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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 07/09/2015

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	
<b>Derivatives</b>														
\$ / R	On 08/09/2015	Any day expiry	13.96580	13.96580		13.79900	13.79900		19.37	0.00	0.00	0	0.00	
\$ / R	On 08/09/2015	Any day expiry	12.95	Put	0.00000	0.00000	0.86100	0.00086	0.000	26.95	0.00	0.00	0	3,000.00
\$ / R	On 08/09/2015	Any day expiry	13.18	Call	785.80410	0.78580	622.42510	0.62243	785.804	29.40	1.00	0.00	0	1,000.00
\$ / R	On 10/09/2015	Any day expiry			13.96580	13.96580	13.79900	13.79900		20.93	0.00	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			13.97510	13.97510	13.80810	13.80810		19.94	0.00	4,531,803,502.70	324,277	454,806.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	0.00360	0.00000	0.01380	0.00001	0.004	49.25	0.00	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	3,375.10360	3.37510	3,208.11380	3.20811	3,375.104	48.57	1.00	0.00	0	2,900.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	0.00280	0.00000	0.01370	0.00001	0.003	42.09	0.00	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	2,975.10270	2.97510	2,808.11370	2.80811	2,975.103	41.75	1.00	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	0.00270	0.00000	0.01370	0.00001	0.003	41.75	0.00	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	2,805.10230	2.80510	2,638.12000	2.63812	2,805.102	38.85	1.00	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	0.00220	0.00000	0.02200	0.00002	0.002	38.34	0.00	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	0.00250	0.00000	0.02500	0.00003	0.003	37.98	0.00	0.00	15,000	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	0.00290	0.00000	0.02940	0.00003	0.003	37.53	0.00	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	0.00550	0.00001	0.05820	0.00006	0.006	35.63	0.00	0.00	0	27,540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	0.00630	0.00001	0.06640	0.00007	0.006	35.27	0.00	0.00	0	50,000.00





Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 25/11/2015	Any day expiry	13.25	Call	1,048.05150	1.04805	902.94840	0.90295	1,048.051	18.15	0.80	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Put	143.35150	0.14335	166.94840	0.16695	143.351	18.15	0.20	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Put	164.44190	0.16444	191.99900	0.19200	164.442	18.24	0.23	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Call	989.14190	0.98914	847.99900	0.84800	989.142	18.24	0.77	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.43	Call	918.33350	0.91833	784.85600	0.78486	918.334	18.36	0.74	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.65	Call	781.70080	0.78170	659.35990	0.65936	781.701	18.94	0.68	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.73	Call	736.61600	0.73662	618.19530	0.61820	736.616	19.16	0.65	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	673.24330	0.67324	560.74220	0.56074	673.243	19.49	0.61	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	81.25780	0.08126	65.56160	0.06556	81.258	31.70	0.09	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			14.18760	14.18760	14.01730	14.01730		20.34	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			14.19540	14.19540	14.02480	14.02480		20.36	0.00	3,821,529,438.60	269,209	325,016.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	3,248.79170	3.24879	3,079.01310	3.07901	3,248.792	21.00	0.99	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	3.39170	0.00339	4.21310	0.00421	3.392	21.00	0.01	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	3,198.97180	3.19897	3,029.25940	3.02926	3,198.972	20.80	0.99	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	2,999.79890	2.99980	2,830.40500	2.83041	2,999.799	20.00	0.99	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	2,801.12690	2.80113	2,632.79250	2.63279	2,801.127	19.33	0.99	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	8.65960	0.00866	11.31040	0.01131	8.660	19.08	0.02	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	8.83670	0.00884	11.50630	0.01151	8.837	19.07	0.02	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	11.68200	0.01168	14.60180	0.01460	11.682	18.89	0.02	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	12.88210	0.01288	15.88460	0.01588	12.882	18.83	0.02	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	15.61790	0.01562	18.77110	0.01877	15.618	18.70	0.03	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	18.85960	0.01886	22.13910	0.02214	18.860	18.57	0.03	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	