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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 27/08/2015

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
<b>Derivatives</b>														
\$ / R	On 27/08/2015	Any day expiry	13.09780	13.09780		13.11390	13.11390		15.98	0.00	317,621,650.00	24,250	0.00	
\$ / R	On 31/08/2015	Any day expiry	13.08230	13.08230		13.11830	13.11830		13.78	0.00	0.00	0	600.00	
\$ / R	On 03/09/2015	Any day expiry	13.08250	13.08250		13.12540	13.12540		15.11	0.00	0.00	0	0.00	
\$ / R	On 03/09/2015	Any day expiry	13.02	Call	146.06200	0.14606	191.98010	0.19198	146.062	15.54	0.59	0.00	0	3,000.00
\$ / R	On 03/09/2015	Any day expiry	13.03	Call	139.91330	0.13991	185.52010	0.18552	139.913	15.49	0.58	0.00	0	3,000.00
\$ / R	On 08/09/2015	Any day expiry			13.09380	13.09380	13.13690	13.13690		16.20	0.00	0.00	0	0.00
\$ / R	On 08/09/2015	Any day expiry	12.95	Put	90.46130	0.09046	91.33620	0.09134	90.461	16.10	0.35	0.00	0	3,000.00
\$ / R	On 08/09/2015	Any day expiry	13.18	Call	118.89710	0.11890	157.45550	0.15746	118.897	16.66	0.42	0.00	0	1,000.00
\$ / R	On 10/09/2015	Any day expiry			13.09840	13.09840	13.14150	13.14150		16.81	0.00	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			13.10760	13.10760	13.15070	13.15070		16.43	0.00	340,876,245.60	26,006	535,990.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	0.01420	0.00001	0.02100	0.00002	0.014	25.95	0.00	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	2,507.61660	2.50762	2,550.72460	2.55072	2,507.617	25.76	1.00	0.00	0	2,900.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	0.07540	0.00008	0.10660	0.00011	0.075	24.02	0.00	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	0.08160	0.00008	0.11500	0.00012	0.082	23.93	0.00	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	2,107.68160	2.10768	2,150.81500	2.15082	2,107.682	23.93	1.00	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,937.75950	1.93776	1,980.91980	1.98092	1,937.760	23.15	1.00	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 14/09/2015	Foreign Exchange Future	11.20	Put	0.17950	0.00018			0.24620	0.00025	0.179	23.02	0.00	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	0.21000	0.00021			0.28640	0.00029	0.210	22.83	0.00	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	0.25560	0.00026			0.34590	0.00035	0.256	22.60	0.00	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	0.58030	0.00058			0.75960	0.00076	0.580	21.64	0.00	0.00	0	27,540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	0.67790	0.00068			0.88130	0.00088	0.678	21.46	0.00	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	0.85550	0.00086			1.10070	0.00110	0.855	21.18	0.00	0.00	0	540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	1,508.45550	1.50846		1,551.80070	1.55180	1,508.455	21.18	1.00	1.00	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	0.92430	0.00092		1.18510	0.00119	0.924	21.09	0.00	0.00	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.75	Put	1.52530	0.00153		1.91030	0.00191	1.525	20.50	0.01	0.00	0.00	0	2,310.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	1,110.69320	1.11069		1,154.78080	1.15478	1,110.693	18.66	0.98	0.98	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	3.09320	0.00309		4.08080	0.00408	3.093	18.66	0.02	0.02	0.00	0	39,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	1,031.44070	1.03144		1,075.77080	1.07577	1,031.441	18.02	0.98	0.98	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	1,011.65830	1.01166		1,056.05730	1.05606	1,011.658	17.86	0.98	0.98	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Put	4.05830	0.00406		5.35730	0.00536	4.058	17.86	0.02	0.02	0.00	0	13,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	982.01170	0.98201		1,026.52090	1.02652	982.012	17.62	0.98	0.98	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	912.98040	0.91298		957.78180	0.95778	912.980	17.06	0.97	0.97	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Put	5.38040	0.00538		7.08180	0.00708	5.380	17.06	0.03	0.03	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	883.46760	0.88347		928.41070	0.92841	883.468	16.82	0.97	0.97	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.44	Call	678.68210	0.67868		724.93990	0.72494	678.682	15.14	0.94	0.94	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.48	Put	13.73130	0.01373		16.06100	0.01606	13.731	15.12	0.07	0.07	0.00	0	8,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	623.06200	0.62306		667.76380	0.66776	623.062	15.16	0.92	0.92	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.51	Call	613.99000	0.61399		658.71630	0.65872	613.990	15.18	0.92	0.92	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.55	Call	578.14960	0.57815		623.02940	0.62303	578.150	15.27	0.90	0.90	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.60	Call	534.45710	0.53446		579.48980	0.57949	534.457	15.37	0.88	0.88	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.67	Call	475.64790	0.47565		520.78670	0.52079	475.648	15.52	0.84	0.84	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.75	Call	412.30590	0.41231		457.33970	0.45734	412.306	15.69	0.79	0.79	0.00	0	950.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.80	Call	375.05530	0.37506		419.86410	0.41986	375.055	15.79	0.76	0.76	0.00	0	200.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.86	Call	332.91910	0.33292		377.26710	0.37727	332.919	15.92	0.71	0.71	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.90	Call	306.45430	0.30645		350.36950	0.35037	306.454	16.00	0.68	0.68	0.00	0	18,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.92	Call	293.72330	0.29372		337.38180	0.33738	293.723	16.05	0.66	0.66	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	138.59990	0.13860		137.85910	0.13786	138.600	16.21	0.40	0.40	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Call	246.19990	0.24620		288.55910	0.28856	246.200	16.21	0.60	0.60	0.00	0	53,650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	214.15670	0.21416		255.25660	0.25526	214.157	16.34	0.55	0.55	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	209.11430	0.20911		249.98210	0.24998	209.114	16.36	0.54	0.54	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	194.49900	0.19450		234.62720	0.23463	194.499	16.43	0.51	0.51	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.15	Call	173.51090	0.17351		210.58830	0.21059	173.511	16.68	0.47	0.47	0.00	0	2,310.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Call	137.39770	0.13740		171.10280	0.17110	137.398	17.18	0.40	0.40	0.00	0	402.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Put	279.79770	0.27980		270.40280	0.27040	279.798	17.18	0.60	0.60	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.28	Call	127.96830	0.12797		160.62260	0.16062	127.968	17.33	0.37	0.37	0.00	0	17,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	22.44570	0.02245		34.34140	0.03434	22.446	20.98	0.08	0.08	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	11.27990	0.01128		18.79730	0.01880	11.280	22.50	0.04	0.04	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	7.91730	0.00792		14.11370	0.01411	7.917	23.16	0.03	0.03	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	5.58990	0.00559		10.12780	0.01013	5.590	23.56	0.02	0.02	0.00	0	22,320.00
