18	0.00	211,939.00	10	1,532.00
£ / R	On 13/06/2016	Foreign Exchange Future		21.53910	21.53910		21.47520	21.47520		16.27	0.00	0.00	0	200.00
¥ / R	On 14/09/2015	Foreign Exchange Future		0.11181	0.11181		0.10980	0.10980		19.53	0.00	0.00	0	24.00
¥ / R	On 11/12/2015	Foreign Exchange Future		0.11378	0.11378		0.11173	0.11173		13.27	0.00	111,842.79	983	7,859.00
¥ / R	On 14/03/2016	Foreign Exchange Future		0.11599	0.11599		0.11389	0.11389		14.61	0.00	0.00	0	0.00
€ / R	On 14/09/2015	Foreign Exchange Future		15.08940	15.08940		14.90860	14.90860		17.29	0.00	21,185,517.60	1,404	34,051.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.26	Put	0.02610	0.00003	0.04140	0.00004	0.026	30.26	0.00	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	0.10430	0.00010	0.17750	0.00018	0.104	27.94	0.00	0.00	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	0.19640	0.00020	0.34390	0.00034	0.196	26.89	0.00	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.92	Put	0.20930	0.00021	0.36750	0.00037	0.209	26.78	0.00	0.00	0	9,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	0.26990	0.00027	0.47880	0.00048	0.270	26.36	0.00	0.00	0	10,700.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	301.17880	0.30118	207.07110	0.20707	301.179	16.99	0.66	0.00	0	7,500.00
€ / R	On 21/09/2015	Any day expiry		15.10950	15.10950		14.92870	14.92870		17.14	0.00	0.00	0	0.00
€ / R	On 21/09/2015	Any day expiry	14.85	Call	384.74810	0.38475	285.68390	0.28568	384.748	16.61	0.68	0.00	0	1,000.00
€ / R	On 21/09/2015	Any day expiry	14.85	Put	125.24810	0.12525	206.98390	0.20698	125.248	16.61	0.32	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry		15.21440	15.21440		15.03210	15.03210		17.06	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	550.15000		0.55015		453.26970	0.45327	550.150	16.51	0.63	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	255.75000		0.25575		341.16970	0.34117	255.750	16.51	0.37	0.00	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			15.35270		15.35270		15.16890	15.16890		17.02	0.00	5,235,270.70	341	64,520.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	17.75250		0.01775		21.34880	0.02135	17.753	17.08	0.03	0.00	0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	60.67370		0.06067		80.88040	0.08088	60.674	15.25	0.10	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	126.27640		0.12628		162.48490	0.16248	126.276	15.43	0.18	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.29	Call	575.14220		0.57514		494.94150	0.49494	575.142	16.90	0.54	0.00	0	6,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	240.65180		0.24065		209.54050	0.20954	240.652	19.83	0.26	0.00	0	6,682.00
€ / R	On 25/01/2016	Any day expiry			15.49190		15.49190		15.30600	15.30600		16.97	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	973.96270		0.97396		862.44790	0.86245	973.963	15.66	0.68	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	934.31350		0.93431		826.66960	0.82667	934.314	15.80	0.67	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			15.64530		15.64530		15.45710	15.45710		17.02	0.00	0.00	0	3,617.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	44.84630		0.04485		48.84570	0.04885	44.846	16.11	0.05	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	53.95440		0.05395		59.25440	0.05925	53.954	15.95	0.06	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	114.42960		0.11443		129.08720	0.12909	114.430	15.27	0.13	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	138.96620		0.13897		163.58830	0.16359	138.966	15.08	0.15	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	1,125.37870		1.12538		1,011.71510	1.01172	1,125.379	15.50	0.69	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.05	Call	1,043.80550		1.04381		937.86350	0.93786	1,043.806	15.80	0.65	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	668.37440		0.66837		601.57650	0.60158	668.374	17.63	0.47	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	607.53160		0.60753		547.38090	0.54738	607.532	18.04	0.43	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	566.25020		0.56625		510.69080	0.51069	566.250	18.35	0.41	0.00	0	24,000.00