2,070.24250	2.07024	1,903.05540	1.90306	2,070.243	18.38	0.96	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	26.22240	0.02622	29.65310	0.02965	26.222	18.34	0.05	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	2,022.57890	2.02258	1,855.41930	1.85542	2,022.579	18.32	0.95	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	1,741.07090	1.74107	1,573.86990	1.57387	1,741.071	17.94	0.92	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	50.45680	0.05046	53.80470	0.05380	50.457	17.86	0.08	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	1,676.69480	1.67669	1,509.43350	1.50943	1,676.695	17.85	0.92	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	1,667.54470	1.66754	1,500.27400	1.50027	1,667.545	17.84	0.92	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	1,649.28210	1.64928	1,481.98900	1.48199	1,649.282	17.81	0.91	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.76	Put	69.64650	0.06965	79.93700	0.07994	69.646	17.61	0.11	0.00	0	402.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	1,469.55240	1.46955	1,311.34530	1.31135	1,469.552	17.56	0.88	0.00	0	17,883.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	1,385.70700	1.38571	1,229.61280	1.22961	1,385.707	17.68	0.87	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	90.30700	0.09031	104.81280	0.10481	90.307	17.68	0.13	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	1,304.27370	1.30427	1,150.50860	1.15051	1,304.274	17.79	0.84	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	1,225.40970	1.22541	1,074.19460	1.07419	1,225.410	17.91	0.82	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	1,149.25530	1.14926	1,000.80520	1.00081	1,149.255	18.03	0.80	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Put	153.85530	0.15386	176.00520	0.17601	153.855	18.03	0.20	0.00	0	60.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.22	Put	158.96140	0.15896	181.69000	0.18169	158.961	18.05	0.21	48,548,054.02	16,800	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Call	1,112.23170	1.11223	965.24620	0.96525	1,112.232	18.09	0.79	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	1,090.36380	1.09036	944.28090	0.94428	1,090.364	18.13	0.78	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	1,005.53850	1.00554	867.41080	0.86741	1,005.539	18.27	0.75	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	978.21970	0.97822	843.19460	0.84319	978.220	18.31	0.74	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	938.15700	0.93816	807.93910	0.80794	938.157	18.39	0.72	0.00	0	14,950.00

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	13.59	Put	278.46780	0.27847	322.63830	0.32264	278.468	18.64	0.31	0.00	0	1,732.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	878.00790	0.87801	752.00010	0.75200	878.008	18.67	0.69	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.62	Put	290.98790	0.29099	336.43020	0.33643	290.988	18.72	0.32	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.63	Put	295.23020	0.29523	341.09830	0.34110	295.230	18.75	0.32	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.64	Put	299.50660	0.29951	345.79790	0.34580	299.507	18.78	0.32	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	843.56090	0.84356	720.10270	0.72010	843.561	18.84	0.67	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Call	810.32650	0.81033	689.43080	0.68943	810.326	19.01	0.66	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Put	334.92650	0.33493	384.63080	0.38463	334.927	19.01	0.34	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Call	712.90290	0.71290	600.11620	0.60012	712.903	19.54	0.60	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.92	Put	432.69320	0.43269	490.93210	0.49093	432.693	19.57	0.40	5,607,378.80	1,000	0.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	670.74990	0.67075	561.76990	0.56177	670.750	19.79	0.57	80,662,098.00	10,000	16,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.01	Put	480.81990	0.48082	0.00000	0.00000	480.820	19.82	0.43	304,211,124.00	50,000	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.12	Put	542.94480	0.54294	0.00000	0.00000	542.945	20.13	0.46	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.20	Call	585.71300	0.58571	0.00000	0.00000	585.713	20.36	0.52	7,363,912.50	1,000	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.24	Call	570.27550	0.57028	473.31750	0.47332	570.276	20.48	0.51	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.28	Call	555.26900	0.55527	460.08230	0.46008	555.269	20.60	0.50	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.30	Call	547.92320	