\$ / R	On 17/09/2015	Any day expiry			13.11450		13.11450		13.15750	13.15750		16.54	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 17/09/2015	Any day expiry	12.98	Call	277.66140	0.27766	319.66290	0.31966	277.661	16.29	0.61	0.00	0	4,000.00
\$ / R	On 17/09/2015	Any day expiry	13.00	Call	266.39000	0.26639	308.05100	0.30805	266.390	16.33	0.60	0.00	0	2,000.00
\$ / R	On 25/09/2015	Any day expiry			13.13290	13.13290	13.17590	13.17590		16.54	0.00	0.00	0	0.00
\$ / R	On 25/09/2015	Any day expiry	13.09	Call	263.79600	0.26380	303.05330	0.30305	263.796	16.40	0.54	0.00	0	2,500.00
\$ / R	On 28/09/2015	Any day expiry			13.13980	13.13980	13.18280	13.18280		16.34	0.00	0.00	0	1,700.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	0.16690	0.00017	0.26880	0.00027	0.167	21.04	0.00	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	0.44310	0.00044	0.60730	0.00061	0.443	19.44	0.00	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	0.90310	0.00090	1.11020	0.00111	0.903	18.29	0.00	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	203.21810	0.20322	237.28230	0.23728	203.218	16.88	0.43	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	60.37720	0.06038	76.57480	0.07657	60.377	20.22	0.15	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	0.22220	0.00022	0.32470	0.00032	0.222	26.04	0.00	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			13.14440	13.14440	13.18740	13.18740		16.42	0.00	0.00	0	0.00
\$ / R	On 13/10/2015	Any day expiry			13.17460	13.17460	13.21780	13.21780		16.49	0.00	0.00	0	2,726.00
\$ / R	On 28/10/2015	Any day expiry			13.20940	13.20940	13.25280	13.25280		16.46	0.00	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	1.74170	0.00174	2.16290	0.00216	1.742	19.32	0.01	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	3.21990	0.00322	4.02860	0.00403	3.220	17.84	0.01	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	239.92660	0.23993	270.25030	0.27025	239.927	17.75	0.37	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	19.43090	0.01943	22.77070	0.02277	19.431	31.45	0.03	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry			13.22830	13.22830	13.27190	13.27190		16.55	0.00	0.00	0	0.00
\$ / R	On 05/11/2015	Any day expiry	12.72	Call	658.74850	0.65875	703.01920	0.70302	658.749	15.31	0.73	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.00	Call	492.66270	0.49266	533.75330	0.53375	492.663	16.03	0.61	0.00	0	300.00
\$ / R	On 17/11/2015	Any day expiry			13.25660	13.25660	13.30060	13.30060		16.73	0.00	0.00	0	0.00
\$ / R	On 17/11/2015	Any day expiry	13.15	Call	466.07330	0.46607	502.96740	0.50297	466.073	16.45	0.56	0.00	0	12,500.00
\$ / R	On 18/11/2015	Any day expiry			13.25900	13.25900	13.30300	13.30300		16.76	0.00	0.00	0	0.00
\$ / R	On 18/11/2015	Any day expiry	13.17	Call	461.41970	0.46142	497.88630	0.49789	461.420	16.53	0.55	0.00	0	6,000.00
\$ / R	On 20/11/2015	Any day expiry			13.26370	13.26370	13.30780	13.30780		16.79	0.00	0.00	0	8,000.00
\$ / R	On 20/11/2015	Any day expiry	13.14	Put	359.63530	0.35964	352.13290	0.35213	359.635	16.47	0.44	0.00	0	8,000.00
\$ / R	On 25/11/2015	Any day expiry			13.27560	13.27560	13.31970	13.31970		16.95	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	4.93020	0.00493	5.13010	0.00513	4.930	18.62	0.01	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	8.25400	0.00825	8.58490	0.00858	8.254	17.33	0.02	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	12.63	Put	144.19930	0.14420	0.00000	0.00000	144.199	14.96	0.24	15,841,935.90	5,000	5,000.00
\$ / R	On 25/11/2015	Any day expiry	12.85	Put	225.54330	0.22554	0.00000	0.00000	225.543	15.58	0.32	42,757,119.60	10,000	15,000.00
\$ / R	On 25/11/2015	Any day expiry	12.93	Put	260.77850	0.26078	0.00000	0.00000	260.778	15.83	0.35	948,046.51	201	201.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Call	554.30140	0.55430	0.00000	0.00000	554.301	16.13	0.61	40,207,322.40	5,000	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Put	308.70140	0.30870	0.00000	0.00000	308.701	16.13	0.39	51,935,709.60	10,000	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.24	Call	458.25100	0.45825	492.46050	0.49246	458.251	16.77	0.53	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Call	454.10190	0.45410	0.00000	0.00000	454.102	16.80	0.53	104,476,082.85	15,000	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Put	428.50190	0.42850	0.00000	0.00000	428.502	16.80	0.47	188,397,858.00	30,000	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Call	422.61430	0.42261	0.00000	0.00000	422.614	17.05	0.50	2,666,289.18	402	201.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Put	477.01430	0.47701	0.00000	0.00000	477.014	17.05	0.50	2,692,392.75	402	201.00
\$ / R	On 25/11/2015	Any day expiry	13.43	Call	387.18830	0.38719	0.00000	0.00000	387.188	17.41	0.46	30,699,974.20	5,000	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.65	Call	320.30190	0.32030	0.00000	0.00000	320.302	18.18	0.40	52,487,953.50	10,000	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.73	Call	299.33240	0.29933	0.00000	0.00000	299.332	18.46	0.37	1,002,159.63	201	201.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	270.82410	0.27082	295.20650	0.29521	270.824	18.88	0.34	0.00	0	250.00