€ / R	On 13/06/2016	Foreign Exchange Future			15.94060		15.94060		15.74690	15.74690		17.22	0.00	0.00	0	250.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	208.79310		0.20879		234.70470	0.23470	208.793	14.93	0.17	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	960.41590		0.96042		879.09030	0.87909	960.416	17.24	0.53	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.27060		16.27060		16.06980	16.06980		17.46	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			101.49514		101.49514		101.01579	101.01579			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			99.98355		99.98355		99.96274	99.96274			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.17526		100.17526		100.11860	100.11860			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			100.03736		100.03736		99.76497	99.76497			0.00	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
AL37	On 05/11/2015	Index Future			463.49700		463.49700		464.68600	464.68600			0.00	0.00	0	3.00
AL37	On 04/02/2016	Index Future			471.34900		471.34900		472.56200	472.56200			0.00	0.00	0	0.00
AL7T	On 05/11/2015	Index Future			544.03800		544.03800		546.78600	546.78600			0.00	0.00	0	1.00
AL7T	On 04/02/2016	Index Future			553.25600		553.25600		556.05300	556.05300			0.00	0.00	0	0.00
ALBI	On 05/11/2015	Index Future			497.38300		497.38300		499.98100	499.98100			0.00	0.00	0	456.00
ALBI	On 04/02/2016	Index Future			505.81000		505.81000		508.45500	508.45500			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			514.81000		514.81000		517.50600	517.50600			0.00	0.00	0	0.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.42630		9.42630		9.44770	9.44770		15.56	0.00	0.00	0	2,309.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.53300		9.53300		9.55460	9.55460		14.53	0.00	0.00	0	9,383.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	178.53560		0.17854		167.65970	0.16766	178.536	14.16	0.36	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	262.67430		0.26267		273.20820	0.27321	262.674	14.70	0.48	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	109.91460		0.10991		115.50970	0.11551	109.915	16.71	0.23	0.00	0	201.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.65560		9.65560		9.67740	9.67740		13.77	0.00	0.00	0	2,050.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			9.78120		9.78120		9.80210	9.80210		14.60	0.00	0.00	0	0.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			10.14610		10.14610		10.00650	10.00650		15.72	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			10.30510		10.30510		10.16380	10.16380		15.97	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			13.93250		13.93250		13.78700	13.78700		17.81	0.00	0.00	0	1,544.00
CHF / R	On 11/12/2015	Foreign Exchange Future			14.20050		14.20050		14.05210	14.05210		17.43	0.00	0.00	0	7,345.00
CNH / R	On 14/09/2015	Foreign Exchange Future			2.08400		2.08400		2.06370	2.06370		16.14	0.00	0.00	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future			2.09570		2.09570		2.07760	2.07760		16.83	0.00	0.00	0	25,110.00
DKK / R	On 14/09/2015	Foreign Exchange Future			2.02150		2.02150		2.00000	2.00000		25.08	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future			2.05820		2.05820		2.03630	2.03630		19.39	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			9.95926		80.79932		9.88349	81.33008			0.00	0.00	0	6,441.00
ES33	On 04/02/2016	Bond Future			10.04874		82.16894		9.97040	82.70934			0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future			10.12900		79.84171		10.04807	80.39228			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	494.05300		494.05300		496.41600	496.41600			0.00	0.00	0	443.00
GOVI	On 04/02/2016	GOVI	502.42400		502.42400		504.83100	504.83100			0.00	0.00	0	26.00
GOVI	On 05/05/2016	GOVI	511.36400		511.36400		513.81600	513.81600			0.00	0.00	0	0.00
I2025	On 05/11/2015	Bond Future	123.08045		123.08045		122.97382	122.97382			0.00	0.00	0	538.00
I2025	On 04/02/2016	Bond Future	123.95315		123.95315		123.84709	123.84709			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 05/11/2015	Bond Future	103.23465		103.23465		102.40000	102.40000			0.00	10,323,465.00	100	100.00
I2033	On 04/02/2016	Bond Future	104.99264		104.99264		102.40000	102.40000			0.00	0.00	0	0.00
I2033	On 05/05/2016	Bond Future	105.88025		105.88025		102.40000	102.40000			0.00	0.00	0	0.00
I2038	On 05/11/2015	Bond Future	126.60939		126.60939		126.38364	126.38364			0.00	75,965,634.00	600	7,020.00
