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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 25/09/2015

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 25/09/2015	Any day expiry	13.84290	13.84290		13.78350	13.78350		12.52	0.00	34,607,250.00	2,500	0.00
\$ / R	On 28/09/2015	Any day expiry	13.86670	13.86670		13.77900	13.77900		12.93	0.00	0.00	0	1,700.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	0.00000	0.00000	0.00010	0.00000	0.000	18.55	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	0.00000	0.00000	0.00970	0.00001	0.000	19.12	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	0.00000	0.00000	0.01140	0.00001	0.000	21.97	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	597.11190	0.59711	515.64220	0.51564	597.112	19.08	0.99	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	26.86290	0.02686	36.97340	0.03697	26.863	14.99	0.24	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	0.02750	0.00003	0.01870	0.00002	0.028	58.26	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry	13.86670		13.86670		13.78290	13.78290		18.36	0.00	0	400.00
\$ / R	On 30/09/2015	Any day expiry	13.59	Put	35.21050	0.03521	56.24410	0.05624	35.211	20.13	0.19	0	6,110.00
\$ / R	On 30/09/2015	Any day expiry	13.64	Call	271.31310	0.27131	213.66870	0.21367	271.313	19.79	0.77	0	6,110.00
\$ / R	On 02/10/2015	Any day expiry	13.87130		13.87130		13.78690	13.78690		20.22	0.00	0	11,000.00
\$ / R	On 02/10/2015	Any day expiry	13.26	Call	619.96450	0.61996	539.62280	0.53962	619.964	20.24	0.95	0	3,000.00
\$ / R	On 02/10/2015	Any day expiry	13.39	Call	500.20820	0.50021	423.32870	0.42333	500.208	20.23	0.90	0	10,000.00
\$ / R	On 02/10/2015	Any day expiry	13.47	Call	430.41020	0.43041	356.56150	0.35656	430.410	20.23	0.86	0	201.00
\$ / R	On 02/10/2015	Any day expiry	13.47	Put	29.11020	0.02911	39.66150	0.03966	29.110	20.23	0.14	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 06/10/2015	Any day expiry										
					13.88060	13.88060	13.79520	13.79520		18.90	0.00	0.00	0	0.00
\$ / R	13.55	Call	On 06/10/2015	Any day expiry	385.72860	0.38573	317.95190	0.31795	385.729	18.14	0.78	0.00	0	3,000.00
\$ / R			On 07/10/2015	Any day expiry	13.88300	13.88300	13.79760	13.79760		18.86	0.00	0.00	0	0.00
\$ / R	13.77	Call	On 07/10/2015	Any day expiry	247.56790	0.24757	191.33720	0.19134	247.568	18.56	0.60	0.00	0	3,000.00
\$ / R			On 09/10/2015	Any day expiry	13.88780	13.88780	13.80230	13.80230		18.78	0.00	0.00	0	0.00
\$ / R	13.98	Call	On 09/10/2015	Any day expiry	165.65470	0.16565	126.70310	0.12670	165.655	19.15	0.44	0.00	0	5,000.00
\$ / R			On 13/10/2015	Any day expiry	13.89730	13.89730	13.81180	13.81180		18.09	0.00	0.00	0	2,726.00
\$ / R			On 14/10/2015	Any day expiry	13.89970	13.89970	13.81410	13.81410		18.12	0.00	0.00	0	1,000.00
\$ / R			On 20/10/2015	Any day expiry	13.91400	13.91400	13.82830	13.82830		17.80	0.00	0.00	0	600.00
\$ / R	13.31	Call	On 20/10/2015	Any day expiry	651.13980	0.65114	573.15440	0.57315	651.140	16.59	0.85	0.00	0	3,000.00
\$ / R			On 22/10/2015	Any day expiry	13.91880	13.91880	13.83310	13.83310		17.83	0.00	0.00	0	0.00
\$ / R	13.46	Call	On 22/10/2015	Any day expiry	544.57630	0.54458	472.43820	0.47244	544.576	16.92	0.77	0.00	0	3,000.00
\$ / R			On 28/10/2015	Any day expiry	13.93320	13.93320	13.84730	13.84730		17.89	0.00	0.00	0	351.00
\$ / R	10.80	Put	On 28/10/2015	Any day expiry	0.09270	0.00009	0.05890	0.00006	0.093	25.19	0.00	0.00	0	300.00
\$ / R	11.15	Put	On 28/10/2015	Any day expiry	0.24700	0.00025	0.13390	0.00013	0.247	23.97	0.00	0.00	0	250.00
\$ / R	13.56	Call	On 28/10/2015	Any day expiry	504.95570	0.50496	437.73540	0.43774	504.956	16.96	0.71	0.00	0	250.00
\$ / R	16.98	Call	On 28/10/2015	Any day expiry	7.82790	0.00783	2.36590	0.00237	7.828	30.52	0.02	0.00	0	300.00
\$ / R			On 05/11/2015	Any day expiry	13.95220	13.95220	13.86630	13.86630		18.06	0.00	0.00	0	0.00
\$ / R	12.72	Call	On 05/11/2015	Any day expiry	1,247.14790	1.24715	1,160.11710	1.16012	1,247.148	16.62	0.95	0.00	0	300.00
\$ / R	13.00	Call	On 05/11/2015	Any day expiry	987.96800	0.98797	902.24070	0.90224	987.968	16.53	0.90	0.00	0	300.00
\$ / R			On 10/11/2015	Any day expiry	13.96420	13.96420	13.87820	13.87820		18.05	0.00	0.00	0	0.00
\$ / R	13.00	Put	On 10/11/2015	Any day expiry	42.47850	0.04248	42.30430	0.04230	42.479	16.51	0.11	0.00	0	10,000.00
\$ / R	13.14	Put	On 10/11/2015	Any day expiry	61.22450	0.06122	62.46480	0.06246	61.224	16.49	0.14	0.00	0	8,000.00
\$ / R	13.81	Call	On 10/11/2015	Any day expiry	431.22200	0.43122	368.73260	0.36873	431.222	17.73	0.58	0.00	0	10,000.00
\$ / R	14.25	Call	On 10/11/2015	Any day expiry	256.30150	0.25630	212.72020	0.21272	256.302	19.14	0.40	0.00	0	20,000.00
\$ / R			On 17/11/2015	Any day expiry	13.98090	13.98090	13.89480	13.89480		18.24	0.00	0.00	0	0.00
\$ / R	13.15	Call	On 17/11/2015	Any day expiry	906.17460	0.90617	820.69950	0.82070	906.175	16.56	0.84	0.00	0	12,500.00
\$ / R			On 18/11/2015	Any day expiry	13.98330	13.98330	13.89720	13.89720		18.27	0.00	0.00	0	0.00
\$ / R	13.17	Call	On 18/11/2015	Any day expiry	894.34690	0.89435	808.93040	0.80893	894.347	16.60	0.83	0.00	0	6,000.00
\$ / R			On 20/11/2015	Any day expiry	13.98800	13.98800	13.90200	13.90200		18.33	0.00	0.00	0	0.00
\$ / R	13.14	Put	On 20/11/2015	Any day expiry	79.82440	0.07982	79.82140	0.07982	79.824	16.67	0.16	0.00	0	8,000.00
\$ / R			On 24/11/2015	Any day expiry	13.99760	13.99760	13.91150	13.91150		18.27	0.00	0.00	0	0.00
\$ / R	13.68	Call	On 24/11/2015	Any day expiry	571.25640	0.57126	499.33800	0.49934	571.256	17.52	0.64	0.00	0	9,000.00
\$ / R	13.99	Call	On 24/11/2015	Any day expiry	416.76130	0.41676	356.74300	0.35674	416.761	18.25	0.52	0.00	0	5,000.00
\$ / R			On 25/11/2015	Any day expiry	13.99990	13.99990	13.91380	13.91380		18.31	0.00	0.00	0	250.00
\$ / R	10.80	Put	On 25/11/2015	Any day expiry	0.93220	0.00093	0.62970	0.00063	0.932	22.83	0.00	0.00	0	300.00
\$ / R	11.15	Put	On 25/11/2015	Any day expiry	1.70060	0.00170	1.31250	0.00131	1.701	21.56	0.00	0.00	0	250.00
\$ / R	12.63	Put	On 25/11/2015	Any day expiry	24.90640	0.02491	22.92740	0.02293	24.906	16.53	0.06	0.00	0	5,000.00
\$ / R	12.85	Put	On 25/11/2015	Any day expiry	44.55920	0.04456	42.57680	0.04258	44.559	16.58	0.10	0.00	0	15,000.00
\$ / R	12.93	Put	On 25/11/2015	Any day expiry	54.20170	0.05420	52.39820	0.05240	54.202	16.59	0.11	0.00	0	201.00
\$ / R	13.03	Call	On 25/11/2015	Any day expiry	1,038.37520	1.03838	950.88110	0.95088	1,038.375	16.62	0.86	0.00	0	5,000.00
\$ / R	13.03	Put	On 25/11/2015	Any day expiry	68.47520	0.06848	67.08110	0.06708	68.475	16.62	0.14	0.00	0	5,000.00
\$ / R	13.24	Call	On 25/11/2015	Any day expiry	867.60620	0.86761	783.23880	0.78324	867.606	16.66	0.80	0.00	0	5,000.00
