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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/08/2015

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
Derivatives														
\$ / R	On 26/08/2015	Any day expiry		13.11790	13.11790		13.01450	13.01450		18.15	0.00	47,322,000.00	3,600	0.00
\$ / R	On 27/08/2015	Any day expiry		13.11390	13.11390		13.01450	13.01450		17.81	0.00	0.00	0	12,250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	0.00000	0.00000	0.00000	0.00000	0.000	22.17	0.00	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	0.00000	0.00000	0.00000	0.00000	0.000	22.17	0.00	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.62	Call	494.05520	0.49406	396.81400	0.39681	494.055	26.57	1.00	0.00	0	12,000.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	154.44120	0.15444	92.88180	0.09288	154.441	20.18	0.85	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	0.00000	0.00000	0.18160	0.00018	0.000	60.21	0.00	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry		13.11830	13.11830		13.02140	13.02140		15.34	0.00	0.00	0	600.00
\$ / R	On 03/09/2015	Any day expiry		13.12540	13.12540		13.02830	13.02830		16.84	0.00	0.00	0	0.00
\$ / R	On 03/09/2015	Any day expiry	13.02	Call	191.98010	0.19198	139.97070	0.13997	191.980	17.18	0.63	0.00	0	3,000.00
\$ / R	On 03/09/2015	Any day expiry	13.03	Call	185.52010	0.18552	135.57280	0.13557	185.520	17.14	0.62	0.00	0	3,000.00
\$ / R	On 08/09/2015	Any day expiry		13.13690	13.13690		13.03970	13.03970		17.81	0.00	0.00	0	0.00
\$ / R	On 08/09/2015	Any day expiry	12.95	Put	91.33620	0.09134	128.83120	0.12883	91.336	17.17	0.32	0.00	0	3,000.00
\$ / R	On 08/09/2015	Any day expiry	13.18	Call	157.45550	0.15746	121.17820	0.12118	157.455	17.99	0.47	0.00	0	1,000.00
\$ / R	On 10/09/2015	Any day expiry		13.14150	13.14150		13.04420	13.04420		18.09	0.00	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future		13.15070	13.15070		13.05330	13.05330		17.57	0.00	239,789,863.80	18,234	539,968.00

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	10.56	Put	0.02100	0.00002	0.02180	0.00002	0.021	26.23	0.00	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	2,550.72460	2.55072	2,453.32570	2.45333	2,550.725	26.06	1.00	0.00	0	2,900.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	0.10660	0.00011	0.11660	0.00012	0.107	24.40	0.00	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	0.11500	0.00012	0.12620	0.00013	0.115	24.32	0.00	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	2,150.81500	2.15082	2,053.42620	2.05343	2,150.815	24.32	1.00	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,980.91980	1.98092	1,883.54610	1.88355	1,980.920	23.57	1.00	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	0.24620	0.00025	0.27670	0.00028	0.246	23.44	0.00	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	0.28640	0.00029	0.32350	0.00032	0.286	23.27	0.00	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	0.34590	0.00035	0.39300	0.00039	0.346	23.05	0.00	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	0.75960	0.00076	0.88410	0.00088	0.760	22.14	0.00	0.00	0	27,540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	0.88130	0.00088	1.03040	0.00103	0.881	21.96	0.00	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	1.10070	0.00110	1.29540	0.00130	1.101	21.70	0.01	0.00	0	540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	1,551.80070	1.55180	1,454.59540	1.45460	1,551.801	21.70	0.99	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	1.18510	0.00119	1.39780	0.00140	1.185	21.61	0.01	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.75	Put	1.91030	0.00191	2.28430	0.00228	1.910	21.04	0.01	0.00	0	2,310.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	1,154.78080	1.15478	1,057.77700	1.05778	1,154.781	19.52	0.98	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	4.08080	0.00408	4.47700	0.00448	4.081	19.52	0.02	0.00	0	39,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.04	Call	1,115.24650	1.11525	1,018.30810	1.01831	1,115.246	19.23	0.98	8,782,759.28	681	0.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	1,075.77080	1.07577	978.90940	0.97891	1,075.771	18.94	0.98	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	1,056.05730	1.05606	959.23940	0.95924	1,056.057	18.79	0.98	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Put	5.35730	0.00536	5.93940	0.00594	5.357	18.79	0.02	0.00	0	13,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	1,026.52090	1.02652	929.77540	0.92978	1,026.521	18.58	0.97	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	957.78180	0.95778	861.24480	0.86124	957.782	18.07	0.97	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Put	7.08180	0.00708	7.94480	0.00794	7.082	18.07	0.03	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	928.41070	0.92841	831.98340	0.83198	928.411	17.85	0.96	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.44	Call	724.93990	0.72494	631.63050	0.63163	724.940	16.33	0.93	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.48	Put	16.06100	0.01606	22.79990	0.02280	16.061	16.04	0.07	0.00	0	8,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	667.76380	0.66776	578.62720	0.57863	667.764	15.89	0.92	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.51	Call	658.71630	0.65872	569.96820	0.56997	658.716	15.91	0.92	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.55	Call	623.02940	0.62303	535.87750	0.53588	623.029	16.02	0.90	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.60	Call	579.48980	0.57949	494.57570	0.49458	579.490	16.15	0.88	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.62	Call	562.43640	0.56244	478.49210	0.47849	562.436	16.20	0.87	175,967,030.40	16,000	0.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.67	Call	520.78670	0.52079	439.44940	0.43945	520.787	16.33	0.85	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.75	Call	457.33970	0.45734	380.67850	0.38068	457.340	16.53	0.80	0.00	0	950.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.80	Call	419.86410	0.41986	346.40570	0.34641	419.864	16.66	0.77	0.00	0	200.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.86	Call	377.26710	0.37727	307.88610	0.30789	377.267	16.82	0.73	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.90	Call	350.36950	0.35037	283.82170	0.28382	350.369	16.92	0.70	0.00	0	18,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.92	Call	337.38180	0.33738	272.27740	0.27228	337.382	16.97	0.68	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Call	288.55910	0.28856	229.35520	0.22936	288.559	17.18	0.62	0.00	0	53,650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	137.85910	0.13786	176.05520	0.17606	137.859	17.18	0.38	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	255.25660	0.25526	200.92220	0.20092	255.257	17.33	0.58	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	249.98210	0.24998	196.77850	0.19678	249.982	17.36	0.57	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	234.62720	0.23463	184.80350	0.18480	234.627	17.44	0.55	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.15	Call	210.58830	0.21059	166.32240	0.16632	210.588	17.57	0.51	0.00	0	2,310.00

