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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/09/2015

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
\$ / R	On 03/09/2015	Any day expiry	13.58670	13.58670	13.48910	13.48910			22.32	0.00	81,520,200.00	6,000	0.00	
\$ / R	On 08/09/2015	Any day expiry	13.56620	13.56620	13.49560	13.49560			17.48	0.00	0.00	0	0.00	
\$ / R	On 08/09/2015	Any day expiry	12.95	Put	4.44330	0.00444	8.14370	0.00814	4.443	21.69	0.03	0.00	0	3,000.00
\$ / R	On 08/09/2015	Any day expiry	13.18	Call	402.80620	0.40281	344.56440	0.34456	402.806	20.08	0.89	0.00	0	1,000.00
\$ / R	On 10/09/2015	Any day expiry	13.56190	13.56190	13.49790	13.49790			17.99	0.00	0.00	0	285.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	13.57090	13.57090	13.50260	13.50260			17.72	0.00	854,220,300.50	62,945	549,914.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	0.00020	0.00000	0.01160	0.00001	0.000	30.78	0.00	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	2,970.90030	2.97090	2,902.61150	2.90261	2,970.900	31.17	1.00	0.00	0	2,900.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	0.01590	0.00002	0.02060	0.00002	0.016	32.72	0.00	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	2,570.91690	2.57092	2,502.62200	2.50262	2,570.917	32.58	1.00	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	0.01690	0.00002	0.02200	0.00002	0.017	32.58	0.00	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	2,400.92930	2.40093	2,332.63930	2.33264	2,400.929	31.40	1.00	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	0.03230	0.00003	0.04350	0.00004	0.032	31.19	0.00	1,173.66	433	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	0.03680	0.00004	0.04990	0.00005	0.037	30.91	0.00	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	0.04340	0.00004	0.05920	0.00006	0.043	30.56	0.00	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	0.08680	0.00009	0.12230	0.00012	0.087	29.09	0.00	0.00	0	27,540.00

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	11.54	Put	0.09920	0.00010	0.14060	0.00014	0.099	28.81	0.00	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	1,971.02130	1.97102	1,902.77330	1.90277	1,971.021	28.39	1.00	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	0.12130	0.00012	0.17330	0.00017	0.121	28.39	0.00	0.00	0	540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	0.12970	0.00013	0.18590	0.00019	0.130	28.25	0.00	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.75	Put	0.20150	0.00020	0.29360	0.00029	0.201	27.34	0.00	0.00	0	2,310.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	1,571.37780	1.57138	1,503.31430	1.50331	1,571.378	25.59	1.00	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	0.47780	0.00048	0.71430	0.00071	0.478	25.59	0.00	0.00	0	39,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	1,491.53260	1.49153	1,423.55210	1.42355	1,491.533	25.03	1.00	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Put	0.67890	0.00068	1.02320	0.00102	0.679	24.89	0.00	0.00	0	13,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	1,471.57890	1.47158	1,403.62320	1.40362	1,471.579	24.89	1.00	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	1,441.65480	1.44165	1,373.74020	1.37374	1,441.655	24.68	1.00	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	1,371.86800	1.37187	1,303.95640	1.30396	1,371.868	24.19	0.99	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Put	0.96800	0.00097	1.35640	0.00136	0.968	24.19	0.01	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	1,341.94040	1.34194	1,274.04330	1.27404	1,341.940	23.88	0.99	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.44	Call	1,132.66520	1.13267	1,064.89650	1.06490	1,132.665	21.74	0.99	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.48	Put	1.96360	0.00196	2.52540	0.00253	1.964	21.33	0.01	0.00	0	8,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	1,072.97260	1.07297	1,005.25060	1.00525	1,072.973	21.12	0.99	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.51	Call	1,063.02980	1.06303	995.31620	0.99532	1,063.030	21.02	0.99	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.55	Call	1,023.27790	1.02328	955.59950	0.95560	1,023.278	20.61	0.99	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.60	Call	973.63750	0.97364	906.00770	0.90601	973.638	20.10	0.98	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.67	Call	904.25440	0.90425	836.70350	0.83670	904.254	19.39	0.98	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.75	Call	825.17030	0.82517	757.73050	0.75773	825.170	18.57	0.97	0.00	0	950.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.80	Call	775.89160	0.77589	708.53700	0.70854	775.892	18.06	0.97	0.00	0	200.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.86	Call	717.16370	0.71716	650.01160	0.65001	717.164	17.55	0.96	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.90	Call	678.97280	0.67897	612.44410	0.61244	678.973	17.56	0.95	0.00	0	18,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.92	Call	660.03270	0.66003	593.88290	0.59388	660.033	17.57	0.95	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Call	585.51950	0.58552	521.40960	0.52141	585.519	17.59	0.92	0.00	0	53,650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	531.22670	0.53123	469.27060	0.46927	531.227	17.60	0.90	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	522.33390	0.52233	460.79320	0.46079	522.334	17.60	0.89	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	495.95160	0.49595	435.75800	0.43576	495.952	17.61	0.88	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Put	51.03270	0.05103	68.11000	0.06811	51.033	17.65	0.21	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Call	371.93270	0.37193	320.71000	0.32071	371.933	17.65	0.79	0.00	0	402.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.28	Call	348.97560	0.34898	299.95760	0.29996	348.976	17.65	0.77	0.00	0	17,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Put	93.55190	0.09355	122.62640	0.12263	93.552	17.68	0.33	35,591,547.05	7,947	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.80	Call	88.22140	0.08822	0.00000	0.00000	88.221	19.00	0.31	86,035,434.00	20,000	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	48.52130	0.04852	44.05580	0.04406	48.521	20.03	0.19	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	19.00550	0.01901	17.93600	0.01794	19.005	21.51	0.08	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	11.48040	0.01148	10.79830	0.01080	11.480	22.11	0.05	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	7.38410	0.00738	6.89220	0.00689	7.384	22.63	0.04	0.00	0	22,320.00