\$ / R	13.25	Call	On 25/11/2015	Any day expiry	859.81940	0.85982	775.93400	0.77593	859.819	16.66	0.80	0.00	0	11,500.00

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	Put	109.91940	0.10992	112.13400	0.11213	109.919	16.66	0.20	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Call	799.84320	0.79984	719.07780	0.71908	799.843	16.75	0.77	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Put	129.94320	0.12994	135.27780	0.13528	129.943	16.75	0.23	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.43	Call	730.72850	0.73073	652.03760	0.65204	730.729	16.98	0.74	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.65	Call	593.73290	0.59373	520.62590	0.52063	593.733	17.49	0.65	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.73	Call	549.06920	0.54907	478.28530	0.47829	549.069	17.68	0.62	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	487.12960	0.48713	420.05710	0.42006	487.130	17.96	0.57	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	35.15320	0.03515	25.92180	0.02592	35.153	31.39	0.05	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			14.03160	14.03160	13.94540	13.94540		18.56	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			14.03900	14.03900	13.95280	13.95280		18.65	0.00	892,529,425.00	63,575	698,701.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	3,091.62420	3.09162	3,004.86990	3.00487	3,091.624	21.80	0.99	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	2.62420	0.00262	2.06990	0.00207	2.624	21.80	0.01	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	3,041.82970	3.04183	2,955.03150	2.95503	3,041.830	21.63	0.99	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	2,842.82470	2.84282	2,755.84600	2.75585	2,842.825	20.95	0.99	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	2,644.30640	2.64431	2,557.08260	2.55708	2,644.306	20.34	0.99	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	7.40780	0.00741	6.01520	0.00602	7.408	19.75	0.02	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	7.53200	0.00753	6.11820	0.00612	7.532	19.72	0.02	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	9.49710	0.00950	7.75680	0.00776	9.497	19.31	0.02	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	10.31390	0.01031	8.44220	0.00844	10.314	19.17	0.02	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	12.15760	0.01216	9.99880	0.01000	12.158	18.87	0.03	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	14.32190	0.01432	11.84130	0.01184	14.322	18.58	0.03	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	1,907.28900	1.90729	1,818.05640	1.81806	1,907.289	18.14	0.96	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	19.20190	0.01920	16.04840	0.01605	19.202	18.05	0.04	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	1,858.83520	1.85884	1,769.39970	1.76940	1,858.835	18.00	0.96	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	1,571.16050	1.57116	1,480.31790	1.48032	1,571.160	17.12	0.94	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	35.39540	0.03540	30.74610	0.03075	35.395	16.94	0.07	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	1,504.96390	1.50496	1,414.36270	1.41436	1,504.964	16.91	0.93	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	1,495.54210	1.49554	1,405.19590	1.40520	1,495.542	16.88	0.93	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	1,476.72480	1.47672	1,386.91630	1.38692	1,476.725	16.83	0.92	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.70	Put	45.92770	0.04593	43.84410	0.04384	45.928	16.70	0.09	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.76	Put	52.70100	0.05270	50.65990	0.05066	52.701	16.73	0.10	0.00	0	402.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.77	Put	53.90220	0.05390	51.87210	0.05187	53.902	16.73	0.10	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	1,296.63430	1.29663	1,208.44610	1.20845	1,296.634	16.74	0.89	0.00	0	17,883.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Put	57.63430	0.05763	55.64610	0.05565	57.634	16.74	0.11	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.85	Put	64.29530	0.06430	62.40630	0.06241	64.295	16.77	0.12	0.00	0	8,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	1,210.53410	1.21053	1,122.58480	1.12258	1,210.534	16.79	0.87	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	71.53410	0.07153	69.78480	0.06978	71.534	16.79	0.13	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	1,126.86000	1.12686	1,039.31930	1.03932	1,126.860	16.83	0.85	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Put	87.86000	0.08786	86.51930	0.08652	87.860	16.83	0.15	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	97.00330	0.09700	95.94130	0.09594	97.003	16.85	0.16	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	1,045.83630	1.04584	958.90440	0.95890	1,045.836	16.87	0.82	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.17	Put	121.81110	0.12181	121.63630	0.12164	121.811	16.91	0.19	0.00	0	3,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	967.67420	0.96767	881.57490	0.88157	967.674	16.92	0.80	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Put	128.67420	0.12867	128.77490	0.12877	128.674	16.92	0.20	0.00	0	60.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	13.21	Put	131.02340	0.13102	131.21950	0.13122	131.023	16.92	0.21	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.22	Put	133.40340	0.13340	133.69740	0.13370	133.403	16.93	0.21	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Call	929.72770	0.92973	844.14600	0.84415	929.728	16.94	0.78	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Put	140.72770	0.14073	141.34600	0.14135	140.728	16.94	0.22	0.00	0	2,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	907.33710	0.90734	823.26360	0.82326	907.337	16.95	0.77	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.31	Call	885.23230	0.88523	802.74500	0.80275	885.232	16.97	0.77	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.36	Put	170.43070	0.17043	176.56110	0.17656	170.431	17.01	0.25	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.38	Call	836.00070	0.83600	756.29350	0.75629	836.001	17.06	0.74	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	822.72540	0.82273	743.39210	0.74339	822.725	17.10	0.74	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Put	183.72540	0.18373	190.59210	0.19059	183.725	17.10	0.26	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	796.63850	0.79664	718.07810	0.71808	796.639	17.20	0.72	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	758.67850	0.75868	681.34230	0.68134	758.679	17.34	0.70	0.00	0	14,950.