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	13.25	Call	171.10280	0.17110			134.44530	0.13445	171.103	18.07	0.44	0.00	0	402.00
\$ / R On 14/09/2015 Foreign Exchange Future	13.25	Put	270.40280	0.27040			331.14530	0.33115	270.403	18.07	0.56	0.00	0	501.00
\$ / R On 14/09/2015 Foreign Exchange Future	13.28	Call	160.62260	0.16062			126.08820	0.12609	160.623	18.23	0.42	0.00	0	17,000.00
\$ / R On 14/09/2015 Foreign Exchange Future	14.00	Call	34.34140	0.03434			28.32620	0.02833	34.341	21.94	0.11	0.00	0	92,500.00
\$ / R On 14/09/2015 Foreign Exchange Future	14.30	Call	18.79730	0.01880			16.25390	0.01625	18.797	23.54	0.06	0.00	0	50,000.00
\$ / R On 14/09/2015 Foreign Exchange Future	14.45	Call	14.11370	0.01411			11.49150	0.01149	14.114	24.34	0.05	0.00	0	48,000.00
\$ / R On 14/09/2015 Foreign Exchange Future	14.58	Call	10.12780	0.01013			8.16860	0.00817	10.128	24.63	0.04	0.00	0	22,320.00
\$ / R On 17/09/2015 Any day expiry			13.15750	13.15750			13.06010	13.06010		17.58	0.00	0.00	0	0.00
\$ / R On 17/09/2015 Any day expiry	12.98	Call	319.66290	0.31966			258.93520	0.25894	319.663	17.16	0.63	0.00	0	4,000.00
\$ / R On 17/09/2015 Any day expiry	13.00	Call	308.05100	0.30805			248.69700	0.24870	308.051	17.21	0.62	0.00	0	2,000.00
\$ / R On 25/09/2015 Any day expiry			13.17590	13.17590			13.09100	13.09100		17.47	0.00	0.00	0	0.00
\$ / R On 25/09/2015 Any day expiry	13.09	Call	303.05330	0.30305			0.00000	0.00000	303.053	17.17	0.56	36,824,983.00	5,000	2,500.00
\$ / R On 28/09/2015 Any day expiry			13.18280	13.18280			13.08510	13.08510		17.26	0.00	0.00	0	1,700.00
\$ / R On 28/09/2015 Any day expiry	10.80	Put	0.26880	0.00027			0.38060	0.00038	0.269	21.88	0.00	0.00	0	300.00
\$ / R On 28/09/2015 Any day expiry	11.15	Put	0.60730	0.00061			0.80340	0.00080	0.607	20.08	0.00	0.00	0	250.00
\$ / R On 28/09/2015 Any day expiry	11.40	Put	1.11020	0.00111			1.40710	0.00141	1.110	18.79	0.00	0.00	0	1,000.00
\$ / R On 28/09/2015 Any day expiry	13.27	Call	237.28230	0.23728			196.70000	0.19670	237.282	17.57	0.46	0.00	0	250.00
\$ / R On 28/09/2015 Any day expiry	14.00	Call	76.57480	0.07657			65.14240	0.06514	76.575	20.85	0.18	0.00	0	1,000.00
\$ / R On 28/09/2015 Any day expiry	16.80	Call	0.32470	0.00032			0.22070	0.00022	0.325	26.11	0.00	0.00	0	300.00
\$ / R On 30/09/2015 Any day expiry			13.18740	13.18740			13.08970	13.08970		17.32	0.00	0.00	0	0.00
\$ / R On 13/10/2015 Any day expiry			13.21780	13.21780			13.11960	13.11960		17.11	0.00	0.00	0	2,726.00
\$ / R On 28/10/2015 Any day expiry			13.25280	13.25280			13.15420	13.15420		17.20	0.00	0.00	0	250.00
\$ / R On 28/10/2015 Any day expiry	10.80	Put	2.16290	0.00216			2.07680	0.00208	2.163	19.93	0.01	0.00	0	300.00
\$ / R On 28/10/2015 Any day expiry	11.15	Put	4.02860	0.00403			3.83690	0.00384	4.029	18.53	0.01	0.00	0	250.00
\$ / R On 28/10/2015 Any day expiry	13.56	Call	270.25030	0.27025			234.09450	0.23409	270.250	18.25	0.40	0.00	0	250.00
\$ / R On 28/10/2015 Any day expiry	16.98	Call	22.77070	0.02277			24.34920	0.02435	22.771	31.68	0.03	0.00	0	300.00
\$ / R On 05/11/2015 Any day expiry			13.27190	13.27190			13.17300	13.17300		17.19	0.00	0.00	0	0.00
\$ / R On 05/11/2015 Any day expiry	12.72	Call	703.01920	0.70302			623.28690	0.62329	703.019	15.84	0.74	0.00	0	300.00
\$ / R On 05/11/2015 Any day expiry	13.00	Call	533.75330	0.53375			466.30750	0.46631	533.753	16.55	0.63	0.00	0	300.00
\$ / R On 17/11/2015 Any day expiry			13.30060	13.30060			13.20130	13.20130		17.26	0.00	0.00	0	0.00
\$ / R On 17/11/2015 Any day expiry	13.15	Call	502.96740	0.50297			438.73070	0.43873	502.967	16.83	0.57	0.00	0	12,500.00
\$ / R On 18/11/2015 Any day expiry			13.30300	13.30300			13.20370	13.20370		17.28	0.00	0.00	0	0.00
\$ / R On 18/11/2015 Any day expiry	13.17	Call	497.88630	0.49789			434.03400	0.43403	497.886	16.90	0.57	0.00	0	6,000.00
\$ / R On 20/11/2015 Any day expiry			13.30780	13.30780			13.20840	13.20840		17.29	0.00	0.00	0	8,000.00
\$ / R On 20/11/2015 Any day expiry	13.14	Put	352.13290	0.35213			385.94100	0.38594	352.133	16.83	0.42	0.00	0	8,000.00
\$ / R On 25/11/2015 Any day expiry			13.31970	13.31970			13.22020	13.22020		17.25	0.00	0.00	0	250.00
\$ / R On 25/11/2015 Any day expiry	10.80	Put	5.13010	0.00513			4.92940	0.00493	5.130	18.87	0.01	0.00	0	300.00
\$ / R On 25/11/2015 Any day expiry	11.15	Put	8.58490	0.00858			8.63040	0.00863	8.585	17.62	0.02	0.00	0	250.00
\$ / R On 25/11/2015 Any day expiry	13.24	Call	492.46050	0.49246			0.00000	0.00000	492.461	17.07	0.55	36,081,725.00	5,000	5,000.00
\$ / R On 25/11/2015 Any day expiry	13.85	Call	295.20650	0.29521			253.23880	0.25324	295.207	19.14	0.36	0.00	0	250.00
\$ / R On 25/11/2015 Any day expiry	17.45	Call	53.08610	0.05309			42.57140	0.04257	53.086	33.00	0.06	0.00	0	300.00
\$ / R On 08/12/2015 Any day expiry			13.35150	13.35150			13.25190	13.25190		17.30	0.00	0.00	0	276.00
\$ / R On 11/12/2015 Foreign Exchange Future			13.35890	13.35890			13.25930	13.25930		17.31	0.00	51,779,096.40	3,876	175,614.00
\$ / R On 11/12/2015 Foreign Exchange Future	10.95	Call	2,416.45030	2.41645			2,317.60430	2.31760	2,416.450	17.54	0.98	0.00	0	4,331.00