\$ / R	On 16/09/2015	Any day expiry			13.57550	13.57550	13.50800	13.50800		18.28	0.00	0.00	0	0.00
\$ / R	On 16/09/2015	Any day expiry	13.45	Call	251.40210	0.25140	217.01370	0.21701	251.402	17.87	0.62	0.00	0	3,000.00
\$ / R	On 16/09/2015	Any day expiry	13.52	Call	213.28760	0.21329	0.00000	0.00000	213.288	18.06	0.55	45,039,398.76	6,000	3,000.00
\$ / R	On 17/09/2015	Any day expiry			13.57790	13.57790	13.51070	13.51070		18.40	0.00	0.00	0	0.00
\$ / R	On 17/09/2015	Any day expiry	12.98	Call	615.39220	0.61539	555.76660	0.55577	615.392	16.88	0.92	0.00	0	4,000.00

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 17/09/2015	Any day expiry	13.00	Call	597.46760	0.59747	538.54530	0.53855	597.468	16.93	0.91	0.00	0	2,000.00
\$ / R	On 23/09/2015	Any day expiry			13.59230	13.59230	13.52690	13.52690		18.28	0.00	0.00	0	0.00
\$ / R	On 23/09/2015	Any day expiry	13.93	Call	119.47080	0.11947	107.87790	0.10788	119.471	19.71	0.31	0.00	0	3,600.00
\$ / R	On 23/09/2015	Any day expiry	13.93	Put	457.17080	0.45717	510.97790	0.51098	457.171	19.71	0.69	0.00	0	3,600.00
\$ / R	On 25/09/2015	Any day expiry			13.59710	13.59710	13.53230	13.53230		18.34	0.00	0.00	0	0.00
\$ / R	On 25/09/2015	Any day expiry	13.09	Call	563.41190	0.56341	511.22010	0.51122	563.412	17.17	0.82	0.00	0	2,500.00
\$ / R	On 28/09/2015	Any day expiry			13.60430	13.60430	13.54030	13.54030		18.09	0.00	0.00	0	1,700.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	0.04650	0.00005	0.04820	0.00005	0.047	25.20	0.00	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	0.12140	0.00012	0.13630	0.00014	0.121	23.47	0.00	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	0.27000	0.00027	0.30150	0.00030	0.270	22.44	0.00	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	445.71440	0.44571	401.88520	0.40189	445.714	17.31	0.72	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	129.45650	0.12946	119.01010	0.11901	129.456	19.75	0.30	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	0.91520	0.00092	1.07450	0.00107	0.915	28.95	0.00	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			13.60910	13.60910	13.54570	13.54570		18.22	0.00	0.00	0	0.00
\$ / R	On 02/10/2015	Any day expiry			13.61390	13.61390	13.55110	13.55110		18.31	0.00	0.00	0	0.00
\$ / R	On 02/10/2015	Any day expiry	13.47	Call	351.99030	0.35199	317.67120	0.31767	351.990	18.00	0.59	0.00	0	201.00
\$ / R	On 02/10/2015	Any day expiry	13.47	Put	208.09030	0.20809	236.57120	0.23657	208.090	18.00	0.41	0.00	0	201.00
\$ / R	On 13/10/2015	Any day expiry			13.64040	13.64040	13.57850	13.57850		18.20	0.00	0.00	0	2,726.00
\$ / R	On 28/10/2015	Any day expiry			13.67680	13.67680	13.61470	13.61470		18.27	0.00	0.00	0	350.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	0.95000	0.00095	1.11990	0.00112	0.950	22.15	0.00	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	1.89140	0.00189	2.07080	0.00207	1.891	20.89	0.01	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	438.46990	0.43847	404.19870	0.40420	438.470	17.89	0.56	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	23.94570	0.02395	25.41580	0.02542	23.946	30.49	0.04	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry			13.69620	13.69620	13.63400	13.63400		18.22	0.00	0.00	0	0.00
\$ / R	On 05/11/2015	Any day expiry	12.72	Call	1,035.77410	1.03577	980.31770	0.98032	1,035.774	16.07	0.87	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.00	Call	810.80660	0.81081	761.57240	0.76157	810.807	16.31	0.79	0.00	0	300.00
\$ / R	On 17/11/2015	Any day expiry			13.72580	13.72580	13.66350	13.66350		18.31	0.00	0.00	0	0.00
\$ / R	On 17/11/2015	Any day expiry	13.15	Call	756.24910	0.75625	710.35520	0.71036	756.249	16.67	0.73	0.00	0	12,500.00
\$ / R	On 18/11/2015	Any day expiry			13.72830	13.72830	13.66590	13.66590		18.33	0.00	0.00	0	0.00
\$ / R	On 18/11/2015	Any day expiry	13.17	Call	748.09650	0.74810	702.49570	0.70250	748.096	16.75	0.72	0.00	0	6,000.00
\$ / R	On 20/11/2015	Any day expiry			13.73320	13.73320	13.67080	13.67080		18.35	0.00	109,741,600.00	8,000	0.00
\$ / R	On 20/11/2015	Any day expiry	13.14	Put	183.05290	0.18305	198.95370	0.19895	183.053	16.70	0.27	0.00	0	8,000.00
\$ / R	On 24/11/2015	Any day expiry			13.74310	13.74310	13.68070	13.68070		18.29	0.00	0.00	0	0.00
\$ / R	On 24/11/2015	Any day expiry	13.68	Call	501.51760	0.50152	467.99970	0.46800	501.518	18.11	0.54	0.00	0	9,000.00
\$ / R	On 25/11/2015	Any day expiry			13.74560	13.74560	13.68310	13.68310		18.32	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	3.06920	0.00307	3.30630	0.00331	3.069	20.87	0.01	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	5.22670	0.00523	5.61760	0.00562	5.227	19.69	0.01	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	12.63	Put	68.40440	0.06840	73.05350	0.07305	68.404	16.05	0.13	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	12.85	Put	109.34560	0.10935	116.75550	0.11676	109.346	16.25	0.18	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	12.93	Put	127.86800	0.12787	136.47930	0.13648	127.868	16.33	0.20	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Call	869.58420	0.86958	818.54720	0.81855	869.584	16.42	0.76	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Put	153.98420	0.15398	165.44720	0.16545	153.984	16.42	0.24	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.24	Call	733.57260	0.73357	688.36890	0.68837	733.573	16.95	0.69	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Call	727.57460	0.72757	682.62370	0.68262	727.575	16.97	0.69	0.00	0	15,000.00