I2038	On 04/02/2016	Bond Future	127.38944		127.38944		127.16220	127.16220			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	126.51713		126.51713		126.51443	126.51443			0.00	0.00	0	6,432.00
I2046	On 04/02/2016	Bond Future	128.67175		128.67175		128.67007	128.67007			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	135.15170		135.15170		134.49989	134.49989			0.00	0.00	0	4,911.00
I2050	On 04/02/2016	Bond Future	135.91714		135.91714		135.25719	135.25719			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	232.90200		232.90200		232.70500	232.70500			0.00	0.00	0	973.00
IGOV	On 04/02/2016	Index Future	236.86600		236.86600		236.66800	236.66800			0.00	0.00	0	82.00
IGOV	On 05/05/2016	Index Future	241.09900		241.09900		240.90000	240.90000			0.00	0.00	0	0.00
ILBI	On 05/11/2015	Index Future	631.43100		631.43100		630.87800	630.87800			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future	642.24100		642.24100		641.68000	641.68000			0.00	0.00	0	160.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.38000		93.62000		6.40000	93.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future	6.47000		93.53000		6.45000	93.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future	6.56000		93.44000		6.55000	93.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.63000		93.37000		6.60000	93.40000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future	6.71000		93.29000		6.65000	93.35000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future	6.78000		93.22000		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	7.11000		92.89000		7.10000	92.90000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.30000		92.70000		7.25000	92.75000			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
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.49000		92.51000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.64000		92.36000		7.60000	92.40000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.75000		92.25000		7.70000	92.30000			0.00	0.00	0	0.00
KES / R	On 14/09/2015	Foreign Exchange Future			0.12860		0.12860		0.12780	0.12780			0.00	0.00	0	13.00
KES / R	On 11/12/2015	Foreign Exchange Future			0.12820		0.12820		0.12740	0.12740			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future			0.12790		0.12790		0.12630	0.12630			0.00	0.00	0	0.00
NGN / R	On 14/09/2015	Foreign Exchange Future			0.06730		0.06730		0.06680	0.06680			0.00	0.00	0	2,000.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.06050		0.06050		0.06060	0.06060			0.00	0.00	0	28,268.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.05750		0.05750		0.05720	0.05720			0.00	0.00	0	0.00
NZ\$ / R	On 04/09/2015	Any day expiry			8.47580		8.47580		8.41320	8.41320		19.43	0.00	67,710,400.00	8,000	0.00
NZ\$ / R	On 04/09/2015	Any day expiry	8.40	Put	34.89900		0.03490		60.28500	0.06029	34.899	21.62	0.32	0.00	0	8,000.00
NZ\$ / R	On 14/09/2015	Foreign Exchange Future			8.48730		8.48730		8.42420	8.42420		14.50	0.00	0.00	0	0.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			8.56730		8.56730		8.50380	8.50380		11.92	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			8.66110		8.66110		8.59670	8.59670		13.87	0.00	0.00	0	0.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.12580		1.12580		1.11980	1.11980			0.00	0.00	0	483.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.12750		1.12750		1.12150	1.12150			0.00	0.00	0	150.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.12970		1.12970		1.12360	1.12360			0.00	0.00	0	0.00
R186	On 05/11/2015	Bond Future			8.48039		118.40664		8.39884	119.04451		9.44	0.00	0.00	0	32,572.00
R186	On 05/11/2015	Bond Future	7.73	Call	220.06000		0.22006		301.25000	0.30125	220.060	9.18	0.10	0.00	0	169.00
R186	On 05/11/2015	Bond Future	7.75	Call	237.09000		0.23709		323.09000	0.32309	237.090	9.19	0.11	0.00	0	1,200.00
R186	On 05/11/2015	Bond Future	7.86	Call	350.81000		0.35081		466.46000	0.46646	350.810	9.23	0.15	0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.22	Put	3,082.35000		3.08235		2,690.48000	2.69048	3,082.350	9.35	0.66	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	2,924.98000		2.92498		2,545.56000	2.54556	2,924.980	9.36	0.64	0.00	0	8,650.00
R186	On 05/11/2015	Bond Future	8.35	Put	2,435.31000		2.43531		2,098.01000	2.09801	2,435.310	9.39	0.58	0.00	0	9,430.00