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	10.95	Put	7.55030	0.00755		8.30430	0.00830	7.550	17.54	0.02	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	2,367.11920	2.36712	2,268.31380	2.26831	2,367.119	17.41	0.98	0.00	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	2,170.41680	2.17042	2,071.79970	2.07180	2,170.417	16.89	0.98	0.00	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,974.98080	1.97498	1,876.60330	1.87660	1,974.981	16.38	0.97	0.00	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	22.37310	0.02237	23.91230	0.02391	22.373	15.86	0.05	0.00	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	22.74350	0.02274	24.30150	0.02430	22.743	15.84	0.05	0.00	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	28.59090	0.02859	30.44330	0.03044	28.591	15.47	0.06	0.00	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	31.01130	0.03101	32.98650	0.03299	31.011	15.35	0.06	0.00	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	36.45780	0.03646	38.71430	0.03871	36.458	15.09	0.07	0.00	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	42.81530	0.04282	47.40480	0.04740	42.815	14.83	0.08	0.00	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	1,270.23210	1.27023	1,176.52170	1.17652	1,270.232	14.96	0.89	0.00	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	65.67060	0.06567	71.84650	0.07185	65.671	14.98	0.12	0.00	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	1,227.58770	1.22759	1,134.35940	1.13436	1,227.588	15.00	0.88	0.00	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	986.13000	0.98613	896.42640	0.89643	986.130	15.26	0.80	0.00	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	142.20530	0.14221	152.94790	0.15295	142.205	15.31	0.22	0.00	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	933.71560	0.93372	845.00310	0.84500	933.716	15.32	0.78	0.00	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	926.35660	0.92636	837.79480	0.83779	926.357	15.32	0.78	0.00	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	911.74220	0.91174	823.50710	0.82351	911.742	15.34	0.77	0.00	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.76	Put	203.78040	0.20378	223.81850	0.22382	203.780	15.60	0.28	0.00	0.00	0	402.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	778.15690	0.77816	699.69530	0.69970	778.157	15.72	0.71	0.00	0.00	0	17,883.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	719.67040	0.71967	644.02480	0.64402	719.670	16.01	0.67	0.00	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	260.77040	0.26077	284.72480	0.28472	260.770	16.01	0.33	0.00	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	665.14900	0.66515	592.37800	0.59238	665.149	16.30	0.64	0.00	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	614.48220	0.61448	544.61370	0.54461	614.482	16.59	0.60	0.00	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	567.52200	0.56752	500.56110	0.50056	567.522	16.88	0.57	0.00	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Call	545.37890	0.54538	479.86840	0.47987	545.379	17.02	0.55	0.00	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	532.51030	0.53251	468.29630	0.46830	532.510	17.11	0.54	0.00	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	484.47090	0.48447	424.96490	0.42496	484.471	17.47	0.51	0.00	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	469.69070	0.46969	411.52460	0.41152	469.691	17.60	0.49	0.00	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	448.43860	0.44844	392.25810	0.39226	448.439	17.79	0.48	0.00	0.00	0	14,950.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	415.35340	0.41535	362.38950	0.36239	415.353	18.11	0.45	0.00	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	396.82560	0.39683	345.73770	0.34574	396.826	18.31	0.43	0.00	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	308.33970	0.30834	267.03820	0.26704	308.340	19.40	0.35	0.00	0.00	0	16,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.30	Call	249.61400	0.24961	215.56340	0.21556	249.614	20.36	0.29	0.00	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	237.99600	0.23800	205.45240	0.20545	237.996	20.59	0.27	0.00	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.40	Call	233.23220	0.23323	201.31400	0.20131	233.232	20.69	0.27	0.00	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	218.21580	0.21822	188.29780	0.18830	218.216	21.01	0.25	0.00	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	175.40060	0.17540	150.93650	0.15094	175.401	22.08	0.21	0.00	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	161.79360	0.16179	139.20820	0.13921	161.794	22.48	0.19	0.00	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	158.85820	0.15886	136.68110	0.13668	158.858	22.58	0.19	0.00	0.00	0	61,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	101.94740	0.10195	88.06020	0.08806	101.947	25.03	0.12	0.00	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			13.38370	13.38370	13.28380	13.28380			17.35	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	6.40180	0.00640	6.70870	0.00671	6.402	17.49	0.01	0.00	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	11.94510	0.01195	12.30710	0.01231	11.945	16.74	0.02	0.00	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 21/12/2015	Any day expiry	14.15	Call	302.93130	0.30293		264.08460	0.26408	302.931	19.67	0.33	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	63.43760	0.06344		55.47720	0.05548	63.438	31.78	0.06	0.00	0	300.00
\$ / R	On 13/01/2016	Any day expiry			13.44080	13.44080		13.34040	13.34040		17.39	0.00	0.00	0	1,150.00
\$ / R	On 27/01/2016	Any day expiry			13.47560	13.47560		13.37480	13.37480		17.43	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	54.69490	0.05469		51.74570	0.05175	54.695	15.44	0.08	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	836.84110	0.83684		756.62550	0.75663	836.841	15.98	0.66	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	764.97050	0.76497		688.94960	0.68895	764.971	16.36	0.62	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	332.64960	0.33265		297.16530	0.29717	332.650	20.10	0.31	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			13.51530	13.51530		13.41410	13.41410		17.36	0.00	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	47.98240	0.04798		43.97840	0.04398	47.982	15.83	0.07	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	234.72730	0.23473		213.77780	0.21378	234.727	22.19	0.22	0.00	0	1,000.00