0.54792	453.61770	0.45362	547.923	20.66	0.49	110,826,380.16	16,000	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	523.03310	0.52303	431.76060	0.43176	523.033	20.87	0.48	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.40	Call	512.74500	0.51275	422.75210	0.42275	512.745	20.96	0.47	52,586,352.00	8,000	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	480.02280	0.48002	394.20800	0.39421	480.023	21.26	0.44	315,100,210.50	50,000	55,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Put	869.62280	0.78462	869.40800	0.86941	784.623	21.26	0.56	1,621,448.17	201	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	385.17810	0.38518	312.67440	0.31267	385.178	22.28	0.37	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	354.90050	0.35490	287.02400	0.28702	354.901	22.67	0.34	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	348.34320	0.34834	281.47430	0.28147	348.343	22.77	0.34	0.00	0	61,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.30	Call	290.28590	0.29029	0.00000	0.00000	290.286	23.68	0.29	8,159,130.00	2,000	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	217.92860	0.21793	172.52980	0.17253	217.929	25.20	0.22	24,864,798.40	8,000	53,000.00
\$ / R	On 21/12/2015	Any day expiry			14.22180	14.22180	14.05050	14.05050		20.20	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	3.50510	0.00351	4.04500	0.00405	3.505	21.13	0.01	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	4.92530	0.00493	5.78370	0.00578	4.925	19.75	0.01	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	645.24390	0.64524	540.85270	0.54085	645.244	20.06	0.54	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	124.85960	0.12486	103.72680	0.10373	124.860	32.59	0.11	0.00	0	300.00
\$ / R	On 13/01/2016	Any day expiry			14.28260	14.28260	14.10970	14.10970		20.34	0.00	0.00	0	1,150.00
\$ / R	On 27/01/2016	Any day expiry			14.31950	14.31950	14.14580	14.14580		20.24	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	29.32440	0.02932	28.21560	0.02822	29.324	18.55	0.04	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	1,497.24740	1.49725	1,339.72980	1.33973	1,497.247	17.52	0.83	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	1,390.92760	1.39093	1,236.66890	1.23667	1,390.928	17.68	0.80	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	664.21240	0.66421	562.48800	0.56249	664.212	20.71	0.49	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			14.36170	14.36170	14.18690	14.18690		20.27	0.00	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	27.09050	0.02709	26.08370	0.02608	27.091	18.77	0.04	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	471.60890	0.47161	392.59150	0.39259	471.609	22.99	0.35	0.00	0	1,000.00
\$ / R	On 19/02/2016	Any day expiry			14.38020	14.38020	14.20500	14.20500		20.35	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	968.47690	0.96848	845.25300	0.84525	968.477	19.01	0.62	0.00	0	3,600.00
\$ / R	On 25/02/2016	Any day expiry			14.39610	14.39610	14.22040	14.22040		20.30	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	41.43660	0.04144	40.78650	0.04079	41.437	18.54	0.05	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 13/06/2016		Foreign Exchange Future	14.68970	14.68970		14.50570	14.50570		20.50	0.00	0.00	0	15,710.00
\$ / R	On 13/06/2016	12.16	Put	Foreign Exchange Future	114.08230	0.11408	113.49420	0.11349	114.082	17.81	0.10	0.00	0	330.00
\$ / R	On 13/06/2016	13.00	Put	Foreign Exchange Future	254.29910	0.25430	254.52740	0.25453	254.299	17.47	0.19	0.00	0	750.00
\$ / R	On 13/06/2016	13.20	Put	Foreign Exchange Future	301.33730	0.30134	314.81070	0.31481	301.337	17.39	0.22	0.00	0	700.00
\$ / R	On 13/06/2016	14.93	Call	Foreign Exchange Future	968.18330	0.96818	844.47840	0.84448	968.183	20.98	0.50	0.00	0	330.00
\$ / R	On 13/06/2016	16.23	Call	Foreign Exchange Future	650.09160	0.65009	556.94640	0.55695	650.092	23.66	0.35	0.00	0	750.00
\$ / R	On 13/06/2016	16.81	Call	Foreign Exchange Future	553.94320	0.55394	472.42810	0.47243	553.943	24.78	0.30	0.00	0	2,310.00
\$ / R	On 13/06/2016	16.93	Call	Foreign Exchange Future	536.84820	0.53685	457.51990	0.45752	536.848	25.01	0.30	0.00	0	700.00
\$ / R	On 28/06/2016		Any day expiry	14.73250	14.73250		14.54680	14.54680		20.54	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	11.80	Put	Any day expiry	79.86720	0.07987	80.82730	0.08083	79.867	17.82	0.07	0.00	0	250.00
\$ / R	On 28/06/2016	16.62	Call	Any day expiry	621.15790	0.62116	533.75650	0.53376	621.158	24.30	0.33	0.00	0	250.00