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\$ / R	On 25/11/2015	Any day expiry	13.25	Put	231.97460	0.23197	249.52370	0.24952	231.975	16.97	0.31	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Put	265.41790	0.26542	285.03380	0.28503	265.418	17.19	0.34	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Call	681.01790	0.68102	638.13380	0.63813	681.018	17.19	0.66	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.43	Call	626.38090	0.62638	586.12060	0.58612	626.381	17.46	0.63	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.65	Call	519.57450	0.51957	485.09750	0.48510	519.574	18.05	0.55	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.73	Call	485.07300	0.48507	453.07520	0.45308	485.073	18.27	0.52	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	438.77580	0.43878	410.04730	0.41005	438.776	18.64	0.48	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	59.18740	0.05919	59.62010	0.05962	59.187	31.94	0.07	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			13.77780	13.77780	13.71520	13.71520		18.40	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			13.78540	13.78540	13.72270	13.72270		18.42	0.00	453,925,651.20	32,928	217,434.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	2,839.85280	2.83985	2,777.52610	2.77753	2,839.853	19.20	0.99	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	4.45280	0.00445	4.82610	0.00483	4.453	19.20	0.01	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	2,790.13030	2.79013	2,727.95650	2.72796	2,790.130	19.01	0.99	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	2,592.02410	2.59202	2,530.08250	2.53008	2,592.024	18.50	0.99	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	2,394.90670	2.39491	2,333.02330	2.33302	2,394.907	18.07	0.98	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	13.54220	0.01354	14.37390	0.01437	13.542	17.64	0.03	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	13.78140	0.01378	14.61230	0.01461	13.781	17.62	0.03	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	17.57120	0.01757	18.37300	0.01837	17.571	17.31	0.03	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	19.14610	0.01915	19.92830	0.01993	19.146	17.21	0.04	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	22.70100	0.02270	23.42660	0.02343	22.701	16.99	0.04	212,212.00	350	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	26.86330	0.02686	27.50840	0.02751	26.863	16.77	0.05	845,645.41	1,194	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	1,669.85480	1.66985	1,607.62760	1.60763	1,669.855	16.45	0.94	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	36.19360	0.03619	36.62420	0.03662	36.194	16.39	0.07	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	1,622.79780	1.62280	1,560.49820	1.56050	1,622.798	16.34	0.93	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	1,349.93030	1.34993	1,290.00580	1.29001	1,349.930	16.00	0.89	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	73.36780	0.07337	76.59270	0.07659	73.368	16.05	0.12	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	1,290.32460	1.29032	1,230.92730	1.23093	1,290.325	16.06	0.87	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	1,281.90590	1.28191	1,222.58920	1.22259	1,281.906	16.06	0.87	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	1,265.14120	1.26514	1,205.98950	1.20599	1,265.141	16.08	0.87	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.76	Put	109.37560	0.10938	114.43030	0.11443	109.376	16.22	0.17	0.00	0	402.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	1,103.27870	1.10328	1,046.06450	1.04606	1,103.279	16.25	0.82	0.00	0	17,883.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	1,026.57840	1.02658	970.53240	0.97053	1,026.578	16.34	0.79	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	141.17840	0.14118	147.83240	0.14783	141.178	16.34	0.21	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	952.91340	0.95291	898.17340	0.89817	952.913	16.43	0.77	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	882.41330	0.88241	833.79260	0.83379	882.413	16.51	0.74	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	819.80060	0.81980	773.29820	0.77330	819.801	16.78	0.71	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Put	234.40060	0.23440	250.59820	0.25060	234.401	16.78	0.29	244,969.81	60	60.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.22	Put	242.33510	0.24234	0.00000	0.00000	242.335	16.84	0.30	132,008,642.92	31,600	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Call	789.91940	0.78992	744.49370	0.74449	789.919	16.92	0.69	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	772.44420	0.77244	727.66900	0.72767	772.444	17.00	0.68	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	705.87550	0.70588	663.74020	0.66374	705.876	17.33	0.64	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	684.85700	0.68486	643.60490	0.64360	684.857	17.44	0.63	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	654.39780	0.65440	614.47680	0.61448	654.398	17.60	0.61	32,834,432.00	4,000	14,950.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.59	Put	415.67450	0.41567	0.00000	0.00000	415.674	17.85	0.42	10,064,365.54	1,732	1,732.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	606.43130	0.60643	568.71320	0.56871	606.431	17.88	0.58	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.64	Put	442.79460	0.44279	0.00000	0.00000	442.795	17.99	0.44	60,566,646.80	10,000	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	579.27560	0.57928	542.87120	0.54287	579.276	18.04	0.56	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Call	553.30410	0.55330	518.43030	0.51843	553.304	18.20	0.54	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Put	487.90410	0.48790	515.73030	0.51573	487.904	18.20	0.46	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	448.68560	0.44869	420.85050	0.42085	448.686	19.04	0.46	0.00	0	16,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.30	Call	360.71460	0.36071	338.75140	0.33875	360.715	19.97	0.38	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	343.14190	0.34314	322.41800	0.32242	343.142	20.18	0.37	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.40	Call	335.91820	0.33592	315.70870	0.31571	335.918	20.27	0.36	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	313.10480	0.31310	294.64550	0.29465	313.105	20.58	0.34	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	248.76090	0.24876	235.05700	0.23506	248.761	21.65	0.28	1,106,526.70	292	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	228.59490	0.22859	216.42650	0.21643	228.595	22.06	0.25	1,027,808.49	293	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	224.24210	0.22424	212.40990	0.21241	224.242	22.15	0.25	0.00	0	61,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	138.67110	0.13867	132.85850	0.13286	138.671	24.59	0.16	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			13.81070	13.81070	13.74770	13.74770		18.33	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	4.15130	0.00415	4.31420	0.00431	4.151	19.22	0.01	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	6.62420	0.00662	7.13670	0.00714	6.624	18.09	0.01	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	436.07480	0.43607	409.00000	0.40900	436.075	19.38	0.43	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	96.91590	0.09692	95.62910	0.09563	96.916	32.98	0.09	0.00	0	300.00