\$ / R	On 25/02/2016	Any day expiry			13.54750	13.54750		13.44600	13.44600		17.39	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	71.57550	0.07158		65.24210	0.06524	71.576	15.66	0.10	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	335.88570	0.33589		305.50740	0.30551	335.886	20.64	0.29	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			13.58470	13.58470		13.48290	13.48290		17.49	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			13.59210	13.59210		13.49020	13.49020		17.47	0.00	20,388,150.00	1,500	21,163.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	27.82580	0.02783		25.41290	0.02541	27.826	16.48	0.04	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	56.20520	0.05621		52.08490	0.05208	56.205	15.87	0.07	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	60.09720	0.06010		55.78660	0.05579	60.097	15.81	0.08	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	78.08000	0.07808		73.00910	0.07301	78.080	15.57	0.10	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	81.14000	0.08114		75.95740	0.07596	81.140	15.53	0.10	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	89.80500	0.08980		84.33200	0.08433	89.805	15.44	0.11	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	94.42610	0.09443		88.81190	0.08881	94.426	15.39	0.12	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	100.48570	0.10049		94.70060	0.09470	100.486	15.33	0.12	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	114.97940	0.11498		108.85290	0.10885	114.979	15.19	0.14	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	138.10960	0.13811		137.60180	0.13760	138.110	15.03	0.16	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	1,253.07750	1.25308		1,153.85610	1.15386	1,253.078	15.31	0.78	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	270.37170	0.27037		275.95990	0.27596	270.372	15.49	0.27	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	1,083.21920	1.08322		987.95390	0.98795	1,083.219	15.54	0.72	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	350.24450	0.35024		363.68810	0.36369	350.244	15.77	0.32	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	505.73350	0.50573		529.47290	0.52947	505.733	16.58	0.40	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	717.29050	0.71729		648.80530	0.64881	717.291	17.34	0.54	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	641.85570	0.64186		579.74170	0.57974	641.856	17.86	0.49	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	584.49130	0.58449		527.88150	0.52788	584.491	18.31	0.45	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	509.91540	0.50992		461.06750	0.46107	509.915	18.98	0.40	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	485.40800	0.48541		439.08750	0.43909	485.408	19.23	0.39	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	424.46980	0.42447		384.85250	0.38485	424.470	19.92	0.34	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	394.24640	0.39425		358.12370	0.35812	394.246	20.31	0.32	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	312.76380	0.31276		285.16680	0.28517	312.764	21.53	0.26	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	256.48250	0.25648		235.44000	0.23544	256.483	22.63	0.21	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	204.25510	0.20426		195.08520	0.19509	204.255	24.71	0.17	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	50.98920	0.05099		45.38550	0.04539	50.989	29.66	0.04	0.00	0	1,500.00
\$ / R	On 29/03/2016	Any day expiry			13.62930	13.62930		13.52710	13.52710		17.41	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	82.49140	0.08249		78.36930	0.07837	82.491	15.46	0.10	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 29/03/2016	Any day expiry	15.25	Call	347.82690	0.34783	316.43010	0.31643	347.827	21.38	0.27	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry			13.69880	13.69880	13.59580	13.59580		17.57	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	92.01620	0.09202	90.00580	0.09001	92.016	15.38	0.11	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	353.38130	0.35338	320.65670	0.32066	353.381	22.14	0.26	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry			13.77560	13.77560	13.67190	13.67190		17.60	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	100.10560	0.10011	101.06800	0.10107	100.106	15.23	0.11	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	362.13290	0.36213	326.95990	0.32696	362.133	22.98	0.24	0.00	0	250.00
\$ / R	On 06/06/2016	Any day expiry			13.80100	13.80100	13.69750	13.69750		17.68	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	158.35920	0.15836	161.19520	0.16120	158.359	14.84	0.16	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	469.40540	0.46941	425.79900	0.42580	469.405	21.46	0.31	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			13.80880	13.80880	13.70520	13.70520		17.68	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.81910	13.81910	13.71540	13.71540		17.66	0.00	6,909,550.00	500	12,951.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	154.25590	0.15426	156.73180	0.15673	154.256	14.87	0.15	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	575.53110	0.57553	525.00650	0.52501	575.531	20.27	0.37	0.00	0	330.00
\$ / R	On 28/06/2016	Any day expiry			13.85780	13.85780	13.75380	13.75380		17.74	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	109.44630	0.10945	111.08300	0.11108	109.446	15.18	0.11	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	372.84870	0.37285	347.51160	0.34751	372.849	23.76	0.23	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry			13.93270	13.93270	13.82790	13.82790		17.78	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	118.31950	0.11832	117.75430	0.11775	118.320	15.19	0.11	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	406.20030	0.40620	387.24220	0.38724	406.200	25.21	0.23	0.00	0	250.00
\$ / R	On 11/08/2016	Any day expiry			13.97140	13.97140	13.86630	13.86630		17.84	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	304.65590	0.30466	314.12990	0.31413	304.656	15.00	0.24	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	598.18770	0.59819	552.37660	0.55238	598.188	21.19	0.34	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			14.01020	14.01020	13.90460	13.90460		17.92	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	126.28340	0.12628	125.89880	0.12590	126.283	15.18	0.11	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	443.98620	0.44399	425.01190	0.42501	443.986	26.78	0.23	0.00	0	250.00