\$ / R	On 27/07/2016		Any day expiry	14.81510	14.81510		14.62630	14.62630		20.50	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	11.80	Put	Any day expiry	86.91710	0.08692	88.55370	0.08855	86.917	17.69	0.07	0.00	0	250.00
\$ / R	On 27/07/2016	17.13	Call	Any day expiry	614.83870	0.61484	533.74040	0.53374	614.839	25.02	0.31	0.00	0	250.00
\$ / R	On 11/08/2016		Any day expiry	14.85780	14.85780		14.66740	14.66740		20.52	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	12.70	Put	Any day expiry	213.82790	0.21383	221.66150	0.22166	213.828	17.33	0.15	0.00	0	2,000.00
\$ / R	On 11/08/2016	15.52	Call	Any day expiry	969.38730	0.96939	856.39110	0.85639	969.387	21.85	0.46	0.00	0	2,000.00
\$ / R	On 26/08/2016		Any day expiry	14.90050	14.90050		14.70850	14.70850		20.55	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	11.80	Put	Any day expiry	93.83720	0.09384	95.75520	0.09576	93.837	17.57	0.08	0.00	0	250.00
\$ / R	On 26/08/2016	17.70	Call	Any day expiry	609.83180	0.60983	538.64710	0.53865	609.832	25.81	0.29	0.00	0	250.00
\$ / R	On 06/09/2016		Any day expiry	14.93190	14.93190		14.73860	14.73860		20.59	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	13.50	Put	Any day expiry	426.14020	0.42614	456.64210	0.45664	426.140	17.32	0.25	0.00	0	10,000.00
\$ / R	On 06/09/2016	13.70	Put	Any day expiry	511.13390	0.51113	0.00000	0.00000	511.134	17.71	0.28	38,746,428.00	10,000	10,000.00
\$ / R	On 06/09/2016	17.74	Call	Any day expiry	629.64110	0.62964	0.00000	0.00000	629.641	25.79	0.29	52,300,468.00	10,000	10,000.00
\$ / R	On 06/09/2016	17.80	Call	Any day expiry	622.47150	0.62247	555.49770	0.55550	622.472	25.89	0.29	0.00	0	10,000.00
\$ / R	On 15/09/2016		Any day expiry	14.95350	14.95350		14.76040	14.76040		20.62	0.00	0.00	0	259.00
\$ / R	On 19/09/2016		Foreign Exchange Future	14.96230	14.96230		14.76940	14.76940		20.62	0.00	0.00	0	700.00
\$ / R	On 19/09/2016	17.70	Call	Foreign Exchange Future	662.84190	0.66284	0.00000	0.00000	662.842	25.63	0.30	45,354,558.00	10,000	10,000.00
\$ / R	On 28/09/2016		Any day expiry	14.98190	14.98190		14.78970	14.78970		20.76	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	11.80	Put	Any day expiry	102.70840	0.10271	103.08050	0.10308	102.708	17.48	0.08	0.00	0	250.00
\$ / R	On 28/09/2016	18.25	Call	Any day expiry	636.84750	0.63685	581.06840	0.58107	636.848	26.89	0.28	0.00	0	250.00
\$ / R	On 26/10/2016		Any day expiry	15.04310	15.04310		14.85300	14.85300		20.93	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	11.80	Put	Any day expiry	110.71580	0.11072	110.11510	0.11012	110.716	17.42	0.08	0.00	0	250.00
\$ / R	On 26/10/2016	18.77	Call	Any day expiry	672.80620	0.67281	616.23260	0.61623	672.806	28.17	0.28	0.00	0	250.00
\$ / R	On 28/11/2016		Any day expiry	15.11520	15.11520		14.92750	14.92750		21.07	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	11.80	Put	Any day expiry	119.13230	0.11913	117.61570	0.11762	119.132	17.34	0.08	0.00	0	250.00
\$ / R	On 28/11/2016	19.40	Call	Any day expiry	716.53980	0.71654	650.92640	0.65093	716.540	29.59	0.28	0.00	0	250.00
\$ / R	On 14/12/2016		Any day expiry	15.15020	15.15020		14.96360	14.96360		21.18	0.00	0.00	0	251.00
\$ / R	On 19/12/2016		Foreign Exchange Future	15.16110	15.16110		14.97490	14.97490		21.19	0.00	0.00	0	0.00
\$ / R	On 19/12/2016	11.80	Put	Foreign Exchange Future	122.10770	0.12211	120.65280	0.12065	122.108	17.20	0.08	0.00	0	250.00
\$ / R	On 19/12/2016	19.81	Call	Foreign Exchange Future	705.46810	0.70547	611.72440	0.61172	705.468	29.75	0.27	0.00	0	250.00
\$ / R MAXI	On 14/09/2015		Foreign Exchange Future	13.97510	13.97510		13.80810	13.80810		19.94	0.00	1,858,688.30	133	1,622.00
\$ / R MAXI	On 11/12/2015		Foreign Exchange Future	14.19540	14.19540		14.02480	14.02480		20.36	0.00	1,192,413.60	84	332.00





Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	424.42500		0.42443		329.93300	0.32993	424.425	21.06	0.38	0.00	0	6,682.00
€ / R	On 25/01/2016	Any day expiry			16.02010		16.02010		15.76450	15.76450		19.17	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	1,397.25500		1.39726		1,192.14060	1.19214	1,397.255	17.11	0.78	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	1,347.30460		1.34730		1,145.25100	1.14525	1,347.305	17.17	0.76	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			16.18220		16.18220		15.92260	15.92260		19.16	0.00	728,199.00	45	3,682.