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\$ / R	On 25/11/2015	Any day expiry	17.45	Call	46.49830	0.04650	53.08610	0.05309	46.498	32.65	0.05	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			13.30690	13.30690	13.35150	13.35150		16.95	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			13.31420	13.31420	13.35890	13.35890		16.98	0.00	728,939,135.80	54,749	200,205.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	2,372.07670	2.37208	2,416.45030	2.41645	2,372.077	17.48	0.98	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	7.87670	0.00788	7.55030	0.00755	7.877	17.48	0.02	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	2,322.73170	2.32273	2,367.11920	2.36712	2,322.732	17.34	0.98	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	2,125.93440	2.12593	2,170.41680	2.17042	2,125.934	16.76	0.98	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,930.32320	1.93032	1,974.98080	1.97498	1,930.323	16.18	0.97	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	22.13370	0.02213	22.37310	0.02237	22.134	15.61	0.05	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	22.48720	0.02249	22.74350	0.02274	22.487	15.58	0.05	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	28.05460	0.02805	28.59090	0.02859	28.055	15.17	0.06	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	30.35790	0.03036	31.01130	0.03101	30.358	15.03	0.06	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	35.53920	0.03554	36.45780	0.03646	35.539	14.74	0.07	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	43.63740	0.04364	42.81530	0.04282	43.637	14.63	0.09	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	1,226.71010	1.22671	1,270.23210	1.27023	1,226.710	14.74	0.88	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	66.92950	0.06693	65.67060	0.06567	66.929	14.77	0.12	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	1,184.20570	1.18421	1,227.58770	1.22759	1,184.206	14.78	0.87	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	943.90930	0.94391	986.13000	0.98613	943.909	15.00	0.79	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	144.99600	0.14500	142.20530	0.14221	144.996	15.05	0.22	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	891.85880	0.89186	933.71560	0.93372	891.859	15.06	0.77	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	884.55740	0.88456	926.35660	0.92636	884.557	15.06	0.77	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	870.05430	0.87005	911.74220	0.91174	870.054	15.08	0.76	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.76	Put	210.58560	0.21059	203.78040	0.20378	210.586	15.43	0.29	0.00	0	402.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	740.70850	0.74071	778.15690	0.77816	740.709	15.55	0.70	0.00	0	17,883.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	683.38430	0.68338	719.67040	0.71967	683.384	15.83	0.66	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	269.18430	0.26918	260.77040	0.26077	269.184	15.83	0.34	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	630.07330	0.63007	665.14900	0.66515	630.073	16.12	0.62	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	580.65210	0.58065	614.48220	0.61448	580.652	16.41	0.59	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	534.95730	0.53496	567.52200	0.56752	534.957	16.70	0.56	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Call	513.45580	0.51346	545.37890	0.54538	513.456	16.84	0.54	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	500.96920	0.50097	532.51030	0.53251	500.969	16.93	0.53	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	455.09600	0.45510	484.47090	0.48447	455.096	17.31	0.49	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	440.90040	0.44090	469.69070	0.46969	440.900	17.44	0.48	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	420.51630	0.42052	448.43860	0.44844	420.516	17.63	0.46	0.00	0	14,950.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	388.85210	0.38885	415.35340	0.41535	388.852	17.96	0.43	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	371.16050	0.37116	396.82560	0.39683	371.161	18.15	0.42	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	287.10960	0.28711	308.33970	0.30834	287.110	19.26	0.33	0.00	0	16,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.30	Call	231.75770	0.23176	249.61400	0.24961	231.758	20.24	0.27	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	220.85380	0.22085	237.99600	0.23800	220.854	20.47	0.26	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.40	Call	216.38270	0.21638	233.23220	0.23323	216.383	20.57	0.26	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	202.31800	0.20232	218.21580	0.21822	202.318	20.89	0.24	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	162.13760	0.16214	175.40060	0.17540	162.138	21.98	0.20	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	149.44960	0.14945	161.79360	0.16179	149.450	22.38	0.18	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	146.71550	0.14672	158.85820	0.15886	146.715	22.47	0.18	0.00	0	61,100.00

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	93.95280	0.09395	101.94740	0.10195	93.953	24.96	0.11	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			13.33860	13.33860	13.38370	13.38370		17.08	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	6.47690	0.00648	6.40180	0.00640	6.477	17.36	0.01	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	11.95000	0.01195	11.94510	0.01195	11.950	16.56	0.02	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	283.99810	0.28400	302.93130	0.30293	283.998	19.59	0.32	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	58.84430	0.05884	63.43760	0.06344	58.844	31.72	0.06	0.00	0	300.00
\$ / R	On 13/01/2016	Any day expiry			13.39480	13.39480	13.44080	13.44080		17.25	0.00	0.00	0	1,150.00
\$ / R	On 27/01/2016	Any day expiry			13.42900	13.42900	13.47560	13.47560		17.21	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	55.00440	0.05500	54.69490	0.05469	55.004	15.22	0.09	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	806.82410	0.80682	836.84110	0.83684	806.824	16.05	0.65	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	736.66760	0.73667	764.97050	0.76497	736.668	16.43	0.61	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	319.01980	0.31902	332.64960	0.33265	319.020	20.19	0.30	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			13.46800	13.46800	13.51530	13.51530		17.32	0.00	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	48.66270	0.04866	47.98240	0.04798	48.663	15.66	0.07	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	227.02110	0.22702	234.72730	0.23473	227.021	22.35	0.21	0.00	0	1,000.00