\$ / R	On 15/09/2016	Any day expiry			14.05870	14.05870	13.95330	13.95330		18.09	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			14.06820	14.06820	13.96300	13.96300		18.09	0.00	0.00	0	700.00
\$ / R	On 28/09/2016	Any day expiry			14.08980	14.08980	13.98470	13.98470		18.23	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	135.44690	0.13545	135.57880	0.13558	135.447	15.18	0.12	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	487.91250	0.48791	461.59540	0.46160	487.913	28.12	0.23	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry			14.15700	14.15700	14.05230	14.05230		18.40	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	143.43520	0.14344	142.48140	0.14248	143.435	15.21	0.12	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	470.57580	0.47058	433.72370	0.43372	470.576	28.13	0.22	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry			14.23610	14.23610	14.13200	14.13200		18.63	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	149.27090	0.14927	149.04390	0.14904	149.271	15.13	0.12	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	448.10270	0.44810	409.08360	0.40908	448.103	28.08	0.20	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			14.27440	14.27440	14.17060	14.17060		18.64	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.28640	14.28640	14.18270	14.18270		18.74	0.00	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	154.38930	0.15439	153.63640	0.15364	154.389	15.14	0.12	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	406.20010	0.40620	373.64680	0.37365	406.200	27.41	0.19	0.00	0	250.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			13.15070	13.15070	13.05330	13.05330		17.57	0.00	460,274.50	35	1,360.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			13.35890	13.35890	13.25930	13.25930		17.31	0.00	200,383.50	15	299.00

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 MAXI	On 14/03/2016	Foreign Exchange Future			13.59210	13.59210		13.49020	13.49020		17.47	0.00	135,921.00	10	193.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			13.81910	13.81910		13.71540	13.71540		17.66	0.00	0.00	0	7.00
£ / R	On 14/09/2015	Foreign Exchange Future			20.44050	20.44050		20.50210	20.50210		15.38	0.00	25,407,541.50	1,243	26,013.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	1.52740	0.00153		1.61530	0.00162	1.527	21.68	0.00	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	2.22340	0.00222		2.35210	0.00235	2.223	21.22	0.01	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	4.37360	0.00437		4.93760	0.00494	4.374	19.91	0.01	0.00	0	18,900.00
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	260.34430	0.26034		310.12030	0.31012	260.344	15.52	0.47	98,634,953.70	10,000	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future			20.75340	20.75340		20.81480	20.81480		15.80	0.00	34,139,343.00	1,645	9,025.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	35.14710	0.03515		34.49920	0.03450	35.147	16.66	0.04	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	1,532.67970	1.53268		1,593.70250	1.59370	1,532.680	14.80	0.81	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.00	Call	1,107.54170	1.10754		1,165.35860	1.16536	1,107.542	15.09	0.69	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	915.72100	0.91572		971.86190	0.97186	915.721	15.40	0.61	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	701.72000	0.70172		754.12630	0.75413	701.720	15.84	0.51	0.00	0	18,900.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	463.08050	0.46308		504.26630	0.50427	463.081	17.11	0.37	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.82	Call	387.29650	0.38730		424.14010	0.42414	387.297	17.66	0.32	66,890,301.30	10,000	20,000.00
£ / R	On 14/03/2016	Foreign Exchange Future			21.10500	21.10500		21.16740	21.16740		15.81	0.00	5,276,250.00	250	1,272.00
£ / R	On 13/06/2016	Foreign Exchange Future			21.44780	21.44780		21.51240	21.51240		15.99	0.00	0.00	0	0.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.11033	0.11033		0.10889	0.10889		18.99	0.00	0.00	0	24.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.11225	0.11225		0.11078	0.11078		14.16	0.00	0.00	0	6,876.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.11446	0.11446		0.11297	0.11297		14.98	0.00	0.00	0	0.00
€ / R	On 14/09/2015	Foreign Exchange Future			15.00680	15.00680		14.91060	14.91060		16.88	0.00	73,308,218.00	4,885	33,435.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.26	Put	0.04780	0.00005		0.05400	0.00005	0.048	25.39	0.00	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	0.20910	0.00021		0.24030	0.00024	0.209	23.70	0.00	0.00	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	0.40560	0.00041		0.47010	0.00047	0.406	22.93	0.00	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.92	Put	0.43330	0.00043		0.50260	0.00050	0.433	22.85	0.00	0.00	0	9,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	0.56370	0.00056		0.65630	0.00066	0.564	22.55	0.00	0.00	0	10,700.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	283.88730	0.28389		231.41210	0.23141	283.887	16.64	0.58	0.00	0	7,500.00
€ / R	On 21/09/2015	Any day expiry			15.02610	15.02610		14.92990	14.92990		17.08	0.00	0.00	0	0.00
€ / R	On 21/09/2015	Any day expiry	14.85	Call	364.07570	0.36408		304.43680	0.30444	364.076	16.78	0.61	0.00	0	1,000.00
€ / R	On 21/09/2015	Any day expiry	14.85	Put	187.97570	0.18798		224.53680	0.22454	187.976	16.78	0.39	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry			15.12870	15.12870		15.03100	15.03100		16.89	0.00	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	518.40710	0.51841		449.15890	0.44916	518.407	16.55	0.59	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	309.70710	0.30971		338.15890	0.33816	309.707	16.55	0.41	0.00	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			15.26670	15.26670		15.16820	15.16820		16.90	0.00	85,386,653.10	5,593	42,702.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	20.71130	0.02071		20.74770	0.02075	20.711	16.60	0.04	0.00	0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	73.53060	0.07353		76.61060	0.07661	73.531	15.05	0.12	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	148.88840	0.14889		153.69550	0.15370	148.888	15.26	0.20	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.29	Call	549.29040	0.54929		481.79170	0.48179	549.290	17.00	0.51	0.00	0	6,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	238.28120	0.23828		203.22690	0.20323	238.281	20.00	0.25	0.00	0	6,682.00