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	35.88190		0.03588		41.10770	0.04111	35.882	17.82	0.04	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	43.13290		0.04313		49.41980	0.04942	43.133	17.69	0.05	2,293,129.02	3,000	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	90.88640		0.09089		104.19100	0.10419	90.886	17.13	0.09	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	110.11650		0.11012		126.24970	0.12625	110.116	16.98	0.11	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	1,558.59160		1.55859		1,352.74750	1.35275	1,558.592	16.82	0.77	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.05	Call	1,456.74810		1.45675		1,255.63590	1.25564	1,456.748	16.98	0.74	47,388,266.52	4,000	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	978.18400		0.97818		830.53210	0.83053	978.184	18.60	0.57	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	899.58550		0.89959		758.94510	0.75895	899.586	19.05	0.53	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	844.64700		0.84465		709.91530	0.70992	844.647	19.37	0.51	0.00	0	24,000.00
€ / R	On 13/06/2016	Foreign Exchange Future			16.49450		16.49450		16.22560	16.22560		19.28	0.00	0.00	0	250.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	182.87460		0.18287		198.23430	0.19823	182.875	16.86	0.14	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,315.67190		1.31567		1,144.31120	1.14431	1,315.672	18.12	0.61	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.84640		16.84640		16.56570	16.56570		19.41	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			102.61227		102.61227		102.15755	102.15755			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.17658		100.17658		100.08190	100.08190			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.62722		100.62722		100.40714	100.40714			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			100.80927		100.80927		100.50046	100.50046			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			460.75800		460.75800		461.69300	461.69300			0.00	0.00	0	3.00
AL37	On 04/02/2016	Index Future			468.53400		468.53400		469.49800	469.49800			0.00	0.00	0	0.00
AL7T	On 05/11/2015	Index Future			538.45600		538.45600		540.38300	540.38300			0.00	0.00	0	1.00
AL7T	On 04/02/2016	Index Future			547.54400		547.54400		549.51900	549.51900			0.00	0.00	0	0.00
ALBI	On 05/11/2015	Index Future			491.86600		491.86600		493.71500	493.71500			0.00	0.00	0	456.00
ALBI	On 04/02/2016	Index Future			500.16700		500.16700		502.06100	502.06100			0.00	0.00	0	146.00
ALBI	On 05/05/2016	Index Future			509.06600		509.06600		510.99600	510.99600			0.00	0.00	0	0.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.68390		9.68390		9.58010	9.58010		16.78	0.00	455,143.30	47	2,142.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.79220		9.79220		9.68700	9.68700		16.14	0.00	0.00	0	9,633.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	113.35160		0.11335		135.92490	0.13592	113.352	15.28	0.24	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	417.08010		0.41708		348.27540	0.34828	417.080	15.79	0.61	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	188.69770		0.18870		150.56220	0.15056	188.698	17.51	0.34	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
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.92030		9.92030		9.81220	9.81220		15.14	0.00	992,030.00	100	2,250.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future	10.05220		10.05220		9.94000	9.94000		15.81	0.00	0.00	0	0.00
CAD/ R	On 14/09/2015	Foreign Exchange Future	10.51010		10.51010		10.41740	10.41740		16.41	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future	10.67310		10.67310		10.57820	10.57820		18.00	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	14.32250		14.32250		14.16300	14.16300		20.60	0.00	0.00	0	1,544.00
CHF / R	On 11/12/2015	Foreign Exchange Future	14.59490		14.59490		14.43130	14.43130		19.73	0.00	0.00	0	7,345.00
CNH / R	On 14/09/2015	Foreign Exchange Future	2.15770		2.15770		2.13570	2.13570		20.67	0.00	0.00	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future	2.16980		2.16980		2.14710	2.14710		19.59	0.00	0.00	0	25,110.00
DKK / R	On 14/09/2015	Foreign Exchange Future	2.09120		2.09120		2.05840	2.05840		24.54	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future	2.12900		2.12900		2.09550	2.09550		23.69	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	10.11632		79.71599		10.06108	80.09444			0.00	0.00	0	6,441.00
ES33	On 04/02/2016	Bond Future	10.21179		81.06186		10.15445	81.44849			0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future	10.29737		78.71467		10.23818	79.10807			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 05/11/2015	GOVI	489.00200		489.00200		490.73200	490.73200			0.00	9,780,040.00	2	445.00
GOVI	On 04/02/2016	GOVI	497.25400		497.25400		499.02800	499.02800			0.00	0.00	0	26.00