\$ / R	On 25/02/2016	Any day expiry			13.49970	13.49970	13.54750	13.54750		17.40	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	73.31670	0.07332	71.57550	0.07158	73.317	15.53	0.10	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	326.16460	0.32616	335.88570	0.33589	326.165	20.82	0.28	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			13.53630	13.53630	13.58470	13.58470		17.50	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			13.54360	13.54360	13.59210	13.59210		17.47	0.00	20,315,400.00	1,500	22,663.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	28.60100	0.02860	27.82580	0.02783	28.601	16.38	0.04	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	58.07140	0.05807	56.20520	0.05621	58.071	15.79	0.08	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	62.11720	0.06212	60.09720	0.06010	62.117	15.73	0.08	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	80.82600	0.08083	78.08000	0.07808	80.826	15.49	0.10	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	84.01010	0.08401	81.14000	0.08114	84.010	15.45	0.11	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	93.03040	0.09303	89.80500	0.08980	93.030	15.35	0.12	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	97.84150	0.09784	94.42610	0.09443	97.841	15.31	0.12	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	104.14730	0.10415	100.48570	0.10049	104.147	15.25	0.13	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	119.23680	0.11924	114.97940	0.11498	119.237	15.11	0.15	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	145.99290	0.14599	138.10960	0.13811	145.993	15.06	0.17	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	1,215.48890	1.21549	1,253.07750	1.25308	1,215.489	15.34	0.77	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	283.46830	0.28347	270.37170	0.27037	283.468	15.52	0.28	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	1,048.52910	1.04853	1,083.21920	1.08322	1,048.529	15.58	0.71	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	368.97470	0.36897	350.24450	0.35024	368.975	15.89	0.33	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	528.65800	0.52866	505.73350	0.50573	528.658	16.71	0.41	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	695.28880	0.69529	717.29050	0.71729	695.289	17.47	0.52	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	621.94970	0.62195	641.85570	0.64186	621.950	18.00	0.48	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	566.45000	0.56645	584.49130	0.58449	566.450	18.45	0.44	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	494.37410	0.49437	509.91540	0.50992	494.374	19.12	0.39	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	470.69390	0.47069	485.40800	0.48541	470.694	19.37	0.38	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	411.93030	0.41193	424.46980	0.42447	411.930	20.07	0.33	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	382.80230	0.38280	394.24640	0.39425	382.802	20.47	0.31	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	303.77560	0.30378	312.76380	0.31276	303.776	21.69	0.25	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	249.36060	0.24936	256.48250	0.25648	249.361	22.79	0.21	0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	201.41670	0.20142	204.25510	0.20426	201.417	24.98	0.16	0.00	0	1,000.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	47.24250	0.04724	50.98920	0.05099	47.243	29.56	0.04	0.00	0	1,500.00		
\$ / R	On 29/03/2016	Any day expiry			13.58020	13.58020	13.62930	13.62930		17.53	0.00	0.00	0	0.00		
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	86.65050	0.08665	82.49140	0.08249	86.650	15.45	0.11	0.00	0	250.00		
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	337.72830	0.33773	347.82690	0.34783	337.728	21.52	0.27	0.00	0	250.00		
\$ / R	On 26/04/2016	Any day expiry			13.64840	13.64840	13.69880	13.69880		17.58	0.00	0.00	0	0.00		
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	97.18330	0.09718	92.01620	0.09202	97.183	15.39	0.11	0.00	0	250.00		
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	342.62040	0.34262	353.38130	0.35338	342.620	22.24	0.25	0.00	0	250.00		
\$ / R	On 27/05/2016	Any day expiry			13.72400	13.72400	13.77560	13.77560		17.60	0.00	0.00	0	0.00		
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	107.07520	0.10708	100.10560	0.10011	107.075	15.31	0.11	0.00	0	250.00		
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	350.63060	0.35063	362.13290	0.36213	350.631	23.05	0.24	0.00	0	250.00		
\$ / R	On 06/06/2016	Any day expiry			13.74900	13.74900	13.80100	13.80100		17.70	0.00	0.00	0	0.00		
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	171.07030	0.17107	158.35920	0.15836	171.070	15.01	0.17	0.00	0	1,000.00		
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	455.55420	0.45555	469.40540	0.46941	455.554	21.54	0.30	0.00	0	1,000.00		
\$ / R	On 09/06/2016	Any day expiry			13.75660	13.75660	13.80880	13.80880		17.71	0.00	0.00	0	264.00		
\$ / R	On 13/06/2016	Foreign Exchange Future			13.76680	13.76680	13.81910	13.81910		17.70	0.00	20,774,101.20	1,509	14,460.00		
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	167.41430	0.16741	154.25590	0.15426	167.414	15.06	0.16	0.00	0	330.00		
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	560.08700	0.56009	575.53110	0.57553	560.087	20.38	0.36	0.00	0	330.00		
\$ / R	On 28/06/2016	Any day expiry			13.80490	13.80490	13.85780	13.85780		17.81	0.00	0.00	0	0.00		
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	119.76390	0.11976	109.44630	0.10945	119.764	15.38	0.12	0.00	0	250.00		
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	365.47230	0.36547	372.84870	0.37285	365.472	23.93	0.23	0.00	0	250.00		
\$ / R	On 27/07/2016	Any day expiry			13.87870	13.87870	13.93270	13.93270		17.90	0.00	0.00	0	0.00		
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	130.89180	0.13089	118.31950	0.11832	130.892	15.46	0.12	0.00	0	250.00		
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	401.98260	0.40198	406.20030	0.40620	401.983	25.45	0.23	0.00	0	250.00		
\$ / R	On 11/08/2016	Any day expiry			13.91690	13.91690	13.97140	13.97140		17.98	0.00	0.00	0	0.00		
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	333.59190	0.33359	304.65590	0.30466	333.592	15.39	0.25	0.00	0	2,000.00		
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	585.63740	0.58564	598.18770	0.59819	585.637	21.34	0.34	0.00	0	2,000.00		
\$ / R	On 26/08/2016	Any day expiry			13.95500	13.95500	14.01020	14.01020		18.07	0.00	0.00	0	0.00		