\$ / R	On 13/01/2016	Any day expiry			13.86870	13.86870	13.80510	13.80510		18.42	0.00	0.00	0	1,150.00
\$ / R	On 27/01/2016	Any day expiry			13.90410	13.90410	13.84000	13.84000		18.49	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	34.64760	0.03465	34.10830	0.03411	34.648	16.66	0.05	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	1,140.51240	1.14051	1,083.63130	1.08363	1,140.512	16.30	0.77	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	1,044.27100	1.04427	988.99290	0.98899	1,044.271	16.44	0.73	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	467.22270	0.46722	438.77330	0.43877	467.223	20.09	0.40	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			13.94450	13.94450	13.87990	13.87990		18.56	0.00	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	31.46220	0.03146	30.91770	0.03092	31.462	17.00	0.05	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	331.97980	0.33198	310.92900	0.31093	331.980	22.44	0.28	0.00	0	1,000.00
\$ / R	On 19/02/2016	Any day expiry			13.96220	13.96220	13.89740	13.89740		18.52	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	714.73210	0.71473	673.80180	0.67380	714.732	18.46	0.53	0.00	0	3,600.00
\$ / R	On 25/02/2016	Any day expiry			13.97730	13.97730	13.91240	13.91240		18.49	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	47.79160	0.04779	47.39920	0.04740	47.792	16.76	0.06	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	467.53930	0.46754	438.40680	0.43841	467.539	20.84	0.37	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			14.01540	14.01540	13.95010	13.95010		18.58	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			14.02310	14.02310	13.95770	13.95770		18.55	0.00	29,027,817.00	2,070	25,293.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	21.17210	0.02117	20.10030	0.02010	21.172	17.87	0.03	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	39.56680	0.03957	38.74840	0.03875	39.567	17.03	0.05	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	42.29960	0.04230	41.49340	0.04149	42.300	16.97	0.05	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	54.94400	0.05494	54.24310	0.05424	54.944	16.73	0.07	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	57.09910	0.05710	56.42300	0.05642	57.099	16.69	0.07	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	63.20790	0.06321	62.61090	0.06261	63.208	16.59	0.08	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	66.46770	0.06647	65.91880	0.06592	66.468	16.55	0.08	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	70.74670	0.07075	70.26300	0.07026	70.747	16.48	0.09	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	80.99900	0.08100	80.69870	0.08070	80.999	16.35	0.10	0.00	0	786.00

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	12.26	Put	97.01160	0.09701	97.04400	0.09704	97.012	16.17	0.11	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	1,608.75290	1.60875	1,544.41320	1.54441	1,608.753	15.82	0.85	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	176.40560	0.17641	181.79520	0.18180	176.406	15.92	0.19	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	1,415.05120	1.41505	1,355.56830	1.35557	1,415.051	15.98	0.80	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	234.69210	0.23469	242.04000	0.24204	234.692	16.16	0.23	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	341.10030	0.34110	352.51250	0.35251	341.100	16.51	0.30	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	952.34190	0.95234	904.95820	0.90496	952.342	17.27	0.63	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	858.61210	0.85861	814.28580	0.81429	858.612	17.87	0.58	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	787.07080	0.78707	745.30210	0.74530	787.071	18.38	0.54	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	691.09040	0.69109	652.60420	0.65260	691.090	19.09	0.49	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	659.05610	0.65906	621.93610	0.62194	659.056	19.34	0.47	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	578.95370	0.57895	545.46180	0.54546	578.954	20.06	0.42	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	538.83170	0.53883	507.17240	0.50717	538.832	20.47	0.40	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	431.67690	0.43168	405.43490	0.40543	431.677	21.79	0.32	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	355.72520	0.35573	333.26050	0.33326	355.725	22.94	0.27	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	270.48520	0.27049	253.06220	0.25306	270.485	24.69	0.21	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	86.32690	0.08633	78.72990	0.07873	86.327	31.28	0.07	0.00	0	1,500.00
\$ / R	On 29/03/2016	Any day expiry			14.06170	14.06170	13.99570	13.99570		18.61	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	60.35240	0.06035	59.22030	0.05922	60.352	16.68	0.07	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	473.03580	0.47304	445.36750	0.44537	473.036	21.59	0.34	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry			14.13380	14.13380	14.06660	14.06660		18.78	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	70.88350	0.07088	68.26760	0.06827	70.884	16.65	0.08	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	470.35940	0.47036	444.16800	0.44417	470.359	22.31	0.31	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry			14.21370	14.21370	14.14520	14.14520		18.80	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	81.15790	0.08116	77.52090	0.07752	81.158	16.57	0.08	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	468.30430	0.46830	444.25790	0.44426	468.304	23.03	0.29	0.00	0	250.00