GOVI	On 05/05/2016	GOVI	506.10100		506.10100		507.90900	507.90900			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
I2025	On 05/11/2015	Bond Future		122.67064	122.67064		122.66961	122.66961			0.00	736,023.84	6	544.00
I2025	On 04/02/2016	Bond Future		123.52818	123.52818		123.53011	123.53011			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		103.16787	103.16787		103.16681	103.16681			0.00	0.00	0	100.00
I2033	On 04/02/2016	Bond Future		104.91804	104.91804		104.91925	104.91925			0.00	0.00	0	0.00
I2033	On 05/05/2016	Bond Future		105.80449	105.80449		105.80555	105.80555			0.00	0.00	0	0.00
I2038	On 05/11/2015	Bond Future		126.40097	126.40097		126.39898	126.39898			0.00	0.00	0	7,020.00
I2038	On 04/02/2016	Bond Future		127.16886	127.16886		127.17019	127.17019			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		125.70289	125.70289		125.70098	125.70098			0.00	0.00	0	6,432.00
I2046	On 04/02/2016	Bond Future		127.83532	127.83532		127.83642	127.83642			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 05/11/2015	Bond Future		133.55494	133.55494		133.55272	133.55272			0.00	0.00	0	4,911.00
I2050	On 04/02/2016	Bond Future		134.28403	134.28403		134.28499	134.28499			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		232.00900	232.00900		232.16900	232.16900			0.00	0.00	0	973.00
IGOV	On 04/02/2016	Index Future		235.94300	235.94300		236.11300	236.11300			0.00	0.00	0	82.00
IGOV	On 05/05/2016	Index Future		240.16000	240.16000		240.33400	240.33400			0.00	0.00	0	0.00
ILBI	On 05/11/2015	Index Future		629.05700	629.05700		629.53100	629.53100			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future		639.81800	639.81800		640.30400	640.30400			0.00	0.00	0	160.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		6.38000	93.62000		6.38000	93.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future		6.47000	93.53000		6.47000	93.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future		6.56000	93.44000		6.56000	93.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.63000	93.37000		6.63000	93.37000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future		6.71000	93.29000		6.71000	93.29000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future		6.78000	93.22000		6.78000	93.22000			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		7.11000	92.89000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.30000	92.70000		7.30000	92.70000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.49000	92.51000		7.49000	92.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.64000	92.36000		7.64000	92.36000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.75000	92.25000		7.75000	92.25000			0.00	0.00	0	0.00
KES / R	On 14/09/2015	Foreign Exchange Future		0.13180	0.13180		0.13120	0.13120			0.00	0.00	0	13.00
KES / R	On 11/12/2015	Foreign Exchange Future		0.13150	0.13150		0.13110	0.13110			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future		0.13150	0.13150		0.12990	0.12990			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
NGN / R	On 14/09/2015	Foreign Exchange Future			0.07020		0.07020		0.06930	0.06930			0.00	0.00	0	2,000.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.06260		0.06260		0.06200	0.06200			0.00	0.00	0	28,268.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.05970		0.05970		0.05880	0.05880			0.00	0.00	0	0.00
NZ\$ / R	On 14/09/2015	Foreign Exchange Future			8.74030		8.74030		8.69090	8.69090		20.23	0.00	0.00	0	0.00
NZ\$ / R	On 23/09/2015	Any day expiry			8.75130		8.75130		8.70090	8.70090		16.13	0.00	0.00	0	0.00
NZ\$ / R	On 23/09/2015	Any day expiry	8.63	Put	65.09780		0.06510		82.42760	0.08243	65.098	15.95	0.33	0.00	0	8,000.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			8.82310		8.82310		8.77190	8.77190		13.65	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			8.92200		8.92200		8.86890	8.86890		15.68	0.00	0.00	0	0.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.11650		1.11650		1.11220	1.11220			0.00	0.00	0	553.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.11810		1.11810		1.11380	1.11380			0.00	0.00	0	150.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.12030		1.12030		1.11600	1.11600			0.00	0.00	0	0.00
R186	On 05/11/2015	Bond Future			8.64014		117.17107		8.58441	117.60003		9.44	0.00	30,698,820.34	262	32,416.00
R186	On 05/11/2015	Bond Future	7.73	Call	95.33000		0.09533		134.62000	0.13462	95.330	9.18	0.05	0.00	0	169.00
R186	On 05/11/2015	Bond Future	7.75	Call	104.17000		0.10417		146.19000	0.14619	104.170	9.19	0.06	0.00	0	1,200.00