€ / R	On 25/01/2016	Any day expiry			15.40660	15.40660		15.30690	15.30690		16.78	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	925.91010	0.92591		842.73650	0.84274	925.910	15.61	0.66	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 25/01/2016	Any day expiry	14.92	Call	888.43640	0.88844	806.68480	0.80668	888.436	15.76	0.64	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			15.56010	15.56010	15.45970	15.45970		16.80	0.00	5,134,833.00	330	3,630.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	43.97840	0.04398	38.65140	0.03865	43.978	15.43	0.06	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	53.34050	0.05334	47.84440	0.04784	53.341	15.29	0.07	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	116.42990	0.11643	112.26440	0.11226	116.430	14.67	0.13	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	143.64360	0.14364	144.64590	0.14465	143.644	14.55	0.16	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	1,072.21920	1.07222	986.57060	0.98657	1,072.219	15.37	0.67	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.05	Call	995.05560	0.99506	912.25520	0.91226	995.056	15.70	0.63	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	642.73650	0.64274	577.67670	0.57768	642.737	17.66	0.45	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	585.72500	0.58572	524.49370	0.52449	585.725	18.09	0.42	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	547.08880	0.54709	488.55050	0.48855	547.089	18.41	0.39	0.00	0	24,000.00
€ / R	On 13/06/2016	Foreign Exchange Future			15.85200	15.85200	15.75090	15.75090		16.95	0.00	0.00	0	250.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	202.74410	0.20274	201.62320	0.20162	202.744	14.19	0.18	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	920.70790	0.92071	847.82240	0.84782	920.708	17.17	0.51	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.17650	16.17650	16.07470	16.07470		17.08	0.00	0.00	0	0.00
AI R03/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			463.75900	463.75900	463.14900	463.14900			0.00	0.00	0	3.00
AL37	On 04/02/2016	Index Future			471.63900	471.63900	471.02500	471.02500			0.00	0.00	0	0.00
AL7T	On 05/11/2015	Index Future			544.62000	544.62000	543.51000	543.51000			0.00	0.00	0	1.00
AL7T	On 04/02/2016	Index Future			553.87300	553.87300	552.75300	552.75300			0.00	0.00	0	0.00
ALBI	On 05/11/2015	Index Future			497.99800	497.99800	496.91200	496.91200			0.00	0.00	0	456.00
ALBI	On 04/02/2016	Index Future			506.45900	506.45900	505.36200	505.36200			0.00	0.00	0	146.00
ALBI	On 05/05/2016	Index Future			515.48500	515.48500	514.36300	514.36300			0.00	0.00	0	0.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.35010	9.35010	9.37280	9.37280		14.00	0.00	4,675,050.00	500	2,319.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.45390	9.45390	9.47570	9.47570		13.38	0.00	472,695.00	50	8,883.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	196.43360	0.19643	197.39080	0.19739	196.434	13.15	0.40	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	219.04960	0.21905	237.14940	0.23715	219.050	13.91	0.43	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	88.59160	0.08859	98.11950	0.09812	88.592	15.97	0.20	0.00	0	201.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.57810	9.57810	9.59980	9.59980		13.05	0.00	718,357.50	75	2,050.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			9.70180	9.70180	9.72290	9.72290		13.83	0.00	0.00	0	0.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			9.88540	9.88540	9.83010	9.83010		16.83	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			10.03940	10.03940	9.98290	9.98290		15.86	0.00	0.00	0	0.00
CF CANDO CAGH	On 14/09/2015	Can-Do Future			0.00000	0.00000	0.00000	0.00000			0.00	0.00	0	24,000.00
CHF / R	On 14/09/2015	Foreign Exchange Future			13.91130	13.91130	13.77860	13.77860		17.58	0.00	13,911.30	1	1,544.00
CHF / R	On 11/12/2015	Foreign Exchange Future			14.17810	14.17810	14.04350	14.04350		17.16	0.00	0.00	0	7,345.00

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
CNH / R	On 14/09/2015	Foreign Exchange Future		2.02240	2.02240		2.00290	2.00290		15.93	0.00	0.00	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future		2.03170	2.03170		2.00540	2.00540		16.88	0.00	0.00	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future		2.01050	2.01050		1.99620	1.99620		23.72	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future		2.04680	2.04680		2.03210	2.03210		18.44	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		9.93768	80.94994		9.97158	80.71352			0.00	0.00	0	6,441.00
ES33	On 04/02/2016	Bond Future		10.02595	82.32557		10.06072	82.08679			0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future		10.10521	80.00295		10.14114	79.75962			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		494.62100	494.62100		493.61200	493.61200			0.00	0.00	0	441.00
GOVI	On 04/02/2016	GOVI		503.02500	503.02500		502.00600	502.00600			0.00	0.00	0	26.00
GOVI	On 05/05/2016	GOVI		511.99000	511.99000		510.94700	510.94700			0.00	0.00	0	0.00
I2025	On 05/11/2015	Bond Future		123.29306	123.29306		124.05245	124.05245			0.00	0.00	0	538.00
I2025	On 04/02/2016	Bond Future		124.17595	124.17595		124.95104	124.95104			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		126.38430	126.38430		128.20201	128.20201			0.00	0.00	0	5,820.00
I2038	On 04/02/2016	Bond Future		127.16728	127.16728		129.01867	129.01867			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		125.40939	125.40939		126.53011	126.53011			0.00	0.00	0	6,062.00

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
I2046	On 04/02/2016	Bond Future		127.55023	127.55023		128.69300	128.69300			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		133.85489	133.85489		136.31092	136.31092			0.00	0.00	0	4,361.00