\$ / R	On 06/06/2016	Any day expiry			14.23940	14.23940	14.17050	14.17050		18.87	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	130.06480	0.13006	125.87220	0.12587	130.065	16.26	0.12	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	606.64280	0.60664	577.54700	0.57755	606.643	21.53	0.37	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			14.24730	14.24730	14.17840	14.17840		18.87	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			14.25820	14.25820	14.18900	14.18900		18.86	0.00	0.00	0	14,960.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	126.91890	0.12692	123.63040	0.12363	126.919	16.26	0.12	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	298.41140	0.29841	305.10430	0.30510	298.411	16.07	0.23	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	371.91990	0.37192	0.00000	0.00000	371.920	16.39	0.27	2,707,732.27	700	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	742.62480	0.74262	708.05740	0.70806	742.625	20.37	0.43	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	492.08640	0.49209	467.42710	0.46743	492.086	23.11	0.30	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.81	Call	419.57480	0.41957	398.24740	0.39825	419.575	24.28	0.25	0.00	0	2,310.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	406.82420	0.40682	0.00000	0.00000	406.824	24.52	0.25	2,449,560.96	700	700.00
\$ / R	On 28/06/2016	Any day expiry			14.29890	14.29890	14.22840	14.22840		18.95	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	88.78700	0.08879	85.79050	0.08579	88.787	16.40	0.09	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	474.84440	0.47484	449.71420	0.44971	474.844	23.81	0.28	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry			14.37760	14.37760	14.30470	14.30470		19.10	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	95.43270	0.09543	92.51370	0.09251	95.433	16.29	0.09	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	478.96670	0.47897	451.53380	0.45153	478.967	24.64	0.26	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 11/08/2016	Any day expiry		14.41830	14.41830		14.34420	14.34420		19.06	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	239.36770	0.23937	243.59160	0.24359	239.368	15.88	0.18	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	762.95330	0.76295	726.05110	0.72605	762.953	21.41	0.40	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry		14.45900	14.45900		14.38370	14.38370		19.13	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	101.08670	0.10109	99.39500	0.09940	101.087	16.15	0.09	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	509.30380	0.50930	480.03890	0.48004	509.304	26.08	0.26	0.00	0	250.00
\$ / R	On 15/09/2016	Any day expiry		14.51050	14.51050		14.43370	14.43370		19.23	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future		14.51970	14.51970		14.44310	14.44310		19.23	0.00	725,985.00	50	750.00
\$ / R	On 28/09/2016	Any day expiry		14.54040	14.54040		14.46420	14.46420		19.37	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	107.11610	0.10712	107.11620	0.10712	107.116	16.01	0.09	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	554.58680	0.55459	525.71160	0.52571	554.587	27.48	0.26	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry		14.60500	14.60500		14.52980	14.52980		19.53	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	112.93020	0.11293	112.23010	0.11223	112.930	15.92	0.09	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	592.73020	0.59273	559.05700	0.55906	592.730	28.74	0.25	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry		14.68120	14.68120		14.60720	14.60720		19.76	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	118.78360	0.11878	118.28450	0.11828	118.784	15.81	0.09	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	585.48760	0.58549	546.66380	0.54666	585.488	29.11	0.24	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry		14.71810	14.71810		14.64470	14.64470		19.77	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future		14.72960	14.72960		14.65640	14.65640		19.86	0.00	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	127.27110	0.12727	126.68720	0.12669	127.271	15.92	0.09	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	541.62420	0.54162	505.63400	0.50563	541.624	28.56	0.23	0.00	0	250.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future		13.57090	13.57090		13.50260	13.50260		17.72	0.00	624,261.40	46	1,462.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future		13.78540	13.78540		13.72270	13.72270		18.42	0.00	1,668,033.40	121	318.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future		14.02310	14.02310		13.95770	13.95770		18.55	0.00	280,462.00	20	213.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future		14.25820	14.25820		14.18900	14.18900		18.86	0.00	0.00	0	7.00
£ / R	On 14/09/2015	Foreign Exchange Future		20.66740	20.66740		20.65230	20.65230		17.06	0.00	31,889,798.20	1,543	33,148.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	0.46260	0.00046	0.25150	0.00025	0.463	27.27	0.00	54,862.88	1,661	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	0.64630	0.00065	0.35590	0.00036	0.646	26.48	0.00	42,009.37	884	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	1.33720	0.00134	0.76160	0.00076	1.337	24.79	0.00	89,124.42	917	18,900.00
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	337.39920	0.33740	310.02460	0.31002	337.399	17.16	0.61	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future		20.98530	20.98530		20.97970	20.97970		17.62	0.00	2,140,500.60	102	7,904.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	31.36970	0.03137	24.93060	0.02493	31.370	17.93	0.04	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	1,740.93650	1.74094	1,706.89460	1.70689	1,740.936	15.99	0.84	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.00	Call	1,294.95000	1.29495	1,253.10060	1.25310	1,294.950	16.30	0.73	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	1,092.90130	1.09290	1,046.71440	1.04671	1,092.901	16.74	0.66	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	863.62350	0.86362	814.12770	0.81413	863.624	17.32	0.56	0.00	0	18,900.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	584.74190	0.58474	540.06920	0.54007	584.742	18.51	0.42	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.82	Call	494.77710	0.49478	453.68650	0.45369	494.777	19.07	0.37	0.00	0	20,000.00
£ / R	On 14/03/2016	Foreign Exchange Future		21.33870	21.33870		21.33070	21.33070		17.43	0.00	4,481,127.00	210	1,322.00
£ / R	On 13/06/2016	Foreign Exchange Future		21.68910	21.68910		21.67660	21.67660		17.57	0.00	0.00	0	200.00
¥ / R	On 14/09/2015	Foreign Exchange Future		0.11279	0.11279		0.11245	0.11245		18.87	0.00	0.00	0	24.00

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				0.11474	0.11474		0.11447	0.11447		14.51	0.00	0.00	0	7,859.00
¥ / R	On 14/03/2016	Foreign Exchange Future				0.11699	0.11699		0.11669	0.11669		14.91	0.00	0.00	0	0.00