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	142.46320	0.14246	126.28340	0.12628	142.463	15.55	0.12	0.00	0	250.00		
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	435.09690	0.43510	443.98620	0.44399	435.097	26.90	0.23	0.00	0	250.00		
\$ / R	On 15/09/2016	Any day expiry			14.00420	14.00420	14.05870	14.05870		18.22	0.00	0.00	0	259.00		
\$ / R	On 19/09/2016	Foreign Exchange Future			14.01390	14.01390	14.06820	14.06820		18.23	0.00	0.00	0	700.00		
\$ / R	On 28/09/2016	Any day expiry			14.03580	14.03580	14.08980	14.08980		18.37	0.00	0.00	0	0.00		
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	153.00670	0.15301	135.44690	0.13545	153.007	15.58	0.13	0.00	0	250.00		
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	477.53130	0.47753	487.91250	0.48791	477.531	28.20	0.23	0.00	0	250.00		
\$ / R	On 26/10/2016	Any day expiry			14.10380	14.10380	14.15700	14.15700		18.53	0.00	0.00	0	0.00		
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	160.89270	0.16089	143.43520	0.14344	160.893	15.58	0.13	0.00	0	250.00		
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	456.04850	0.45605	470.57580	0.47058	456.048	28.10	0.21	0.00	0	250.00		
\$ / R	On 28/11/2016	Any day expiry			14.18400	14.18400	14.23610	14.23610		18.77	0.00	0.00	0	0.00		
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	169.16600	0.16917	149.27090	0.14927	169.166	15.57	0.13	0.00	0	250.00		
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	423.55640	0.42356	448.10270	0.44810	423.556	27.79	0.20	0.00	0	250.00		
\$ / R	On 14/12/2016	Any day expiry			14.22290	14.22290	14.27440	14.27440		18.87	0.00	0.00	0	251.00		
\$ / R	On 19/12/2016	Foreign Exchange Future			14.23500	14.23500	14.28640	14.28640		18.88	0.00	0.00	0	0.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	174.42610	0.17443	154.38930	0.15439	174.426	15.57	0.13	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 19/12/2016	Foreign Exchange Future	19.81	Call	389.02000		0.38902		406.20010	0.40620	389.020	27.27	0.18	0.00	0	250.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			13.10760		13.10760		13.15070	13.15070		16.43	0.00	1,061,715.60	81	1,391.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			13.31420		13.31420		13.35890	13.35890		16.98	0.00	1,211,592.20	91	306.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			13.54360		13.54360		13.59210	13.59210		17.47	0.00	135,436.00	10	203.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			13.76680		13.76680		13.81910	13.81910		17.70	0.00	0.00	0	7.00
£ / R	On 14/09/2015	Foreign Exchange Future			20.16170		20.16170		20.44050	20.44050		15.14	0.00	177,523,768.50	8,805	33,475.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	2.47060		0.00247		1.52740	0.00153	2.471	21.30	0.01	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	3.52940		0.00353		2.22340	0.00222	3.529	20.75	0.01	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	5.48530		0.00549		4.37360	0.00437	5.485	18.64	0.02	0.00	0	18,900.00
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	154.08400		0.15408		260.34430	0.26034	154.084	16.25	0.33	133,000,915.20	20,000	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future			20.46980		20.46980		20.75340	20.75340		15.96	0.00	13,100,672.00	640	9,125.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	37.50300		0.03750		35.14710	0.03515	37.503	15.73	0.05	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	1,304.02010		1.30402		1,532.67970	1.53268	1,304.020	14.70	0.76	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.00	Call	930.84380		0.93084		1,107.54170	1.10754	930.844	15.40	0.63	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	765.52320		0.76552		915.72100	0.91572	765.523	15.81	0.55	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	594.64720		0.59465		701.72000	0.70172	594.647	16.59	0.45	0.00	0	18,900.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	398.50390		0.39850		463.08050	0.46308	398.504	18.00	0.32	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.82	Call	336.28830		0.33629		387.29650	0.38730	336.288	18.61	0.28	0.00	0	20,000.00
£ / R	On 14/03/2016	Foreign Exchange Future			20.81310		20.81310		21.10500	21.10500		16.09	0.00	0.00	0	1,272.00
£ / R	On 13/06/2016	Foreign Exchange Future			21.14840		21.14840		21.44780	21.44780		16.35	0.00	4,229,680.00	200	200.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10897		0.10897		0.11033	0.11033		17.88	0.00	0.00	0	24.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.11069		0.11069		0.11225	0.11225		14.60	0.00	0.00	0	6,876.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.11269		0.11269		0.11446	0.11446		15.09	0.00	0.00	0	0.00
€ / R	On 14/09/2015	Foreign Exchange Future			14.70610		14.70610		15.00680	15.00680		16.08	0.00	35,132,872.90	2,389	33,460.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.26	Put	0.09080		0.00009		0.04780	0.00005	0.091	24.76	0.00	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	0.40230		0.00040		0.20910	0.00021	0.402	22.93	0.00	0.00	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	0.78690		0.00079		0.40560	0.00041	0.787	22.09	0.00	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.92	Put	0.84130		0.00084		0.43330	0.00043	0.841	22.01	0.00	0.00	0	9,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	1.09870		0.00110		0.56370	0.00056	1.099	21.67	0.00	0.00	0	10,700.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	137.56710		0.13757		283.88730	0.28389	137.567	16.86	0.37	0.00	0	7,500.00
€ / R	On 21/09/2015	Any day expiry			14.72510		14.72510		15.02610	15.02610		16.19	0.00	0.00	0	0.00
€ / R	On 21/09/2015	Any day expiry	14.85	Call	200.75920		0.20076		364.07570	0.36408	200.759	16.74	0.43	0.00	0	1,000.00
€ / R	On 21/09/2015	Any day expiry	14.85	Put	325.65920		0.32566		187.97570	0.18798	325.659	16.74	0.57	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry			14.82520		14.82520		15.12870	15.12870		16.39	0.00	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	356.62000		0.35662		518.40710	0.51841	356.620	16.72	0.48	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	451.42000		0.45142		309.70710	0.30971	451.420	16.72	0.52	0.00	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.95970		14.95970		15.26670	15.26670		16.65	0.00	325,523,072.00	21,760	63,179.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	27.75400		0.02775		20.71130	0.02071	27.754	15.85	0.05	0.00	0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	115.07770		0.11508		73.53060	0.07353	115.078	15.00	0.17	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	222.33630		0.22234		148.88840	0.14889	222.336	15.33	0.28	0.00	0	100.00