R186	On 05/11/2015	Bond Future	8.35	Call	1,413.10000		1.41310		1,713.67000	1.71367	1,413.100	9.39	0.42	0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.45	Put	2,001.30000		2.00130		1,706.21000	1.70621	2,001.300	9.42	0.51	0.00	0	6,308.00
R186	On 05/11/2015	Bond Future	8.50	Call	1,957.76000		1.95776		2,321.32000	2.32132	1,957.760	9.44	0.52	0.00	0	650.00
R186	On 05/11/2015	Bond Future	8.50	Put	1,805.10000		1.80510		1,530.79000	1.53079	1,805.100	9.44	0.48	0.00	0	4,666.00
R186	On 05/11/2015	Bond Future	8.55	Put	1,626.51000		1.62651		1,372.56000	1.37256	1,626.510	9.48	0.45	0.00	0	4,667.00
R186	On 05/11/2015	Bond Future	8.75	Put	1,040.76000		1.04076		861.22000	0.86122	1,040.760	9.62	0.32	0.00	0	10,000.00
R186	On 05/11/2015	Bond Future	8.85	Put	817.89000		0.81789		670.33000	0.67033	817.890	9.69	0.27	0.00	0	2,283.00
R186	On 05/11/2015	Bond Future	9.00	Put	557.57000		0.55757		450.61000	0.45061	557.570	9.80	0.20	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.53944		115.11542		8.45467	115.76489		9.38	0.00	0.00	0	5,365.00
R186	On 04/02/2016	Bond Future	8.75	Put	2,121.61000		2.12161		1,881.96000	1.88196	2,121.610	9.55	0.40	0.00	0	6,700.00
R186	On 05/05/2016	Bond Future			8.58849		117.16619		8.50035	117.82801		9.27	0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.63519		114.01567		8.54350	114.69021		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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186/R208	On 21/12/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 05/11/2015	Bond Future	295.36722		295.36722		294.96009	294.96009			0.00	0.00	0	927.00
R197	On 04/02/2016	Bond Future	294.03555		294.03555		293.63118	293.63118			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	239.77429		239.77429		239.77027	239.77027			0.00	9,590,971.60	40	53,361.00
R202	On 04/02/2016	Bond Future	240.47839		240.47839		240.48011	240.48011			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	8.30886		98.48651		8.23213	98.89379		7.42	0.00	0.00	0	14,805.00
R2023	On 04/02/2016	Bond Future	8.38013		100.15583		8.29957	100.57074		6.74	0.00	0.00	0	1,050.00
R2023	On 05/05/2016	Bond Future	8.43219		98.01048		8.34766	98.43344		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	7.42724		102.64862		7.33965	102.79886		2.04	0.00	0.00	0	15,250.00
R203	On 04/02/2016	Bond Future	7.52686		104.38864		7.42394	104.54217		1.22	0.00	0.00	0	0.00
R203	On 05/05/2016	Bond Future	7.58367		102.07793		7.46005	102.23488		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	8.86392		95.28817		8.78784	95.86934			0.00	0.00	0	9,973.00
R2030	On 04/02/2016	Bond Future	8.92392		92.89667		8.84527	93.48836			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	8.95421		94.91568		8.87821	95.53701			0.00	0.00	0	1,579.00
R2032	On 04/02/2016	Bond Future	9.01390		96.52479		8.93545	97.15739			0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future	9.06579		94.08684		8.98482	94.73139			0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 05/11/2015	Bond Future	9.04570		97.22277		8.96974	97.90946			0.00	0.00	0	47,355.00
R2037	On 04/02/2016	Bond Future	9.10207		94.61362		9.02380	95.31265			0.00	0.00	0	370.00
R2037	On 05/05/2016	Bond Future	9.15231		96.29974		9.07171	97.01184			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	7.75055		103.76878		7.67147	103.98511		3.37	0.00	0.00	0	18,040.00
R204	On 04/02/2016	Bond Future	7.83611		101.49086		7.74897	101.71158		2.72	0.00	0.00	0	0.00
R204	On 05/05/2016	Bond Future	7.90070		103.29872		7.80398	103.52405		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

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 05/11/2015	Bond Future			9.08838		98.98108		9.01244	99.73140			0.00	0.00	0	17,432.00
R2044	On 04/02/2016	Bond Future			9.14190		96.27655		9.06374	97.04026			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future			9.18958		97.99223		9.10918	98.77027			0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 05/11/2015	Bond Future			9.07426		98.32291		8.99833	99.09421			0.00	0.00	0	48,532.00
R2048	On 04/02/2016	Bond Future			9.12930		99.98938		9.05113	100.77450			0.00	24,997,345.00	250	250.00
R2048	On 05/05/2016	Bond Future			9.17298		97.33432		9.09265	98.13400			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			7.98265		99.74758		7.90996	99.99820		4.51	0.00	0.00	0	44,051.00