€ / R	On 14/09/2015	Foreign Exchange Future				15.06360	15.06360		15.16890	15.16890		17.65	0.00	11,915,307.60	791	34,428.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.26	Put		0.02470	0.00002		0.02440	0.00002	0.025	32.53	0.00	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put		0.08490	0.00008		0.08560	0.00009	0.085	29.64	0.00	2,275.70	376	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put		0.15100	0.00015		0.15310	0.00015	0.151	28.33	0.00	3,929.52	371	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.92	Put		0.16010	0.00016		0.16230	0.00016	0.160	28.20	0.00	0.00	0	9,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put		0.20240	0.00020		0.20530	0.00021	0.202	27.67	0.00	0.00	0	10,700.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call		275.71490	0.27571		351.72870	0.35173	275.715	17.58	0.65	2,595,809.70	267	7,500.00
€ / R	On 21/09/2015	Any day expiry				15.08330	15.08330		15.19130	15.19130		17.99	0.00	0.00	0	0.00
€ / R	On 21/09/2015	Any day expiry	14.85	Call		367.03470	0.36703		440.60150	0.44060	367.035	17.50	0.66	0.00	0	1,000.00
€ / R	On 21/09/2015	Any day expiry	14.85	Put		133.73470	0.13373		99.30150	0.09930	133.735	17.50	0.34	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry				15.18640	15.18640		15.30050	15.30050		18.05	0.00	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call		547.93780	0.54794		606.81860	0.60682	547.938	17.52	0.62	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put		281.53780	0.28154		226.31860	0.22632	281.538	17.52	0.38	0.00	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future				15.32490	15.32490		15.44020	15.44020		18.03	0.00	14,619,954.60	954	64,826.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put		20.72290	0.02072		16.60430	0.01660	20.723	17.59	0.04	0.00	0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put		74.45960	0.07446		54.05790	0.05406	74.460	16.14	0.11	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put		148.95410	0.14895		114.90740	0.11491	148.954	16.39	0.20	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.29	Call		590.35330	0.59035		626.80280	0.62680	590.353	18.01	0.53	0.00	0	6,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call		255.53840	0.25554		265.22150	0.26522	255.538	20.88	0.27	0.00	0	6,682.00
€ / R	On 25/01/2016	Any day expiry				15.46520	15.46520		15.58050	15.58050		17.85	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call		984.82190	0.98482		1,039.52890	1.03953	984.822	16.60	0.67	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call		946.43890	0.94644		998.41300	0.99841	946.439	16.74	0.65	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future				15.61940	15.61940		15.73510	15.73510		17.80	0.00	312,388.00	20	3,637.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put		47.68470	0.04768		40.22260	0.04022	47.685	16.30	0.06	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put		57.77440	0.05777		48.87240	0.04887	57.774	16.18	0.07	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put		124.89650	0.12490		107.17970	0.10718	124.896	15.65	0.13	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put		152.03230	0.15203		131.04760	0.13105	152.032	15.50	0.16	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call		1,137.52520	1.13753		1,194.53640	1.19454	1,137.525	16.31	0.68	139,958,695.65	13,128	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.05	Call		1,058.59770	1.05860		1,107.81120	1.10781	1,058.598	16.63	0.64	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call		691.95570	0.69196		716.93300	0.71693	691.956	18.51	0.46	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call		631.27340	0.63127		652.41190	0.65241	631.273	18.92	0.43	326,161,654.08	48,000	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call		589.93170	0.58993		608.50220	0.60850	589.932	19.22	0.41	0.00	0	24,000.00
€ / R	On 13/06/2016	Foreign Exchange Future				15.91630	15.91630		16.03130	16.03130		17.84	0.00	0.00	0	250.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put		222.02040	0.22202		202.03710	0.20204	222.020	15.23	0.18	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call		983.97660	0.98398		1,018.78040	1.01878	983.977	17.95	0.52	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future				16.25210	16.25210		16.36140	16.36140		18.11	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap				101.65707	101.65707		101.40076	101.40076			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap				100.02329	100.02329		99.98192	99.98192			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
2Y STND	On 18/12/2017	Interest Rate Swap			100.25309		100.25309		100.15512	100.15512			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			100.14409		100.14409		99.97928	99.97928			0.00	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
AL37	On 05/11/2015	Index Future			463.14200		463.14200		463.40900	463.40900			0.00	0.00	0	3.00
AL37	On 04/02/2016	Index Future			470.98000		470.98000		471.25200	471.25200			0.00	0.00	0	0.00
AL7T	On 05/11/2015	Index Future			543.31500		543.31500		544.02900	544.02900			0.00	0.00	0	1.00
AL7T	On 04/02/2016	Index Future			552.51000		552.51000		553.23600	553.23600			0.00	0.00	0	0.00
ALBI	On 05/11/2015	Index Future			496.55800		496.55800		497.24400	497.24400			0.00	0.00	0	456.00
ALBI	On 04/02/2016	Index Future			504.96100		504.96100		505.65900	505.65900			0.00	0.00	0	146.00
ALBI	On 05/05/2016	Index Future			513.94700		513.94700		514.66200	514.66200			0.00	0.00	0	0.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.53890		9.53890		9.45570	9.45570		15.56	0.00	2,480,114.00	260	2,299.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.64610		9.64610		9.56560	9.56560		15.22	0.00	14,469,150.00	1,500	9,633.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	147.36430		0.14736		168.26780	0.16827	147.364	14.63	0.30	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	326.11940		0.32612		280.14500	0.28015	326.119	15.13	0.54	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	142.32550		0.14233		120.56920	0.12057	142.325	17.09	0.28	0.00	0	201.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.77050		9.77050		9.68860	9.68860		14.31	0.00	0.00	0	2,100.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			9.89750		9.89750		9.81310	9.81310		15.05	0.00	0.00	0	0.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			10.30920		10.30920		10.14360	10.14360		14.29	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			10.46930		10.46930		10.30620	10.30620		16.62	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			13.89320		13.89320		13.92620	13.92620		17.88	0.00	0.00	0	1,544.00