R186	On 05/11/2015	Bond Future	7.86	Call	166.06000		0.16606		225.57000	0.22557	166.060	9.23	0.08	0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.00	Call	285.30000		0.28530		373.10000	0.37310	285.300	9.27	0.13	0.00	0	200.00
R186	On 05/11/2015	Bond Future	8.22	Put	3,888.75000		3.88875		3,604.50000	3.60450	3,888.750	9.35	0.76	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	3,706.98000		3.70698		3,431.40000	3.43140	3,706.980	9.36	0.75	0.00	0	8,650.00
R186	On 05/11/2015	Bond Future	8.35	Put	3,133.75000		3.13375		2,887.96000	2.88796	3,133.750	9.39	0.69	0.00	0	9,430.00
R186	On 05/11/2015	Bond Future	8.35	Call	875.97000		0.87597		1,059.14000	1.05914	875.970	9.39	0.31	0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.45	Call	1,141.74000		1.14174		1,355.47000	1.35547	1,141.740	9.42	0.38	0.00	0	200.00
R186	On 05/11/2015	Bond Future	8.45	Put	2,614.45000		2.61445		2,399.22000	2.39922	2,614.450	9.42	0.62	0.00	0	6,308.00
R186	On 05/11/2015	Bond Future	8.50	Call	1,292.85000		1.29285		1,521.86000	1.52186	1,292.850	9.44	0.41	0.00	0	650.00
R186	On 05/11/2015	Bond Future	8.50	Put	2,375.76000		2.37576		2,175.81000	2.17581	2,375.760	9.44	0.59	0.00	0	4,666.00
R186	On 05/11/2015	Bond Future	8.55	Put	2,154.98000		2.15498		1,970.28000	1.97028	2,154.980	9.48	0.55	0.00	0	4,667.00
R186	On 05/11/2015	Bond Future	8.75	Put	1,412.81000		1.41281		1,284.66000	1.28466	1,412.810	9.62	0.42	0.00	0	10,200.00
R186	On 05/11/2015	Bond Future	8.85	Put	1,122.02000		1.12202		1,018.36000	1.01836	1,122.020	9.69	0.36	0.00	0	2,283.00
R186	On 05/11/2015	Bond Future	9.00	Put	775.23000		0.77523		702.53000	0.70253	775.230	9.80	0.27	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.70635		113.85123		8.64814	114.28993		9.38	0.00	0.00	0	5,365.00
R186	On 04/02/2016	Bond Future	8.75	Put	2,615.60000		2.61560		2,442.80000	2.44280	2,615.600	9.55	0.47	0.00	0	6,700.00
R186	On 05/05/2016	Bond Future			8.76190		115.87930		8.70145	116.32563		9.27	0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.81658		112.69716		8.75336	113.15431		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
R197	On 05/11/2015	Bond Future			294.18235		294.18235		294.98338	294.98338			0.00	0.00	0	927.00
R197	On 04/02/2016	Bond Future			292.81116		292.81116		293.63282	293.63282			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 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	239.46311		239.46311		239.46047	239.46047			0.00	0.00	0	53,286.00
R202	On 04/02/2016	Bond Future	240.14657		240.14657		240.14922	240.14922			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	8.49452		97.50982		8.42315	97.88381		7.42	0.00	0.00	0	14,805.00
R2023	On 04/02/2016	Bond Future	8.57602		99.15614		8.50078	99.53858		6.74	0.00	0.00	0	1,050.00
R2023	On 05/05/2016	Bond Future	8.63746		96.99291		8.55865	97.38200		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	7.57931		102.38847		7.52535	102.48068		2.04	0.00	0.00	0	15,250.00
R203	On 04/02/2016	Bond Future	7.70937		104.11716		7.64476	104.21315		1.22	0.00	0.00	0	0.00
R203	On 05/05/2016	Bond Future	7.80222		101.80130		7.72502	101.89890		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	9.03845		93.97400		8.97783	94.42747			0.00	0.00	0	9,973.00
R2030	On 04/02/2016	Bond Future	9.10504		91.55399		9.04214	92.01716			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	9.11826		93.59472		9.06282	94.03807			0.00	0.00	0	1,579.00
R2032	On 04/02/2016	Bond Future	9.18389		95.17516		9.12643	95.62816			0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future	9.24113		92.71298		9.18188	93.17391			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	9.20487		95.80880		9.15452	96.25247			0.00	359,283,000.00	3,750	51,105.00
R2037	On 04/02/2016	Bond Future	9.26670		93.16941		9.21460	93.62267			0.00	0.00	0	370.00
R2037	On 05/05/2016	Bond Future	9.32177		94.82965		9.26815	95.29088			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	7.90873		103.33779		7.85130	103.49400		3.37	0.00	0.00	0	24,654.00
R204	On 04/02/2016	Bond Future	8.01253		101.04584		7.94856	101.20692		2.72	0.00	0.00	0	0.00
R204	On 05/05/2016	Bond Future	8.09604		102.84557		8.02529	103.00940		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	9.24766		97.43896		9.19221	97.97102			0.00	5,261,703.84	54	17,486.00
R2044	On 04/02/2016	Bond Future	9.30645		94.70184		9.24916	95.24506			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future	9.35876		96.38949		9.29987	96.94216			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

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
R2048	On 05/11/2015	Bond Future			9.22838		96.79003		9.17293	97.33656			0.00	0.00	0	48,592.00