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Put	219.67850	0.21968	228.54230	0.22854	219.678	17.34	0.30	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.52	Call	746.33670	0.74634	669.42700	0.66943	746.337	17.39	0.70	0.00	0	5,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.59	Call	704.36390	0.70436	629.00380	0.62900	704.364	17.56	0.67	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	698.52190	0.69852	623.39280	0.62339	698.522	17.58	0.67	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.62	Put	267.95610	0.26796	279.48980	0.27949	267.956	17.63	0.34	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.63	Put	272.22990	0.27223	284.00000	0.28400	272.230	17.65	0.34	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.64	Put	276.54460	0.27654	288.55050	0.28855	276.545	17.68	0.35	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.65	Put	280.89530	0.28090	293.13870	0.29314	280.895	17.70	0.35	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	664.28680	0.66429	590.56930	0.59057	664.287	17.72	0.65	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.68	Put	294.17980	0.29418	307.14800	0.30715	294.180	17.77	0.36	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Call	631.42770	0.63143	559.18380	0.55918	631.428	17.87	0.63	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Put	312.42770	0.31243	326.38380	0.32638	312.428	17.87	0.37	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.83	Call	574.70930	0.57471	505.29620	0.50530	574.709	18.13	0.59	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Call	536.25120	0.53625	468.98760	0.46899	536.251	18.32	0.56	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Put	407.25120	0.40725	426.18760	0.42619	407.251	18.32	0.44	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	495.70730	0.49571	431.90020	0.43190	495.707	18.53	0.53	0.00	0	51,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.01	Put	462.37460	0.46237	485.24240	0.48524	462.375	18.56	0.47	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.12	Put	528.30030	0.52830	555.03950	0.55504	528.300	18.87	0.51	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.20	Call	418.26580	0.41827	361.04860	0.36105	418.266	19.12	0.47	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.24	Call	404.48700	0.40449	348.38340	0.34838	404.487	19.25	0.45	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.28	Call	391.17900	0.39118	336.18490	0.33618	391.179	19.38	0.44	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.30	Call	384.69820	0.38470	330.25610	0.33026	384.698	19.44	0.44	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	362.89920	0.36290	310.36880	0.31037	362.899	19.66	0.42	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.40	Call	353.96520	0.35397	302.24320	0.30224	353.965	19.75	0.41	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	325.85390	0.32585	276.78800	0.27679	325.854	20.07	0.38	0.00	0	55,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Put	786.85390	0.78685	823.98800	0.82399	786.854	20.07	0.62	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.70	Call	276.70950	0.27671	232.88950	0.23289	276.710	20.69	0.33	0.00	0	4,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.75	Call	265.75990	0.26576	223.33050	0.22333	265.760	20.85	0.32	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	247.62950	0.24763	207.26600	0.20727	247.630	21.15	0.30	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	223.95920	0.22396	186.42080	0.18642	223.959	21.58	0.27	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	218.88780	0.21889	181.97290	0.18197	218.888	21.68	0.27	0.00	0	111,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.30	Call	175.16420	0.17516	143.95600	0.14396	175.164	22.68	0.22	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 11/12/2015	Foreign Exchange Future	15.80	Call	123.63160	0.12363	99.61290	0.09961	123.632	24.31	0.16	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			14.06370	14.06370	13.97730	13.97730		18.63	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	2.47030	0.00247	2.38860	0.00239	2.470	21.50	0.01	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	3.97050	0.00397	4.02360	0.00402	3.971	20.28	0.01	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	478.06030	0.47806	417.55910	0.41756	478.060	18.94	0.49	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	74.50970	0.07451	60.27050	0.06027	74.510	32.76	0.08	0.00	0	300.00
\$ / R	On 13/01/2016	Any day expiry			14.12090	14.12090	14.03420	14.03420		18.75	0.00	0.00	0	2,150.00
\$ / R	On 27/01/2016	Any day expiry			14.15590	14.15590	14.06890	14.06890		18.80	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	21.74790	0.02175	17.02200	0.01702	21.748	17.85	0.04	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	1,318.06140	1.31806	1,226.80250	1.22680	1,318.061	16.68	0.83	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	1,210.19820	1.21020	1,119.59840	1.11960	1,210.198	16.78	0.80	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	506.52550	0.50653	445.43060	0.44543	506.526	19.71	0.44	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			14.19590	14.19590	14.10860	14.10860		18.88	0.00	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	20.39300	0.02039	15.16660	0.01517	20.393	18.09	0.03	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	343.15430	0.34315	295.84440	0.29584	343.154	22.08	0.30	0.00	0	1,000.00
\$ / R	On 19/02/2016	Any day expiry			14.21340	14.21340	14.12590	14.12590		18.83	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	796.94450	0.79694	720.20030	0.72020	796.944	18.13	0.59	0.00	0	3,600.00
\$ / R	On 25/02/2016	Any day expiry			14.22840	14.22840	14.14080	14.14080		18.92	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	32.32170	0.03232	25.33660	0.02534	32.322	17.75	0.05	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	499.90950	0.49991	439.89600	0.43990	499.909	20.46	0.40	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			14.26590	14.26590	14.17800	14.17800		18.86	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			14.27340	14.27340	14.18540	14.18540		18.83	0.00	98,258,085.60	6,884	61,162.