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	15.29	Call	418.71240		0.41871		549.29040	0.54929	418.712	17.50	0.43	0.00	0	6,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	180.50780		0.18051		238.28120	0.23828	180.508	20.60	0.20	0.00	0	6,682.00
€ / R	On 25/01/2016	Any day expiry			15.09570		15.09570		15.40660	15.40660		16.68	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	750.69960		0.75070		925.91010	0.92591	750.700	16.15	0.58	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	719.02180		0.71902		888.43640	0.88844	719.022	16.30	0.57	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			15.24500		15.24500		15.56010	15.56010		16.77	0.00	3,658,800.00	240	3,576.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	58.63640		0.05864		43.97840	0.04398	58.636	15.08	0.07	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	71.54390		0.07154		53.34050	0.05334	71.544	14.97	0.09	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	162.31870		0.16232		116.42990	0.11643	162.319	14.64	0.17	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	206.47270		0.20647		143.64360	0.14364	206.473	14.78	0.21	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	897.91620		0.89792	1,072.21920	1.07222	897.916		16.01	0.60	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.05	Call	831.82560		0.83183	995.05560	0.99506	831.826		16.33	0.57	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	532.56290		0.53256	642.73650	0.64274	532.563		18.22	0.39	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	484.81460		0.48481	585.72500	0.58572	484.815		18.63	0.36	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	452.54720		0.45255	547.08880	0.54709	452.547		18.95	0.34	0.00	0	24,000.00
€ / R	On 13/06/2016	Foreign Exchange Future			15.52940		15.52940	15.85200	15.85200			16.88	0.00	0.00	0	250.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	283.20690		0.28321	202.74410	0.20274	283.207		14.61	0.23	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	793.88920		0.79389	920.70790	0.92071	793.889		17.75	0.46	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			15.84810		15.84810	16.17650	16.17650			17.23	0.00	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
AL37	On 05/11/2015	Index Future			465.05200		465.05200	463.75900	463.75900				0.00	0.00	0	3.00
AL37	On 04/02/2016	Index Future			472.94200		472.94200	471.63900	471.63900				0.00	0.00	0	0.00
AL7T	On 05/11/2015	Index Future			547.39300		547.39300	544.62000	544.62000				0.00	0.00	0	1.00
AL7T	On 04/02/2016	Index Future			556.67900		556.67900	553.87300	553.87300				0.00	0.00	0	0.00
ALBI	On 05/11/2015	Index Future			500.59700		500.59700	497.99800	497.99800				0.00	0.00	0	456.00
ALBI	On 04/02/2016	Index Future			509.08900		509.08900	506.45900	506.45900				0.00	0.00	0	146.00
ALBI	On 05/05/2016	Index Future			518.16200		518.16200	515.48500	515.48500				0.00	0.00	0	0.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.36260		9.36260	9.35010	9.35010			14.42	0.00	9,362,600.00	1,000	2,319.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.46680		9.46680	9.45390	9.45390			13.98	0.00	9,466,800.00	1,000	8,883.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	202.40590		0.20241	196.43360	0.19643	202.406		13.78	0.39	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	234.53370		0.23453	219.04960	0.21905	234.534		14.46	0.44	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	96.80020		0.09680	88.59160	0.08859	96.800		16.42	0.21	0.00	0	201.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.58830		9.58830	9.57810	9.57810			13.62	0.00	0.00	0	2,050.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			9.71000		9.71000	9.70180	9.70180			14.35	0.00	0.00	0	0.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			9.89550		9.89550	9.88540	9.88540			14.99	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			10.04930		10.04930	10.03940	10.03940			15.12	0.00	0.00	0	0.00
CF CANDO CAGH	On 14/09/2015	Can-Do Future			0.00000		0.00000	0.00000	0.00000				0.00	0.00	0	24,000.00



Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CHF / R	On 14/09/2015	Foreign Exchange Future	13.62180		13.62180		13.91130	13.91130		16.82	0.00	177,083.40	13	1,544.00
CHF / R	On 11/12/2015	Foreign Exchange Future	13.88110		13.88110		14.17810	14.17810		17.14	0.00	0.00	0	7,345.00
CNH / R	On 14/09/2015	Foreign Exchange Future	2.01800		2.01800		2.02240	2.02240		14.61	0.00	0.00	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future	2.03010		2.03010		2.03170	2.03170		16.44	0.00	62,127,150.30	30,603	25,110.00
DKK / R	On 14/09/2015	Foreign Exchange Future	1.97040		1.97040		2.01050	2.01050		23.94	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future	2.00570		2.00570		2.04680	2.04680		18.38	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 05/11/2015	Bond Future	9.86490		81.46113		9.93768	80.94994			0.00	0.00	0	6,441.00
ES33	On 04/02/2016	Bond Future	9.95110		82.84333		10.02595	82.32557			0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future	10.02798		80.52985		10.10521	80.00295			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	497.00100		497.00100		494.62100	494.62100			0.00	0.00	0	441.00
GOVI	On 04/02/2016	GOVI	505.43200		505.43200		503.02500	503.02500			0.00	0.00	0	26.00
GOVI	On 05/05/2016	GOVI	514.43900		514.43900		511.99000	511.99000			0.00	0.00	0	0.00
I2025	On 05/11/2015	Bond Future	122.97146		122.97146		123.29306	123.29306			0.00	0.00	0	538.00
I2025	On 04/02/2016	Bond Future	123.84567		123.84567		124.17595	124.17595			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 05/11/2015	Bond Future	126.37945		126.37945		126.38430	126.38430			0.00	25,275,890.00	200	6,020.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2038	On 04/02/2016	Bond Future		127.15910	127.15910		127.16728	127.16728			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		125.81789	125.81789		125.40939	125.40939			0.00	0.00	0	6,062.00
I2046	On 04/02/2016	Bond Future		127.96256	127.96256		127.55023	127.55023			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		133.85012	133.85012		133.85489	133.85489			0.00	0.00	0	4,361.00