I2050	On 04/02/2016	Bond Future		134.60542	134.60542		137.10630	137.10630			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		233.22600	233.22600		234.05100	234.05100			0.00	0.00	0	973.00
IGOV	On 04/02/2016	Index Future		237.20700	237.20700		238.05000	238.05000			0.00	0.00	0	82.00
IGOV	On 05/05/2016	Index Future		241.45400	241.45400		242.30800	242.30800			0.00	0.00	0	0.00
ILBI	On 05/11/2015	Index Future		632.27000	632.27000		634.39100	634.39100			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future		643.10300	643.10300		645.26200	645.26200			0.00	0.00	0	160.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		6.44000	93.56000		6.44000	93.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future		6.55000	93.45000		6.55000	93.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future		6.67000	93.33000		6.67000	93.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.72000	93.28000		6.72000	93.28000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future		6.67500	93.32500		6.67500	93.32500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future		6.87000	93.13000		6.87000	93.13000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		6.90000	93.10000		6.90000	93.10000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.16000	92.84000		7.16000	92.84000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.33000	92.67000		7.33000	92.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.50000	92.50000		7.50000	92.50000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.68000	92.32000		7.68000	92.32000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.79000	92.21000		7.79000	92.21000			0.00	0.00	0	0.00
KES / R	On 14/09/2015	Foreign Exchange Future		0.12670	0.12670		0.12550	0.12550			0.00	0.00	0	13.00
KES / R	On 11/12/2015	Foreign Exchange Future		0.12630	0.12630		0.12490	0.12490			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future		0.12550	0.12550		0.12400	0.12400			0.00	0.00	0	0.00
NGN / R	On 14/09/2015	Foreign Exchange Future		0.06590	0.06590		0.06550	0.06550			0.00	1,153,250.00	17,500	2,000.00
NGN / R	On 11/12/2015	Foreign Exchange Future		0.05930	0.05930		0.05740	0.05740			0.00	1,203,790.00	20,300	56,400.00
NGN / R	On 14/03/2016	Foreign Exchange Future		0.05560	0.05560		0.05460	0.05460			0.00	0.00	0	0.00
NZ\$ / R	On 04/09/2015	Any day expiry		8.43830	8.43830		8.49120	8.49120		15.82	0.00	0.00	0	0.00
NZ\$ / R	On 04/09/2015	Any day expiry	8.40	Put	67.49200	0.06749	48.11630	0.04812	67.492	16.17	0.42	0.00	0	8,000.00
NZ\$ / R	On 14/09/2015	Foreign Exchange Future		8.44880	8.44880		8.50160	8.50160		12.98	0.00	0.00	0	0.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future		8.52480	8.52480		8.57730	8.57730		12.00	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future		8.61950	8.61950		8.67190	8.67190		13.69	0.00	0.00	0	0.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future		1.14110	1.14110		1.14230	1.14230			0.00	0.00	0	520.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future		1.14280	1.14280		1.14400	1.14400			0.00	1,307,363.20	1,144	2,665.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future		1.14480	1.14480		1.14600	1.14600			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 05/11/2015	Bond Future			8.46262		118.54522		8.49579	118.28673		9.48	0.00	78,951,116.52	666	32,572.00
R186	On 05/11/2015	Bond Future	7.73	Call	285.93000		0.28593		254.40000	0.25440	285.930	9.29	0.12	0.00	0	169.00
R186	On 05/11/2015	Bond Future	7.75	Call	306.05000		0.30605		272.73000	0.27273	306.050	9.30	0.13	0.00	0	1,200.00
R186	On 05/11/2015	Bond Future	7.86	Call	438.36000		0.43836		394.00000	0.39400	438.360	9.34	0.17	0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.22	Put	3,093.30000		3.09330		3,257.24000	3.25724	3,093.300	9.47	0.64	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	2,940.42000		2.94042		3,099.46000	3.09946	2,940.420	9.48	0.62	0.00	0	8,650.00
R186	On 05/11/2015	Bond Future	8.35	Call	1,588.82000		1.58882		1,474.16000	1.47416	1,588.820	9.55	0.44	0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.35	Put	2,472.45000		2.47245		2,616.28000	2.61628	2,472.450	9.55	0.56	0.00	0	9,430.00
R186	On 05/11/2015	Bond Future	8.45	Put	2,057.75000		2.05775		2,186.34000	2.18634	2,057.750	9.62	0.50	0.00	0	6,308.00
R186	On 05/11/2015	Bond Future	8.50	Put	1,870.01000		1.87001		1,991.10000	1.99110	1,870.010	9.66	0.47	0.00	0	4,666.00
R186	On 05/11/2015	Bond Future	8.50	Call	2,161.25000		2.16125		2,023.85000	2.02385	2,161.250	9.66	0.53	40,784,014.70	650	650.00
R186	On 05/11/2015	Bond Future	8.55	Put	1,695.43000		1.69543		1,808.70000	1.80870	1,695.430	9.70	0.44	0.00	0	4,667.00
R186	On 05/11/2015	Bond Future	8.85	Put	893.36000		0.89336		963.63000	0.96363	893.360	9.93	0.27	0.00	0	2,283.00
R186	On 05/11/2015	Bond Future	9.00	Put	627.45000		0.62745		679.79000	0.67979	627.450	10.04	0.21	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.52037		115.26108		8.55448	115.00071		9.41	0.00	0.00	0	5,365.00
R186	On 04/02/2016	Bond Future	8.75	Put	2,128.47000		2.12847		2,214.70000	2.21470	2,128.470	9.59	0.39	0.00	0	6,700.00
R186	On 05/05/2016	Bond Future			8.56833		117.31710		8.60383	117.05154		9.30	0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.61334		114.17592		8.64994	113.90766		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			294.76641		294.76641		295.61726	295.61726			0.00	3,537,196.92	12	927.00
R197	On 04/02/2016	Bond Future			293.44382		293.44382		294.31566	294.31566			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			242.48381		242.48381		240.81686	240.81686			0.00	0.00	0	52,921.00
R202	On 04/02/2016	Bond Future			243.24809		243.24809		241.55758	241.55758			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			8.28626		98.60625		8.32496	98.40132		7.45	0.00	0.00	0	13,460.00
R2023	On 04/02/2016	Bond Future			8.35565		100.28167		8.39582	100.07528		6.76	0.00	0.00	0	1,050.00
R2023	On 05/05/2016	Bond Future			8.40610		98.14078		8.44827	97.93028		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			7.38690		102.71778		7.43516	102.63505		2.06	0.00	0.00	0	15,250.00
R203	On 04/02/2016	Bond Future			7.47682		104.46325		7.53178	104.38131		1.24	0.00	0.00	0	0.00