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	15.55720	0.01556	11.19310	0.01119	15.557	19.10	0.02	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	27.51660	0.02752	20.76360	0.02076	27.517	17.99	0.04	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	29.48830	0.02949	22.46400	0.02246	29.488	17.92	0.04	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	38.68410	0.03868	30.55980	0.03056	38.684	17.66	0.05	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	40.26120	0.04026	31.97290	0.03197	40.261	17.62	0.05	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	44.74790	0.04475	36.02520	0.03603	44.748	17.52	0.06	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	47.15140	0.04715	38.21540	0.03822	47.151	17.47	0.06	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	50.31360	0.05031	41.11430	0.04111	50.314	17.40	0.06	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	57.93050	0.05793	48.17620	0.04818	57.931	17.26	0.07	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	69.92410	0.06992	59.48720	0.05949	69.924	17.06	0.09	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	1,822.69030	1.82269	1,723.32300	1.72332	1,822.690	16.68	0.88	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	123.77270	0.12377	112.21420	0.11221	123.773	16.43	0.14	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	1,605.89380	1.60589	1,506.37100	1.50637	1,605.894	16.36	0.85	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	162.22640	0.16223	153.85270	0.15385	162.226	16.38	0.18	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	199.70920	0.19971	192.34490	0.19234	199.709	16.52	0.21	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	1,301.08500	1.30108	1,206.65890	1.20666	1,301.085	16.62	0.77	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	245.64800	0.24565	239.88870	0.23989	245.648	16.67	0.24	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	1,068.63690	1.06864	981.95310	0.98195	1,068.637	16.95	0.69	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.63	Put	381.37520	0.38138	383.92480	0.38392	381.375	17.16	0.33	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	957.48520	0.95749	874.16840	0.87417	957.485	17.51	0.64	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	872.06370	0.87206	791.97540	0.79198	872.064	17.99	0.60	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	759.56530	0.75957	684.64420	0.68464	759.565	18.72	0.54	0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	721.92670	0.72193	648.63040	0.64863	721.927	18.98	0.52	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	655.89370	0.65589	586.18810	0.58619	655.894	19.46	0.48	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	627.15210	0.62715	559.15370	0.55915	627.152	19.69	0.46	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	579.78170	0.57978	514.79300	0.51479	579.782	20.09	0.43	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.03	Call	507.22000	0.50722	447.24820	0.44725	507.220	20.80	0.39	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	454.15290	0.45415	398.18230	0.39818	454.153	21.41	0.35	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	368.37650	0.36838	319.05370	0.31905	368.377	22.61	0.29	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	271.68220	0.27168	231.56080	0.23156	271.682	24.38	0.22	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	247.65260	0.24765	210.10350	0.21010	247.653	24.97	0.20	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	87.75740	0.08776	66.26090	0.06626	87.757	32.01	0.07	0.00	0	1,500.00
\$ / R	On 16/03/2016	Any day expiry			14.27840	14.27840	14.19040	14.19040		18.96	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	274.35390	0.27435	268.05420	0.26805	274.354	16.80	0.26	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	621.74340	0.62174	554.14520	0.55415	621.743	19.79	0.46	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			14.29590	14.29590	14.20780	14.20780		18.89	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	405.55110	0.40555	408.62730	0.40863	405.551	17.18	0.33	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	547.67770	0.54768	485.02920	0.48503	547.678	20.56	0.40	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			14.31090	14.31090	14.22260	14.22260		18.86	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	43.58530	0.04359	34.51160	0.03451	43.585	17.56	0.05	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	499.48170	0.49948	440.13270	0.44013	499.482	21.21	0.37	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry			14.38380	14.38380	14.29440	14.29440		19.02	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	51.94890	0.05195	40.75480	0.04075	51.949	17.36	0.06	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	493.47180	0.49347	433.56480	0.43356	493.472	21.95	0.34	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry			14.46450	14.46450	14.37390	14.37390		19.03	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	60.31480	0.06031	47.13360	0.04713	60.315	17.15	0.06	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	488.68520	0.48869	427.26730	0.42727	488.685	22.69	0.31	0.00	0	250.00
\$ / R	On 06/06/2016	Any day expiry			14.49060	14.49060	14.39960	14.39960		19.08	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	98.19020	0.09819	81.78760	0.08179	98.190	16.75	0.10	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	643.14720	0.64315	571.59850	0.57160	643.147	21.15	0.39	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			14.49840	14.49840	14.40730	14.40730		19.08	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			14.50880	14.50880	14.41750	14.41750		19.06	0.00	0.00	0	27,726.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	96.23960	0.09624	79.62150	0.07962	96.240	16.75	0.09	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	206.72450	0.20672	186.24230	0.18624	206.725	16.22	0.18	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	224.85310	0.22485	207.87150	0.20787	224.853	16.16	0.19	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	281.54780	0.28155	268.96590	0.26897	281.548	16.34	0.23	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	389.15550	0.38916	378.93270	0.37893	389.156	16.79	0.28	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	401.04360	0.40104	391.14060	0.39114	401.044	16.83	0.29	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	796.84130	0.79684	717.11400	0.71711	796.841	19.99	0.47	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	511.81670	0.51182	448.04680	0.44805	511.817	22.73	0.31	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	466.46630	0.46647	406.04700	0.40605	466.466	23.33	0.29	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.81	Call	429.52390	0.42952	372.04110	0.37204	429.524	23.88	0.27	0.00	0	2,310.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	415.10430	0.41510	358.81750	0.35882	415.104	24.12	0.26	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	400.35250	0.40035	345.32510	0.34533	400.353	24.38	0.25	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	346.78640	0.34679	302.27520	0.30228	346.786	27.85	0.20	0.00	0	6,600.00
\$ / R	On 28/06/2016	Any day expiry			14.54780	14.54780	14.45600	14.45600		19.13	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	67.11310	0.06711	52.75360	0.05275	67.113	16.89	0.07	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	487.51380	0.48751	425.48200	0.42548	487.514	23.38	0.29	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry			14.62590	14.62590	14.53230	14.53230		19.34	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	73.54180	0.07354	57.14640	0.05715	73.542	16.74	0.07	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	488.48350	0.48848	426.66470	0.42666	488.483	24.20	0.27	0.00	0	250.00