R2048	On 04/02/2016	Bond Future			9.28854		98.42426		9.23126	98.98203			0.00	0.00	0	250.00
R2048	On 05/05/2016	Bond Future			9.33660		95.74112		9.27775	96.30873			0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 05/11/2015	Bond Future			8.15486		99.15695		8.09817	99.35090		4.51	0.00	93,901,631.65	947	44,623.00
R207	On 05/11/2015	Bond Future	7.43	Call	62.58000		0.06258		87.39000	0.08739	62.580	4.40	0.08	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	85.11000		0.08511		116.17000	0.11617	85.110	4.41	0.10	0.00	0	19.00
R207	On 04/02/2016	Bond Future			8.24988		97.18947		8.18831	97.38886		4.02	0.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	108.48000		0.10848		133.76000	0.13376	108.480	3.88	0.10	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	207.68000		0.20768		248.67000	0.24867	207.680	3.92	0.16	0.00	0	19.00
R207	On 05/05/2016	Bond Future			8.33261		98.92078		8.26626	99.12357		4.15	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	454.84000		0.45484		512.08000	0.51208	454.840	4.07	0.24	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.41777		97.08633		8.34501	97.29507		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			8.28777		94.16893		8.22116	94.44276		5.80	0.00	0.00	0	40,396.00
R208	On 05/11/2015	Bond Future	8.48	Put	565.37000		0.56537		493.29000	0.49329	565.370	6.01	0.36	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			8.37146		95.75906		8.30040	96.03962		5.15	0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future			8.44102		94.06293		8.36564	94.34837		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			9.14240		74.16355		9.08699	74.56792		15.07	0.00	0.00	0	24,850.00
R209	On 05/11/2015	Bond Future	8.50	Call	329.00000		0.32900		421.85000	0.42185	329.000	14.82	0.15	0.00	0	900.00
R209	On 05/11/2015	Bond Future	9.00	Put	2,376.05000		2.37605		2,193.80000	2.19380	2,376.050	15.07	0.58	0.00	0	500.00
R209	On 05/11/2015	Bond Future	9.25	Put	1,454.57000		1.45457		1,335.80000	1.33580	1,454.570	15.35	0.42	0.00	0	900.00
R209	On 04/02/2016	Bond Future			9.19982		75.41591		9.14263	75.82876		14.70	0.00	0.00	0	400.00
R209	On 04/02/2016	Bond Future	9.52	Put	1,910.33000		1.91033		1,793.00000	1.79300	1,910.330	15.25	0.36	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			9.24965		73.60960		9.19088	74.02974		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
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			179.97747		179.97747		180.17064	180.17064			0.00	107,986,482.00	600	2,298.00

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
R210	On 04/02/2016	Bond Future	183.03056		183.03056		183.23130	183.23130			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	135.91336		135.91336		135.91487	135.91487			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future	136.52079		136.52079		136.52554	136.52554			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	141.59749		141.59749		141.59652	141.59652			0.00	0.00	0	928.00
R212	On 04/02/2016	Bond Future	142.13553		142.13553		142.13804	142.13804			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	9.06347		84.45113		9.00291	84.88801		12.90	0.00	0.00	0	21,426.00
R213	On 04/02/2016	Bond Future	9.13055		85.87696		9.06781	86.32307		12.45	0.00	0.00	0	450.00
R213	On 05/05/2016	Bond Future	9.18378		83.85753		9.11915	84.31143		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	9.17226		75.13542		9.12194	75.52242		15.79	0.00	0.00	0	11,693.00
R214	On 04/02/2016	Bond Future	9.23068		76.40395		9.17872	76.79915		15.45	0.00	0.00	0	4,620.00
R214	On 05/05/2016	Bond Future	9.27710		74.46925		9.22376	74.87143		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	24,502.99000		24,502.99000		24,175.83000	24,175.83000			0.00	0.00	0	0.00
SGD / R	On 14/09/2015	Foreign Exchange Future	9.78440		9.78440		9.70490	9.70490		16.63	0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future	9.90090		9.90090		9.82070	9.82070		17.88	0.00	0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.59890		4.59890		4.59560	4.59560		10.86	0.00	0.00	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.54330		4.54330		4.54220	4.54220		17.71	0.00	0.00	0	0.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.39920		1.39920		1.37450	1.37450			0.00	0.00	0	130.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.36670		1.36670		1.34520	1.34520			0.00	0.00	0	7,688.00
<b>Total for Derivatives :</b>												<b>11,622,072,751.06</b>	<b>945,395</b>	<b>4361819.00</b>
<b>Grand Total:</b>												<b>11,622,072,751.06</b>	<b>945,395</b>	<b>4361819.00</b>