I2050	On 04/02/2016	Bond Future		134.59710	134.59710		134.60542	134.60542			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		232.89200	232.89200		233.22600	233.22600			0.00	0.00	0	973.00
IGOV	On 04/02/2016	Index Future		236.86200	236.86200		237.20700	237.20700			0.00	0.00	0	82.00
IGOV	On 05/05/2016	Index Future		241.10100	241.10100		241.45400	241.45400			0.00	0.00	0	0.00
ILBI	On 05/11/2015	Index Future		631.32700	631.32700		632.27000	632.27000			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future		642.14300	642.14300		643.10300	643.10300			0.00	0.00	0	160.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		6.40000	93.60000		6.44000	93.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future		6.45000	93.55000		6.55000	93.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future		6.55000	93.45000		6.67000	93.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.60000	93.40000		6.72000	93.28000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future		6.65000	93.35000		6.67500	93.32500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future		6.75000	93.25000		6.87000	93.13000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		6.85000	93.15000		6.90000	93.10000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.10000	92.90000		7.16000	92.84000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.25000	92.75000		7.33000	92.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.45000	92.55000		7.50000	92.50000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.60000	92.40000		7.68000	92.32000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.70000	92.30000		7.79000	92.21000			0.00	0.00	0	0.00
KES / R	On 14/09/2015	Foreign Exchange Future		0.12610	0.12610		0.12670	0.12670			0.00	0.00	0	13.00
KES / R	On 11/12/2015	Foreign Exchange Future		0.12590	0.12590		0.12630	0.12630			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future		0.12560	0.12560		0.12550	0.12550			0.00	0.00	0	0.00
NGN / R	On 14/09/2015	Foreign Exchange Future		0.06580	0.06580		0.06590	0.06590			0.00	0.00	0	2,000.00
NGN / R	On 11/12/2015	Foreign Exchange Future		0.05880	0.05880		0.05930	0.05930			0.00	1,654,161.60	28,132	28,268.00
NGN / R	On 14/03/2016	Foreign Exchange Future		0.05560	0.05560		0.05560	0.05560			0.00	0.00	0	0.00
NZ\$ / R	On 04/09/2015	Any day expiry		8.44420	8.44420		8.43830	8.43830		15.11	0.00	0.00	0	0.00
NZ\$ / R	On 04/09/2015	Any day expiry	8.40	Put	57.67230	0.05767	67.49200	0.06749	57.672	15.64	0.41	0.00	0	8,000.00
NZ\$ / R	On 14/09/2015	Foreign Exchange Future		8.45580	8.45580		8.44880	8.44880		12.43	0.00	0.00	0	0.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future		8.53360	8.53360		8.52480	8.52480		11.97	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future		8.62680	8.62680		8.61950	8.61950		13.66	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.12200		1.12200		1.14110	1.14110			0.00	0.00	0	520.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.12360		1.12360		1.14280	1.14280			0.00	655,058.80	583	2,082.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.12560		1.12560		1.14480	1.14480			0.00	0.00	0	0.00
R186	On 05/11/2015	Bond Future			8.37953		119.19626		8.46262	118.54522		9.48	0.00	19,190,597.86	161	32,572.00
R186	On 05/11/2015	Bond Future	7.73	Call	366.17000		0.36617		285.93000	0.28593	366.170	9.29	0.15	0.00	0	169.00
R186	On 05/11/2015	Bond Future	7.75	Call	390.83000		0.39083		306.05000	0.30605	390.830	9.30	0.16	0.00	0	1,200.00
R186	On 05/11/2015	Bond Future	7.86	Call	551.22000		0.55122		438.36000	0.43836	551.220	9.34	0.21	0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.22	Put	2,678.08000		2.67808		3,093.30000	3.09330	2,678.080	9.47	0.59	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	2,537.03000		2.53703		2,940.42000	2.94042	2,537.030	9.48	0.57	0.00	0	8,650.00
R186	On 05/11/2015	Bond Future	8.35	Call	1,876.82000		1.87682		1,588.82000	1.58882	1,876.820	9.55	0.49	0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.35	Put	2,109.41000		2.10941		2,472.45000	2.47245	2,109.410	9.55	0.51	0.00	0	9,430.00
R186	On 05/11/2015	Bond Future	8.45	Put	1,735.25000		1.73525		2,057.75000	2.05775	1,735.250	9.62	0.45	0.00	0	6,308.00
R186	On 05/11/2015	Bond Future	8.50	Put	1,567.56000		1.56756		1,870.01000	1.87001	1,567.560	9.66	0.42	0.00	0	4,666.00
R186	On 05/11/2015	Bond Future	8.50	Call	2,509.84000		2.50984		2,161.25000	2.16125	2,509.840	9.66	0.58	0.00	0	650.00
R186	On 05/11/2015	Bond Future	8.55	Put	1,412.71000		1.41271		1,695.43000	1.69543	1,412.710	9.70	0.39	0.00	0	4,667.00
R186	On 05/11/2015	Bond Future	8.75	Put	908.09000		0.90809		0.00000	0.00000	908.090	9.85	0.28	331,789,977.23	10,000	10,000.00
R186	On 05/11/2015	Bond Future	8.85	Put	717.06000		0.71706		893.36000	0.89336	717.060	9.93	0.23	0.00	0	2,283.00
R186	On 05/11/2015	Bond Future	9.00	Put	493.98000		0.49398		627.45000	0.62745	493.980	10.04	0.17	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.43449		115.92025		8.52037	115.26108		9.41	0.00	0.00	0	5,365.00
R186	On 04/02/2016	Bond Future	8.75	Put	1,871.62000		1.87162		2,128.47000	2.12847	1,871.620	9.59	0.36	0.00	0	6,700.00
R186	On 05/05/2016	Bond Future			8.47917		117.98782		8.56833	117.31710		9.30	0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.52087		114.85753		8.61334	114.17592		9.41	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 05/11/2015	Bond Future			294.75310		294.75310		294.76641	294.76641			0.00	0.00	0	927.00
R197	On 04/02/2016	Bond Future			293.42274		293.42274		293.44382	293.44382			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			241.79232		241.79232		242.48381	242.48381			0.00	0.00	0	52,921.00
R202	On 04/02/2016	Bond Future			242.53856		242.53856		243.24809	243.24809			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			8.21290		98.99620		8.28626	98.60625		7.45	0.00	133,149,889.00	1,345	14,805.00
R2023	On 04/02/2016	Bond Future			8.27925		100.67574		8.35565	100.28167		6.76	0.00	0.00	0	1,050.00
R2023	On 05/05/2016	Bond Future			8.32609		98.54174		8.40610	98.14078		7.06	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 05/11/2015	Bond Future			7.29670		102.87264		7.38690	102.71778		2.06	0.00	0.00	0	15,250.00

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
R203	On 04/02/2016	Bond Future		7.37310	104.61812		7.47682	104.46325		1.24	0.00	0.00	0	0.00