\$ / R	On 11/08/2016	Any day expiry			14.66630	14.66630	14.57170	14.57170		19.33	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	196.21920	0.19622	173.30020	0.17330	196.219	16.38	0.16	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	809.18060	0.80918	729.04060	0.72904	809.181	21.07	0.43	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			14.70670	14.70670	14.61120	14.61120		19.42	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	79.25400	0.07925	61.24800	0.06125	79.254	16.57	0.07	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	493.36420	0.49336	440.93240	0.44093	493.364	25.16	0.26	0.00	0	250.00
\$ / R	On 06/09/2016	Any day expiry			14.73640	14.73640	14.64010	14.64010		19.50	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	13.50	Put	424.76240	0.42476	413.47330	0.41347	424.762	16.65	0.27	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	511.86480	0.51186	454.45820	0.45446	511.865	25.15	0.26	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.80	Call	509.73560	0.50974	452.49490	0.45249	509.736	25.34	0.26	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry			14.74180	14.74180	14.64540	14.64540		19.50	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	549.01960	0.54902	541.40540	0.54141	549.020	17.17	0.31	0.00	0	50,000.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	563.99380	0.56399	496.45350	0.49645	563.994	24.28	0.29	0.00	0	50,000.00
\$ / R	On 15/09/2016	Any day expiry			14.76060	14.76060	14.66380	14.66380		19.49	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			14.77140	14.77140	14.67430	14.67430		19.48	0.00	0.00	0	2,125.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	541.12750	0.54113	481.90740	0.48191	541.128	24.94	0.27	0.00	0	10,000.00
\$ / R	On 28/09/2016	Any day expiry			14.79560	14.79560	14.69800	14.69800		19.58	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	84.52170	0.08452	64.68440	0.06468	84.522	16.39	0.07	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	539.39380	0.53939	479.85070	0.47985	539.394	26.59	0.26	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry			14.86080	14.86080	14.76380	14.76380		19.75	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	92.23060	0.09223	70.49880	0.07050	92.231	16.38	0.08	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	575.77850	0.57578	511.59190	0.51159	575.778	27.86	0.26	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry			14.93720	14.93720	14.84130	14.84130		19.99	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	100.72860	0.10073	78.04330	0.07804	100.729	16.35	0.08	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	612.18130	0.61218	532.42020	0.53242	612.181	29.13	0.25	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			14.97430	14.97430	14.87890	14.87890		20.01	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.98580	14.98580	14.89070	14.89070		20.10	0.00	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	104.67340	0.10467	85.71100	0.08571	104.673	16.29	0.08	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	574.91940	0.57492	486.21620	0.48622	574.919	28.73	0.24	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future			15.18030	15.18030	15.08800	15.08800		20.46	0.00	0.00	0	0.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			14.03900	14.03900	13.95280	13.95280		18.65	0.00	1,235,432.00	88	727.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			14.27340	14.27340	14.18540	14.18540		18.83	0.00	413,928.60	29	206.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			14.50880	14.50880	14.41750	14.41750		19.06	0.00	0.00	0	114.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.77140	14.77140	14.67430	14.67430		19.48	0.00	0.00	0	0.00
£ / R	On 11/12/2015	Foreign Exchange Future			21.30660	21.30660	21.25690	21.25690		17.17	0.00	12,890,493.00	605	30,967.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	15.24070	0.01524	16.13410	0.01613	15.241	19.29	0.02	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	1,975.30030	1.97530	1,931.36340	1.93136	1,975.300	15.82	0.91	0.00	0	700.00

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	20.00	Call	1,471.97320	1.47197	1,430.90590	1.43091	1,471.973	16.07	0.81	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.12	Put	192.92070	0.19292	202.13460	0.20213	192.921	16.12	0.21	0.00	0	12,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.23	Put	220.91310	0.22091	231.24640	0.23125	220.913	16.17	0.23	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	1,226.63970	1.22664	1,188.53190	1.18853	1,226.640	16.25	0.75	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.75	Put	401.07600	0.40108	416.91350	0.41691	401.076	16.65	0.35	0.00	0	6,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	945.99390	0.94599	912.33830	0.91234	945.994	16.67	0.64	0.00	0	18,900.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.81	Put	426.33380	0.42633	442.79680	0.44280	426.334	16.71	0.36	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.20	Put	612.76370	0.61276	633.37630	0.63338	612.764	17.07	0.46	0.00	0	3,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	593.71810	0.59372	570.19040	0.57019	593.718	17.50	0.47	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.82	Call	484.69230	0.48469	465.50220	0.46550	484.692	18.03	0.40	0.00	0	10,000.00
£ / R	On 14/03/2016	Foreign Exchange Future			21.65600	21.65600	21.60400	21.60400		17.02	0.00	4,764,320.00	220	3,283.00
£ / R	On 13/06/2016	Foreign Exchange Future			22.00810	22.00810	21.95210	21.95210		17.18	0.00	4,401,620.00	200	0.00