R203	On 05/05/2016	Bond Future			7.52200		102.15618		7.58807	102.07235		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			8.84620		95.42308		8.87402	95.21140			0.00	0.00	0	9,973.00

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
R2030	On 04/02/2016	Bond Future		8.90510	93.03777		8.93356	92.82451			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		8.93661	95.05904		8.96448	94.83218			0.00	0.00	0	1,579.00
R2032	On 04/02/2016	Bond Future		8.99525	96.67462		9.02374	96.44588			0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future		9.04628	94.24156		9.07571	94.00832			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		9.02273	97.42960		9.05547	97.13501			0.00	0.00	0	47,355.00
R2037	On 04/02/2016	Bond Future		9.07797	94.82800		9.11145	94.53039			0.00	0.00	0	370.00
R2037	On 05/05/2016	Bond Future		9.12728	96.51998		9.16177	96.21671			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		7.71711	103.86019		7.75798	103.74848		3.39	0.00	311,580.57	3	18,040.00
R204	On 04/02/2016	Bond Future		7.79771	101.58805		7.84176	101.47657		2.74	0.00	0.00	0	0.00
R204	On 05/05/2016	Bond Future		7.85722	103.39994		7.90616	103.28602		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		9.07042	99.15764		9.10303	98.83747			0.00	0.00	0	14,576.00
R2044	On 04/02/2016	Bond Future		9.12301	96.46018		9.15634	96.13657			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future		9.16993	98.18140		9.20424	97.85151			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		9.05635	98.50387		9.09401	98.12405			0.00	0.00	0	48,532.00
R2048	On 04/02/2016	Bond Future		9.11047	100.17748		9.14900	99.79328			0.00	0.00	0	0.00
R2048	On 05/05/2016	Bond Future		9.15343	97.52786		9.19304	97.13644			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		7.97053	99.78931		8.01050	99.65176		4.54	0.00	0.00	0	44,051.00
R207	On 05/11/2015	Bond Future	7.43	Call	182.66000	0.18266	158.24000	0.15824	182.660	4.47	0.17	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	230.44000	0.23044	200.88000	0.20088	230.440	4.49	0.21	0.00	0	19.00
R207	On 04/02/2016	Bond Future		8.04860	97.84315		8.09090	97.70533		4.05	0.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	214.53000	0.21453	187.42000	0.18742	214.530	3.90	0.16	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	373.62000	0.37362	333.20000	0.33320	373.620	3.95	0.25	0.00	0	19.00
R207	On 05/05/2016	Bond Future		8.11480	99.58844		8.16056	99.44770		4.18	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	672.16000	0.67216	617.09000	0.61709	672.160	4.09	0.31	0.00	0	43.00
R207	On 04/08/2016	Bond Future		8.17717	97.77872		8.22616	97.63725		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

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 05/11/2015	Bond Future			8.09414		94.96765		8.13353	94.80450		5.83	0.00	0.00	0	40,396.00
R208	On 05/11/2015	Bond Future	8.48	Put	402.19000		0.40219		443.74000	0.44374	402.190	6.04	0.26	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			8.16387		96.58155		8.20506	96.41766		5.18	0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future			8.22011		94.90243		8.26392	94.73522		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			8.96027		75.50556		8.99291	75.26232		15.11	0.00	0.00	0	24,850.00
R209	On 05/11/2015	Bond Future	8.50	Call	731.94000		0.73194		674.78000	0.67478	731.940	14.98	0.25	0.00	0	900.00
R209	On 05/11/2015	Bond Future	9.00	Put	1,895.66000		1.89566		2,014.33000	2.01433	1,895.660	15.39	0.46	0.00	0	500.00
R209	On 05/11/2015	Bond Future	9.16	Put	1,396.29000		1.39629		1,493.16000	1.49316	1,396.290	15.57	0.37	0.00	0	640.00
R209	On 05/11/2015	Bond Future	9.25	Put	1,164.74000		1.16474		1,250.11000	1.25011	1,164.740	15.67	0.33	0.00	0	900.00
R209	On 04/02/2016	Bond Future			9.01151		76.78881		9.04483	76.54305		14.73	0.00	0.00	0	400.00
R209	On 04/02/2016	Bond Future	9.52	Put	1,571.36000		1.57136		1,640.24000	1.64024	1,571.360	15.29	0.30	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			9.05589		75.00880		9.09017	74.75831		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			181.92576		181.92576		181.95230	181.95230			0.00	0.00	0	1,698.00
R210	On 04/02/2016	Bond Future			185.03147		185.03147		185.06264	185.06264			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			135.91080		135.91080		136.12751	136.12751			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future			136.53469		136.53469		136.75808	136.75808			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			141.92326		141.92326		142.99390	142.99390			0.00	0.00	0	928.00
R212	On 04/02/2016	Bond Future			142.48425		142.48425		143.57626	143.57626			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			8.86633		85.88533		8.89912	85.64436		12.94	0.00	0.00	0	21,426.00
R213	On 04/02/2016	Bond Future			8.92592		87.34462		8.95949	87.10134		12.47	0.00	0.00	0	200.00
R213	On 05/05/2016	Bond Future			8.97268		85.35322		9.00730	85.10532		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

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/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	8.99509		76.51289		9.02755	76.25739		15.82	0.00	0.00	0	11,693.00
R214	On 04/02/2016	Bond Future	9.04749		77.81292		9.08065	77.55462		15.48	0.00	0.00	0	4,620.00
R214	On 05/05/2016	Bond Future	9.08882		75.90514		9.12289	75.64192		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	23,267.18000	23,267.18000		23,099.06000	23,099.06000				0.00	0.00	0	0.00
SGD / R	On 14/09/2015	Foreign Exchange Future	9.34740	9.34740		9.31250	9.31250			16.30	0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future	9.46800	9.46800		9.43510	9.43510			14.80	0.00	0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.46450	4.46450		4.44610	4.44610			20.83	0.00	0.00	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.41250	4.41250		4.39060	4.39060			19.11	0.00	0.00	0	0.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.53670	1.53670		1.53180	1.53180				0.00	0.00	0	130.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.49980	1.49980		1.49430	1.49430				0.00	0.00	0	0.00
Total for Derivatives :												1,151,948,156.19	129,298	3,876,314.00
Grand Total:												1,151,948,156.19	129,298	3,876,314.00