CHF / R	On 11/12/2015	Foreign Exchange Future			14.15860		14.15860		14.20030	14.20030		18.36	0.00	0.00	0	7,345.00
CNH / R	On 14/09/2015	Foreign Exchange Future			2.10330		2.10330		2.09310	2.09310		17.68	0.00	0.00	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future			2.11070		2.11070		2.10290	2.10290		17.76	0.00	0.00	0	25,110.00
DKK / R	On 14/09/2015	Foreign Exchange Future			2.01830		2.01830		2.03220	2.03220		25.54	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future			2.05480		2.05480		2.06990	2.06990		20.50	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

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
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	9.98035	80.65253		9.96082	80.78845				0.00	0.00	0	6,441.00
ES33	On 04/02/2016	Bond Future	10.07085	82.01742		10.05066	82.15576				0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future	10.15189	79.68704		10.13094	79.82858				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	493.33400	493.33400		493.95200	493.95200				0.00	0.00	0	443.00
GOVI	On 04/02/2016	GOVI	501.68300	501.68300		502.31100	502.31100				0.00	0.00	0	26.00
GOVI	On 05/05/2016	GOVI	510.61000	510.61000		511.25500	511.25500				0.00	0.00	0	0.00
I2025	On 05/11/2015	Bond Future	122.98196	122.98196		123.08620	123.08620				0.00	0.00	0	538.00
I2025	On 04/02/2016	Bond Future	123.84977	123.84977		123.95609	123.95609				0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 05/11/2015	Bond Future	103.24161	103.24161		103.24040	103.24040				0.00	0.00	0	100.00
I2033	On 04/02/2016	Bond Future	104.99703	104.99703		104.99612	104.99612				0.00	0.00	0	0.00
I2033	On 05/05/2016	Bond Future	105.88464	105.88464		105.88434	105.88434				0.00	0.00	0	0.00
I2038	On 05/11/2015	Bond Future	126.61956	126.61956		126.61779	126.61779				0.00	0.00	0	7,020.00
I2038	On 04/02/2016	Bond Future	127.39631	127.39631		127.39498	127.39498				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	125.69798	125.69798		125.69608	125.69608				0.00	0.00	0	6,432.00
I2046	On 04/02/2016	Bond Future	127.83532	127.83532		127.83368	127.83368				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	134.51474	134.51474		134.51282	134.51282				0.00	0.00	0	4,911.00
I2050	On 04/02/2016	Bond Future	135.26570	135.26570		135.26377	135.26377				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	232.53200	232.53200		232.70300	232.70300				0.00	0.00	0	973.00
IGOV	On 04/02/2016	Index Future	236.48500	236.48500		236.66000	236.66000				0.00	0.00	0	82.00

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
IGOV	On 05/05/2016	Index Future			240.71300		240.71300		240.89200	240.89200			0.00	0.00	0	0.00
ILBI	On 05/11/2015	Index Future			630.49100		630.49100		630.96300	630.96300			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future			641.28200		641.28200		641.76300	641.76300			0.00	0.00	0	160.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			6.38000		93.62000		6.38000	93.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future			6.47000		93.53000		6.47000	93.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future			6.56000		93.44000		6.56000	93.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			6.63000		93.37000		6.63000	93.37000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future			6.71000		93.29000		6.71000	93.29000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future			6.78000		93.22000		6.78000	93.22000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			6.85000		93.15000		6.85000	93.15000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			7.11000		92.89000		7.11000	92.89000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.30000		92.70000		7.30000	92.70000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.49000		92.51000		7.49000	92.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.64000		92.36000		7.64000	92.36000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.75000		92.25000		7.75000	92.25000			0.00	0.00	0	0.00
KES / R	On 14/09/2015	Foreign Exchange Future			0.12910		0.12910		0.12930	0.12930			0.00	0.00	0	13.00
KES / R	On 11/12/2015	Foreign Exchange Future			0.12900		0.12900		0.12910	0.12910			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future			0.12850		0.12850		0.12870	0.12870			0.00	0.00	0	0.00
NGN / R	On 14/09/2015	Foreign Exchange Future			0.06810		0.06810		0.06760	0.06760			0.00	0.00	0	2,000.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.06050		0.06050		0.06050	0.06050			0.00	0.00	0	28,268.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.05760		0.05760		0.05730	0.05730			0.00	0.00	0	0.00
NZ\$ / R	On 04/09/2015	Any day expiry			8.65250		8.65250		8.55140	8.55140		20.80	0.00	0.00	0	0.00
NZ\$ / R	On 04/09/2015	Any day expiry	8.40	Put	0.93940		0.00094		12.51640	0.01252	0.939	27.72	0.02	0.00	0	8,000.00
NZ\$ / R	On 14/09/2015	Foreign Exchange Future			8.65550		8.65550		8.55870	8.55870		16.18	0.00	0.00	0	0.00
NZ\$ / R	On 23/09/2015	Any day expiry			8.64800		8.64800		8.63100	8.63100		13.96	0.00	0.00	0	0.00
NZ\$ / R	On 23/09/2015	Any day expiry	8.63	Put	104.01760		0.10402		0.00000	0.00000	104.018	13.98	0.47	32,321,368.80	8,000	8,000.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			8.73610		8.73610		8.64190	8.64190		12.50	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			8.83260		8.83260		8.73620	8.73620		14.54	0.00	0.00	0	0.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.11000		1.11000		1.12340	1.12340			0.00	77,700.00	70	553.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.11170		1.11170		1.12520	1.12520			0.00	0.00	0	150.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.11380		1.11380		1.12730	1.12730			0.00	0.00	0	0.00
R186	On 05/11/2015	Bond Future			8.49798		118.26969		8.47809	118.42457		9.44	0.00	50,264,618.25	425	32,328.00
R186	On 05/11/2015	Bond Future	7.73	Call	194.34000		0.19434		215.58000	0.21558	194.340	9.18	0.09	0.00	0	169.00
R186	On 05/11/2015	Bond Future	7.75	Call	209.93000		0.20993		232.44000	0.23244	209.930	9.19	0.10	0.00	0	1,200.00
R186	On 05/11/2015	Bond Future	7.86	Call	314.84000		0.31484		345.22000	0.34522	314.840	9.23	0.14	0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.22	Put	3,147.56000		3.14756		3,057.29000	3.05729	3,147.560	9.35	0.67	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	2,987.03000		2.98703		2,899.98000	2.89998	2,987.030	9.36	0.66	0.00	0	8,650.00