£ / R	On 08/09/2016	Any day expiry			22.29560	22.29560	22.29560	22.29560		17.74	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	928.55130	0.92855	932.38570	0.93239	928.551	16.63	0.35	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	794.46710	0.79447	799.27710	0.79928	794.467	22.59	0.29	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			22.40410	22.40410	22.33910	22.33910		17.38	0.00	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.11634	0.11634	0.11601	0.11601		17.06	0.00	0.00	0	8,183.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.11858	0.11858	0.11823	0.11823		17.15	0.00	0.00	0	106.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.12083	0.12083	0.12045	0.12045		17.35	0.00	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry			15.56690	15.56690	15.44550	15.44550		17.31	0.00	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	722.63230	0.72263	618.69070	0.61869	722.632	16.48	0.82	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	75.73230	0.07573	93.19070	0.09319	75.732	16.48	0.18	0.00	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			15.70390	15.70390	15.58070	15.58070		17.90	0.00	203,679,583.00	12,970	79,517.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	8.88850	0.00889	7.97980	0.00798	8.889	19.44	0.02	0.00	0	6,877.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.85	Put	28.88680	0.02889	26.86490	0.02686	28.887	17.35	0.05	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	31.05860	0.03106	28.96850	0.02897	31.059	17.22	0.06	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.03	Put	37.47400	0.03747	35.22920	0.03523	37.474	16.89	0.07	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	60.28090	0.06028	61.91020	0.06191	60.281	16.59	0.10	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.04	Put	215.07190	0.21507	232.18600	0.23219	215.072	16.87	0.28	0.00	0	50,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.78	Call	484.45610	0.48446	407.31330	0.40731	484.456	18.09	0.49	0.00	0	6,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	269.40790	0.26941	219.05930	0.21906	269.408	19.77	0.31	0.00	0	6,877.00
€ / R	On 25/01/2016	Any day expiry			15.84450	15.84450	15.72070	15.72070		17.97	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	1,210.28700	1.21029	1,086.94030	1.08694	1,210.287	16.48	0.77	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	1,159.84820	1.15985	1,038.24900	1.03825	1,159.848	16.50	0.75	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			15.99840	15.99840	15.87250	15.87250		18.02	0.00	319,968.00	20	28,132.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	32.42200	0.03242	25.82360	0.02582	32.422	17.59	0.04	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	39.06260	0.03906	31.63180	0.03163	39.063	17.42	0.05	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	83.63670	0.08364	72.43060	0.07243	83.637	16.68	0.09	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	101.93790	0.10194	89.80670	0.08981	101.938	16.48	0.11	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	193.47330	0.19347	185.93750	0.18594	193.473	16.16	0.19	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	1,371.45890	1.37146	1,238.97570	1.23898	1,371.459	16.30	0.76	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	291.27090	0.29127	285.03000	0.28503	291.271	16.33	0.26	0.00	0	15,000.00



Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 14/03/2016	Foreign Exchange Future	15.05	Call	1,268.46760		1.26847	1,136.97810	1.13698	1,268.468	16.37	0.73	279,078,660.00	24,000	0.00	
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	447.30280		0.44730	455.68800	0.45569	447.303	16.78	0.34	0.00	0	25,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	805.58150		0.80558	702.02810	0.70203	805.581	17.92	0.53	0.00	0	26,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	730.06310		0.73006	632.11000	0.63211	730.063	18.32	0.50	0.00	0	24,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	678.64480		0.67864	584.83180	0.58483	678.645	18.62	0.47	1,056,435,893.12	141,280	36,640.00	
€ / R	On 13/06/2016	Foreign Exchange Future			16.29880		16.29880	16.16840	16.16840		18.25	0.00	635,653.20	39	250.00	
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	169.70960		0.16971	154.08460	0.15408	169.710	16.12	0.14	0.00	0	6,000.00	
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,135.22800		1.13523	1,013.98040	1.01398	1,135.228	17.56	0.59	0.00	0	6,000.00	
€ / R	On 19/09/2016	Foreign Exchange Future			16.64100		16.64100	16.50310	16.50310		18.57	0.00	0.00	0	0.00	
€ / R	On 19/12/2016	Foreign Exchange Future			16.91070		16.91070	16.77570	16.77570		19.10	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			463.30500		463.30500	464.10600	464.10600			0.00	0.00	0	3.00	
AL37	On 04/02/2016	Index Future			471.04700		471.04700	471.87100	471.87100			0.00	0.00	0	0.00	
AL7T	On 05/11/2015	Index Future			542.73500		542.73500	544.41400	544.41400			0.00	0.00	0	1.00	
AL7T	On 04/02/2016	Index Future			551.80500		551.80500	553.52200	553.52200			0.00	0.00	0	0.00	
ALBI	On 05/11/2015	Index Future			495.73600		495.73600	497.42400	497.42400			0.00	0.00	0	453.00	
ALBI	On 04/02/2016	Index Future			504.02100		504.02100	505.74600	505.74600			0.00	0.00	0	146.00	
ALBI	On 05/05/2016	Index Future			512.95800		512.95800	514.71700	514.71700			0.00	0.00	0	0.00	
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.81390		9.81390	9.78140	9.78140		12.74	0.00	4,906,950.00	500	9,812.00	
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	51.21770		0.05122	53.11310	0.05311	51.218	12.48	0.17	0.00	0	201.00	
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	347.62330		0.34762	323.75710	0.32376	347.623	12.63	0.66	0.00	0	201.00	
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	113.68260		0.11368	103.13350	0.10313	113.683	14.34	0.29	0.00	0	201.00	
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.93210		9.93210	9.89860	9.89860		14.22	0.00	0.00	0	4,247.00	
AU\$ / R	On 13/06/2016	Foreign Exchange Future			10.05560		10.05560	10.02020	10.02020		15.05	0.00	0.00	0	0.00	
AU\$ / R	On 19/09/2016	Foreign Exchange Future			10.19880		10.19880	10.15980	10.15980		15.64	0.00	0.00	0	0.00	
CAD/ R	On 11/12/2015	Foreign Exchange Future			10.52390		10.52390	10.49530	10.49530		16.29	0.00	0.00	0	0.00	
CAD/ R	On 14/03/2016	Foreign Exchange Future			10.69570		10.69570	10.66650	10.66650		16.43	0.00	0.00	0	0.00	
CHF / R	On 11/12/2015	Foreign Exchange Future			14.40660		14.40660	14.28290	14.28290		18.46	0.00	0.00	0	7,349.00	
CHF / R	On 14/03/2016	Foreign Exchange Future			14.70630		14.70630	14.57840	14.57840		18.66	0.00	0.00	0	1,625.00	
CNH / R	On 11/12/2015	Foreign Exchange Future			2.17510		2.17510	2.14890	2.14890		17.61	0.00	0.00	0	25,110.00	
CNH / R	On 14/03/2016	Foreign Exchange Future			2.19340		2.19340	2.16710	2.16710		17.94	0.00	0.00	0	0.00	
DKK / R	On 11/12/2015	Foreign Exchange Future			2.10790		2.10790	2.09010	2.09010		22.16	0.00	0.00	0	0.00	
DKK / R	On 14/03/2016	Foreign Exchange Future			2.14870		2.14870	2.13050	2.13050		19.62	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	

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
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	10.01882		80.38584		9.96909	80.73085			0.00	0.00	0	6,441.00
ES33	On 04/02/2016	Bond Future	10.11308		81.72925		10.06152	82.08130			0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future	10.19623		79.38873		10.14297	79.74726			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	492.74300		492.74300		494.27600	494.27600			0.00	0.00	0	449.00
GOVI	On 04/02/2016	GOVI	500.97700		500.97700		502.54500	502.54500			0.00	0.00	0	26.00