R207	On 05/11/2015	Bond Future	7.43	Call	146.80000		0.14680		193.33000	0.19333	146.800	4.40	0.15	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	189.07000		0.18907		245.05000	0.24505	189.070	4.41	0.19	0.00	0	19.00
R207	On 04/02/2016	Bond Future			8.06287		97.79663		7.98459	98.05215			4.02	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	192.63000		0.19263		236.52000	0.23652	192.630	3.88	0.15	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	341.40000		0.34140		408.34000	0.40834	341.400	3.92	0.24	0.00	0	19.00
R207	On 05/05/2016	Bond Future			8.13090		99.53889		8.04628	99.79964			4.15	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	636.26000		0.63626		721.74000	0.72174	636.260	4.07	0.30	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.19658		97.72264		8.10462	97.98870			4.02	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			8.11155		94.89549		8.03950	95.19453		5.80	0.00	0.00	0	40,396.00
R208	On 05/11/2015	Bond Future	8.48	Put	381.62000		0.38162		315.44000	0.31544	381.620	6.01	0.26	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			8.18329		96.50423		8.10684	96.80904			5.15	0.00	0	0.00
R208	On 05/05/2016	Bond Future			8.24128		94.82159		8.16000	95.13245			5.43	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			8.98328		75.33396		8.90738	75.90228		15.07	0.00	0.00	0	24,850.00
R209	On 05/11/2015	Bond Future	8.50	Call	607.64000		0.60764		760.41000	0.76041	607.640	14.82	0.23	0.00	0	900.00
R209	On 05/11/2015	Bond Future	9.00	Put	1,847.87000		1.84787		1,604.67000	1.60467	1,847.870	15.07	0.48	0.00	0	500.00
R209	On 05/11/2015	Bond Future	9.16	Put	1,337.40000		1.33740		1,146.94000	1.14694	1,337.400	15.25	0.38	0.00	0	640.00
R209	On 05/11/2015	Bond Future	9.25	Put	1,102.95000		1.10295		939.36000	0.93936	1,102.950	15.35	0.33	0.00	0	900.00
R209	On 04/02/2016	Bond Future			9.03558		76.61115		8.95752	77.18966			14.70	0.00	0	400.00
R209	On 04/02/2016	Bond Future	9.52	Put	1,567.10000		1.56710		1,406.66000	1.40666	1,567.100	15.25	0.30	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			9.08085		74.82628		9.00059	75.41561			15.03	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

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/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	181.52830		181.52830		181.52603	181.52603			0.00	0.00	0	2,298.00
R210	On 04/02/2016	Bond Future	184.61964		184.61964		184.61911	184.61911			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	135.95541		135.95541		135.95622	135.95622			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future	136.57249		136.57249		136.57644	136.57644			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	141.58726		141.58726		141.58559	141.58559			0.00	0.00	0	928.00
R212	On 04/02/2016	Bond Future	142.13451		142.13451		142.13615	142.13615			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	8.88913		85.71767		8.81313	86.27837		12.90	0.00	0.00	0	21,426.00
R213	On 04/02/2016	Bond Future	8.94993		87.17052		8.87147	87.74134		12.45	0.00	0.00	0	200.00
R213	On 05/05/2016	Bond Future	8.99766		85.17425		8.91677	85.75574		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	9.01306		76.37127		8.93716	76.97242		15.79	0.00	0.00	0	11,693.00
R214	On 04/02/2016	Bond Future	9.06636		77.66575		8.98830	78.27762		15.45	0.00	0.00	0	4,620.00
R214	On 05/05/2016	Bond Future	9.10840		75.75368		9.02824	76.37693		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	23,615.62000		23,615.62000		23,373.53000	23,373.53000			0.00	0.00	0	0.00
SGD / R	On 14/09/2015	Foreign Exchange Future	9.48540		9.48540		9.43560	9.43560		15.54	0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future	9.60110		9.60110		9.55190	9.55190		15.10	0.00	0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.57220		4.57220		4.55890	4.55890		17.63	0.00	0.00	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.52000		4.52000		4.50720	4.50720		19.19	0.00	0.00	0	0.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.49220		1.49220		1.53280	1.53280			0.00	0.00	0	130.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.45680		1.45680		1.49500	1.49500			0.00	0.00	0	0.00

Total for Derivatives : **974,235,271.91** **69,990** **4021950.00**

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
Grand Total:											974,235,271.91	69,990	4021950.00