R203	On 05/05/2016	Bond Future		7.39806	102.31371		7.52200	102.15618		1.53	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 05/11/2015	Bond Future		8.76862	96.01696		8.84620	95.42308			0.00	0.00	0	9,973.00
R2030	On 04/02/2016	Bond Future		8.82532	93.63929		8.90510	93.03777			0.00	0.00	0	400.00
R2030	On 31/01/2030	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 05/11/2015	Bond Future		8.85394	95.73669		8.93661	95.05904			0.00	0.00	0	1,579.00
R2032	On 04/02/2016	Bond Future		8.91033	97.36127		8.99525	96.67462			0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future		8.95875	94.94030		9.04628	94.24156			0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 05/11/2015	Bond Future		8.95049	98.08472		9.02273	97.42960			0.00	0.00	0	47,355.00
R2037	On 04/02/2016	Bond Future		9.00389	95.49176		9.07797	94.82800			0.00	0.00	0	370.00
R2037	On 05/05/2016	Bond Future		9.05108	97.19547		9.12728	96.51998			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		7.63569	104.08318		7.71711	103.86019		3.39	0.00	0.00	0	18,040.00
R204	On 04/02/2016	Bond Future		7.70932	101.81221		7.79771	101.58805		2.74	0.00	0.00	0	0.00
R204	On 05/05/2016	Bond Future		7.75947	103.62796		7.85722	103.39994		2.97	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 05/11/2015	Bond Future		8.99826	99.87260		9.07042	99.15764			0.00	270,055,510.40	2,704	17,280.00
R2044	On 04/02/2016	Bond Future		9.04907	97.18475		9.12301	96.46018			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future		9.09396	98.91877		9.16993	98.18140			0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 05/11/2015	Bond Future		8.98418	99.23915		9.05635	98.50387			0.00	0.00	0	48,532.00
R2048	On 04/02/2016	Bond Future		9.03649	100.92279		9.11047	100.17748			0.00	0.00	0	0.00
R2048	On 05/05/2016	Bond Future		9.07747	98.28643		9.15343	97.52786			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		7.89048	100.06550		7.97053	99.78931		4.54	0.00	26,217,161.00	262	44,051.00
R207	On 05/11/2015	Bond Future	7.43	Call	231.90000	0.23190	182.66000	0.18266	231.900	4.47	0.21	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	289.30000	0.28930	230.44000	0.23044	289.300	4.49	0.25	0.00	0	19.00
R207	On 04/02/2016	Bond Future		7.96340	98.12146		8.04860	97.84315		4.05	0.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	261.24000	0.26124	214.53000	0.21453	261.240	3.90	0.19	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	444.61000	0.44461	373.62000	0.37362	444.610	3.95	0.28	0.00	0	19.00
R207	On 05/05/2016	Bond Future		8.02297	99.87161		8.11480	99.58844		4.18	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
R207	On 05/05/2016	Bond Future	7.56	Call	762.55000		0.76255		672.16000	0.67216	762.550	4.09	0.34	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.07803		98.06579		8.17717	97.77872		4.05	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 05/11/2015	Bond Future			8.01494		95.29673		8.09414	94.96765		5.83	0.00	0.00	0	40,396.00
R208	On 05/11/2015	Bond Future	8.48	Put	318.18000		0.31818		402.19000	0.40219	318.180	6.04	0.22	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			8.08064		96.91378		8.16387	96.58155		5.18	0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future			8.13183		95.24048		8.22011	94.90243		5.45	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 05/11/2015	Bond Future			8.88812		76.04755		8.96027	75.50556		15.11	0.00	0.00	0	24,850.00
R209	On 05/11/2015	Bond Future	8.50	Call	866.63000		0.86663		731.94000	0.73194	866.630	14.98	0.29	0.00	0	900.00
R209	On 05/11/2015	Bond Future	9.00	Put	1,641.52000		1.64152		1,895.66000	1.89566	1,641.520	15.39	0.42	0.00	0	500.00
R209	On 05/11/2015	Bond Future	9.16	Put	1,190.59000		1.19059		1,396.29000	1.39629	1,190.590	15.57	0.33	0.00	0	640.00
R209	On 05/11/2015	Bond Future	9.25	Put	984.35000		0.98435		1,164.74000	1.16474	984.350	15.67	0.29	0.00	0	900.00
R209	On 04/02/2016	Bond Future			8.93765		77.33801		9.01151	76.78881		14.73	0.00	0.00	0	400.00
R209	On 04/02/2016	Bond Future	9.52	Put	1,405.17000		1.40517		1,571.36000	1.57136	1,405.170	15.29	0.28	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			8.98003		75.56772		9.05589	75.00880		15.07	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 05/11/2015	Bond Future			181.12961		181.12961		181.92576	181.92576			0.00	27,169,441.50	150	2,048.00
R210	On 04/02/2016	Bond Future			184.21718		184.21718		185.03147	185.03147			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			135.86446		135.86446		135.91080	135.91080			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future			136.48412		136.48412		136.53469	136.53469			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			141.58309		141.58309		141.92326	141.92326			0.00	0.00	0	928.00
R212	On 04/02/2016	Bond Future			142.13467		142.13467		142.48425	142.48425			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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213	On 05/11/2015	Bond Future	8.78884		86.45868		8.86633	85.88533		12.94	0.00	0.00	0	21,426.00
R213	On 04/02/2016	Bond Future	8.84631		87.92555		8.92592	87.34462		12.47	0.00	0.00	0	200.00
R213	On 05/05/2016	Bond Future	8.89069		85.94443		8.97268	85.35322		12.84	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 05/11/2015	Bond Future	8.92298		77.08560		8.99509	76.51289		15.82	0.00	0.00	0	11,693.00
R214	On 04/02/2016	Bond Future	8.97365		78.39337		9.04749	77.81292		15.48	0.00	0.00	0	4,620.00
R214	On 05/05/2016	Bond Future	9.01306		76.49591		9.08882	75.90514		15.82	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 14/09/2015	Foreign Exchange Future	23,005.49000	23,005.49000			23,267.18000	23,267.18000			0.00	0.00	0	0.00
SGD / R	On 14/09/2015	Foreign Exchange Future	9.35480		9.35480		9.34740	9.34740		15.12	0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future	9.47580		9.47580		9.46800	9.46800		14.39	0.00	0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.49010		4.49010		4.46450	4.46450		18.72	0.00	0.00	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.43740		4.43740		4.41250	4.41250		18.83	0.00	0.00	0	0.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.53840		1.53840		1.53670	1.53670			0.00	0.00	0	130.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.50200		1.50200		1.49980	1.49980			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>3,573,509,222.22</b>	<b>329,589</b>	<b>3,994,642.00</b>
<b>Grand Total:</b>												<b>3,573,509,222.22</b>	<b>329,589</b>	<b>3,994,642.00</b>