GOVI	On 05/05/2016	GOVI	509.86100		509.86100		511.46000	511.46000			0.00	0.00	0	0.00
I2025	On 05/11/2015	Bond Future	122.29053		122.29053		122.28910	122.28910			0.00	0.00	0	544.00
I2025	On 04/02/2016	Bond Future	123.12106		123.12106		123.12147	123.12147			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	102.59394		102.59394		102.59243	102.59243			0.00	0.00	0	100.00
I2033	On 04/02/2016	Bond Future	104.31686		104.31686		104.31701	104.31701			0.00	0.00	0	0.00
I2033	On 05/05/2016	Bond Future	105.18547		105.18547		105.18637	105.18637			0.00	0.00	0	0.00
I2038	On 05/11/2015	Bond Future	126.00798		126.00798		125.89509	125.89509			0.00	0.00	0	7,020.00
I2038	On 04/02/2016	Bond Future	126.74799		126.74799		126.63533	126.63533			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	124.93684		124.93684		124.93440	124.93440			0.00	0.00	0	6,432.00
I2046	On 04/02/2016	Bond Future	127.03504		127.03504		127.03450	127.03450			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	133.61588		133.61588		133.45377	133.45377			0.00	0.00	0	4,911.00

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
I2050	On 04/02/2016	Bond Future		134.32359	134.32359		134.16065	134.16065			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		231.45000	231.45000		231.40400	231.40400			0.00	0.00	0	969.00
IGOV	On 04/02/2016	Index Future		235.33700	235.33700		235.29400	235.29400			0.00	0.00	0	82.00
IGOV	On 05/05/2016	Index Future		239.52800	239.52800		239.48700	239.48700			0.00	0.00	0	0.00
ILBI	On 05/11/2015	Index Future		627.57500	627.57500		627.58100	627.58100			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future		638.28400	638.28400		638.29300	638.29300			0.00	0.00	0	163.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future		6.38000	93.62000		6.38000	93.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future		6.47000	93.53000		6.47000	93.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.51000	93.49000		6.51000	93.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future		6.56000	93.44000		6.56000	93.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future		6.67000	93.33000		6.67000	93.33000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		6.77000	93.23000		6.77000	93.23000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.00000	93.00000		7.00000	93.00000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.19000	92.81000		7.19000	92.81000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.42000	92.58000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.56000	92.44000		7.56000	92.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.70000	92.30000		7.70000	92.30000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.83000	92.17000		7.83000	92.17000			0.00	0.00	0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future		0.13150	0.13150		0.13030	0.13030			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future		0.13100	0.13100		0.13010	0.13010			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future		0.13030	0.13030		0.12880	0.12880			0.00	0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future		0.06800	0.06800		0.06750	0.06750			0.00	0.00	0	28,268.00
NGN / R	On 14/03/2016	Foreign Exchange Future		0.06460	0.06460		0.06420	0.06420			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future		0.06170	0.06170		0.06130	0.06130			0.00	0.00	0	0.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future		8.88180	8.88180		8.69870	8.69870		12.41	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future		8.97440	8.97440		8.78790	8.78790		14.44	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future		9.07130	9.07130		8.88450	8.88450		15.09	0.00	0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future		1.11860	1.11860		1.11670	1.11670			0.00	55,930.00	50	120.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future		1.12090	1.12090		1.11890	1.11890			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future		1.12340	1.12340		1.12140	1.12140			0.00	0.00	0	0.00
R186	On 05/11/2015	Bond Future		8.51211	118.15984		8.46194	118.55053		9.47	0.00	9,452,787.20	80	32,884.00
R186	On 05/11/2015	Bond Future	7.73	Call	71.36000	0.07136	102.92000	0.10292	71.360	9.21	0.05	0.00	0	169.00
R186	On 05/11/2015	Bond Future	7.75	Call	79.43000	0.07943	113.69000	0.11369	79.430	9.22	0.05	0.00	0	1,200.00
R186	On 05/11/2015	Bond Future	7.86	Call	138.95000	0.13895	191.15000	0.19115	138.950	9.26	0.08	0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.00	Call	263.26000	0.26326	346.01000	0.34601	263.260	9.30	0.14	0.00	0	200.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 05/11/2015	Bond Future	8.22	Put	2,919.42000		2.91942	2,674.99000	2.67499	2,919.420		9.38	0.73	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	2,747.55000		2.74755	2,512.80000	2.51280	2,747.550		9.39	0.70	0.00	0	8,650.00
R186	On 05/11/2015	Bond Future	8.35	Put	2,215.82000		2.21582	2,014.05000	2.01405	2,215.820		9.42	0.63	0.00	0	9,430.00
R186	On 05/11/2015	Bond Future	8.35	Call	946.81000		0.94681	1,135.73000	1.13573	946.810		9.42	0.37	0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.45	Call	1,267.08000		1.26708	1,489.04000	1.48904	1,267.080		9.45	0.46	0.00	0	200.00
R186	On 05/11/2015	Bond Future	8.45	Put	1,751.02000		1.75102	1,582.29000	1.58229	1,751.020		9.45	0.55	0.00	0	6,308.00
R186	On 05/11/2015	Bond Future	8.50	Call	1,450.09000		1.45009	1,688.11000	1.68811	1,450.090		9.47	0.50	0.00	0	650.00
R186	On 05/11/2015	Bond Future	8.50	Put	1,544.23000		1.54423	1,391.56000	1.39156	1,544.230		9.47	0.50	0.00	0	4,666.00
R186	On 05/11/2015	Bond Future	8.55	Put	1,357.56000		1.35756	1,220.49000	1.22049	1,357.560		9.51	0.46	0.00	0	4,667.00
R186	On 05/11/2015	Bond Future	8.75	Put	771.20000		0.77120	688.23000	0.68823	771.200		9.65	0.31	0.00	0	10,200.00
R186	On 05/11/2015	Bond Future	8.85	Put	563.93000		0.56393	502.08000	0.50208	563.930		9.72	0.24	0.00	0	2,283.00
R186	On 05/11/2015	Bond Future	9.00	Put	339.62000		0.33962	301.89000	0.30189	339.620		9.83	0.16	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.57603	114.83663		8.52369	115.23571			9.41	0.00	0.00	0	5,365.00
R186	On 04/02/2016	Bond Future	8.75	Put	2,024.92000		2.02492	1,885.23000	1.88523	2,024.920		9.60	0.41	0.00	0	6,700.00
R186	On 05/05/2016	Bond Future			8.62754	116.87465		8.57313	117.28115			9.30	0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.67912	113.69441		8.62215	114.11127			9.41	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R197	On 05/11/2015	Bond Future			293.66843	293.66843		293.66531	293.66531				0.00	0.00	0	927.00
R197	On 04/02/2016	Bond Future			292.23947	292.23947		292.24062	292.24062				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			239.21585	239.21585		239.21221	239.21221				0.00	0.00	0	53,286.00
R202	On 04/02/2016	Bond Future			239.85455	239.85455		239.85455	239.85455				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			8.36820	98.17299		8.31797	98.43829			7.47	0.00	0.00	0	14,033.00
R2023	On 04/02/2016	Bond Future			8.44690	99.81362		8.39395	100.08487			6.79	0.00	0.00	0	1,050.00
R2023	On 05/05/2016	Bond Future			8.50344	97.65575		8.44790	97.93213			7.09	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			7.32101	102.83087		7.26861	102.92093			2.03	0.00	0.00	0	15,930.00
R203	On 04/02/2016	Bond Future			7.41913	104.54935		7.35679	104.64251			1.21	0.00	0.00	0	0.00
R203	On 05/05/2016	Bond Future			7.46033	102.23452		7.38550	102.32969			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			8.91122	94.92940		8.86117	95.30909				0.00	0.00	0	9,973.00
R2030	On 04/02/2016	Bond Future			8.97579	92.50932		8.92391	92.89674				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

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
R2032	On 05/11/2015	Bond Future			8.98561		94.66072		8.93560	95.06727			0.00	0.00	0	1,579.00
R2032	On 04/02/2016	Bond Future			9.04914		96.24264		8.99738	96.65749			0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future			9.10297		93.79303		9.04955	94.21560			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			9.12450		96.51858		9.07449	96.96453			0.00	3,860,743.20	40	49,825.00
R2037	On 04/02/2016	Bond Future			9.18582		93.87455		9.13415	94.32944			0.00	0.00	0	370.00
R2037	On 05/05/2016	Bond Future			9.23923		95.54115		9.18601	96.00448			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			7.70147		103.90298		7.65029	104.04315		3.37	0.00	0.00	0	24,021.00
R204	On 04/02/2016	Bond Future			7.79184		101.60292		7.73501	101.74700		2.73	0.00	0.00	0	0.00
R204	On 05/05/2016	Bond Future			7.85469		103.40583		7.79164	103.55285		2.95	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			9.14777		98.40112		9.09774	98.88928			0.00	0.00	0	17,486.00
R2044	On 04/02/2016	Bond Future			9.20543		95.66331		9.15380	96.16117			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future			9.25555		97.36176		9.20244	97.86877			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			9.13330		97.73058		9.08329	98.23190			0.00	0.00	0	48,482.00
R2048	On 04/02/2016	Bond Future			9.19240		99.36376		9.14077	99.87512			0.00	0.00	0	3,750.00
R2048	On 05/05/2016	Bond Future			9.23845		96.69115		9.18539	97.21182			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			7.99846		99.69317		7.94776	99.86777		4.53	0.00	0.00	0	43,931.00
R207	On 05/11/2015	Bond Future	7.43	Call	63.82000		0.06382		88.93000	0.08893	63.820	4.42	0.09	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	90.70000		0.09070		123.06000	0.12306	90.700	4.43	0.12	0.00	0	19.00
R207	On 04/02/2016	Bond Future			8.08710		97.71770		8.03218	97.89671		4.04	0.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	135.84000		0.13584		163.02000	0.16302	135.840	3.86	0.12	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	262.69000		0.26269		306.78000	0.30678	262.690	3.91	0.21	0.00	0	19.00
R207	On 05/05/2016	Bond Future			8.15918		99.45194		8.09984	99.63450		4.17	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	559.17000		0.55917		618.24000	0.61824	559.170	4.09	0.29	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.23447		97.61327		8.16925	97.80161		4.04	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			8.14928		94.73936		8.09884	94.94816		5.83	0.00	0.00	0	40,314.00
R208	On 05/11/2015	Bond Future	8.48	Put	266.77000		0.26677		234.25000	0.23425	266.770	6.04	0.24	0.00	0	2,200.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R208	On 04/02/2016	Bond Future			8.22899		96.32260		8.17522	96.53635		5.19	0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future			8.29152		94.63006		8.23437	94.84797		5.46	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			9.05237		74.82230		9.00236	75.19212		15.13	0.00	0.00	0	24,850.00
R209	On 05/11/2015	Bond Future	8.50	Call	259.17000		0.25917		337.46000	0.33746	259.170	14.87	0.14	0.00	0	900.00
R209	On 05/11/2015	Bond Future	9.00	Put	1,718.93000		1.71893		1,566.58000	1.56658	1,718.930	15.13	0.53	0.00	0	500.00
R209	On 05/11/2015	Bond Future	9.25	Put	914.56000		0.91456		826.74000	0.82674	914.560	15.40	0.34	0.00	0	900.00
R209	On 04/02/2016	Bond Future			9.10907		76.07269		9.05751	76.44985		14.76	0.00	0.00	0	400.00
R209	On 04/02/2016	Bond Future	9.52	Put	1,529.06000		1.52906		1,430.61000	1.43061	1,529.060	15.31	0.32	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			9.15709		74.27297		9.10407	74.65710		15.09	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			179.06634		179.06634		179.06405	179.06405			0.00	0.00	0	2,298.00
R210	On 04/02/2016	Bond Future			182.07347		182.07347		182.07404	182.07404			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			135.84663		135.84663		135.84771	135.84771			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future			136.42995		136.42995		136.43313	136.43313			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			141.10022		141.10022		141.09878	141.09878			0.00	0.00	0	928.00
R212	On 04/02/2016	Bond Future			141.60604		141.60604		141.60674	141.60674			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			8.94135		85.33545		8.89135	85.70137		12.96	0.00	0.00	0	21,426.00
R213	On 04/02/2016	Bond Future			9.00661		86.76153		8.95484	87.13498		12.51	0.00	0.00	0	450.00
R213	On 05/05/2016	Bond Future			9.05685		84.75231		9.00348	85.13263		12.86	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			9.08772		75.78751		9.03771	76.17771		15.84	0.00	0.00	0	11,693.00
R214	On 04/02/2016	Bond Future			9.14545		77.05403		9.09389	77.45189		15.49	0.00	0.00	0	4,620.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214	On 05/05/2016	Bond Future	9.19023		75.12610		9.13727	75.53128		15.83	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 11/12/2015	Foreign Exchange Future	24,616.90000	24,616.90000		24,426.77000	24,426.77000				0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future	9.83660		9.83660		9.75500	9.75500		15.54	0.00	0.00	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.51190		4.51190		4.49680	4.49680		16.67	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future	4.46120		4.46120		4.44600	4.44600		17.85	0.00	0.00	0	0.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.26170		1.26170		1.29260	1.29260			0.00	0.00	0	7,688.00
ZMW / R	On 14/03/2016	Foreign Exchange Future	1.23860		1.23860		1.26730	1.26730			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>2,607,526,721.92</b>	<b>253,080</b>	<b>3985276.00</b>
<b>Grand Total:</b>												<b>2,607,526,721.92</b>	<b>253,080</b>	<b>3985276.00</b>