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	8.35	Call	1,327.86000		1.32786		1,406.49000	1.40649	1,327.860	9.39	0.41	0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.35	Put	2,487.02000		2.48702		2,410.77000	2.41077	2,487.020	9.39	0.59	0.00	0	9,430.00
R186	On 05/11/2015	Bond Future	8.45	Put	2,043.18000		2.04318		1,977.62000	1.97762	2,043.180	9.42	0.52	0.00	0	6,308.00
R186	On 05/11/2015	Bond Future	8.50	Put	1,842.38000		1.84238		1,782.01000	1.78201	1,842.380	9.44	0.49	0.00	0	4,666.00
R186	On 05/11/2015	Bond Future	8.50	Call	1,858.09000		1.85809		1,952.60000	1.95260	1,858.090	9.44	0.51	0.00	0	650.00
R186	On 05/11/2015	Bond Future	8.55	Put	1,659.36000		1.65936		1,604.07000	1.60407	1,659.360	9.48	0.46	0.00	0	4,667.00
R186	On 05/11/2015	Bond Future	8.75	Put	1,058.80000		1.05880		1,021.64000	1.02164	1,058.800	9.62	0.33	0.00	0	10,000.00
R186	On 05/11/2015	Bond Future	8.85	Put	830.38000		0.83038		800.73000	0.80073	830.380	9.69	0.28	0.00	0	2,283.00
R186	On 05/11/2015	Bond Future	9.00	Put	563.88000		0.56388		543.47000	0.54347	563.880	9.80	0.20	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.55811		114.97305		8.53744	115.13068		9.38	0.00	0.00	0	5,365.00
R186	On 04/02/2016	Bond Future	8.75	Put	2,161.14000		2.16114		2,106.61000	2.10661	2,161.140	9.55	0.41	0.00	0	6,700.00
R186	On 05/05/2016	Bond Future			8.60795		117.02078		8.58633	117.18235		9.27	0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.65601		113.86325		8.63330	114.02951		9.38	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 05/11/2015	Bond Future			294.97887		294.97887		295.17836	295.17836			0.00	0.00	0	927.00
R197	On 04/02/2016	Bond Future			293.63301		293.63301		293.83679	293.83679			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 05/11/2015	Bond Future			239.79119		239.79119		239.78854	239.78854			0.00	0.00	0	53,286.00
R202	On 04/02/2016	Bond Future			240.48963		240.48963		240.48765	240.48765			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			8.33639		98.34090		8.31133	98.47343		7.42	0.00	0.00	0	14,805.00
R2023	On 04/02/2016	Bond Future			8.40949		100.00517		8.38321	100.14001		6.74	0.00	0.00	0	1,050.00
R2023	On 05/05/2016	Bond Future			8.46303		97.85674		8.43530	97.99496		7.04	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 05/11/2015	Bond Future			7.42772		102.64780		7.42846	102.64653		2.04	0.00	0.00	0	15,250.00
R203	On 04/02/2016	Bond Future			7.52933		104.38496		7.53013	104.38377		1.22	0.00	0.00	0	0.00
R203	On 05/05/2016	Bond Future			7.58710		102.07358		7.58725	102.07339		1.51	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 05/11/2015	Bond Future			8.89172		95.07707		8.86680	95.26627			0.00	0.00	0	9,973.00
R2030	On 04/02/2016	Bond Future			8.95297		92.67945		8.92722	92.87196			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			8.97679		94.73223		8.95702	94.89282			0.00	0.00	0	1,579.00
R2032	On 04/02/2016	Bond Future			9.03749		96.33578		9.01710	96.49912			0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future			9.09017		93.89403		9.06902	94.06126			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 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			9.07362		96.97232		9.05382	97.14983			0.00	0.00	0	47,355.00
R2037	On 04/02/2016	Bond Future			9.13110		94.35641		9.11071	94.53695			0.00	0.00	0	370.00
R2037	On 05/05/2016	Bond Future			9.18224		96.03744		9.16114	96.22223			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			7.76217		103.73704		7.75770	103.74925		3.37	0.00	0.00	0	24,654.00
R204	On 04/02/2016	Bond Future			7.84993		101.45591		7.84499	101.46840		2.72	0.00	0.00	0	0.00
R204	On 05/05/2016	Bond Future			7.91620		103.26267		7.91028	103.27644		2.94	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 05/11/2015	Bond Future			9.11132		98.75636		9.09660	98.90046			0.00	790,050.88	8	17,432.00
R2044	On 04/02/2016	Bond Future			9.16577		96.04535		9.15062	96.19198			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future			9.21415		97.75658		9.19848	97.90676			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			9.09715		98.09250		9.07735	98.29175			0.00	5,885,550.00	60	48,592.00
R2048	On 04/02/2016	Bond Future			9.15310		99.75256		9.13272	99.95529			0.00	0.00	0	250.00
R2048	On 05/05/2016	Bond Future			9.19748		97.09274		9.17644	97.30013			0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 05/11/2015	Bond Future			8.00495		99.67085		7.98478	99.74025		4.51	0.00	37,376,568.75	375	43,676.00
R207	On 05/11/2015	Bond Future	7.43	Call	128.95000		0.12895		142.33000	0.14233	128.950	4.40	0.14	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	167.71000		0.16771		183.87000	0.18387	167.710	4.41	0.17	0.00	0	19.00
R207	On 04/02/2016	Bond Future			8.08762		97.71601		8.06593	97.78665			4.02	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	177.14000		0.17714		189.27000	0.18927	177.140	3.88	0.14	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	317.98000		0.31798		336.59000	0.33659	317.980	3.92	0.22	0.00	0	19.00
R207	On 05/05/2016	Bond Future			8.15774		99.45637		8.13402	99.52930			4.15	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	606.82000		0.60682		630.99000	0.63099	606.820	4.07	0.30	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.22697		97.63491		8.20074	97.71062			4.02	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 05/11/2015	Bond Future			8.13387		94.80309		8.11386	94.88593		5.80	0.00	0.00	0	40,396.00
R208	On 05/11/2015	Bond Future	8.48	Put	393.82000		0.39382		378.08000	0.37808	393.820	6.01	0.27	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			8.20756		96.40772		8.18635	96.49206			5.15	0.00	0	0.00
R208	On 05/05/2016	Bond Future			8.26715		94.72291		8.24439	94.80972		5.43	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 05/11/2015	Bond Future			9.00615		75.16400		8.98636	75.31104		15.07	0.00	19,918,460.00	265	24,850.00
R209	On 05/11/2015	Bond Future	8.50	Call	548.27000		0.54827		591.45000	0.59145	548.270	14.82	0.21	0.00	0	900.00
R209	On 05/11/2015	Bond Future	9.00	Put	1,900.58000		1.90058		1,844.09000	1.84409	1,900.580	15.07	0.49	0.00	0	500.00
R209	On 05/11/2015	Bond Future	9.16	Put	1,374.47000		1.37447		1,331.88000	1.33188	1,374.470	15.25	0.39	18,812,702.72	640	0.00
R209	On 05/11/2015	Bond Future	9.25	Put	1,132.57000		1.13257		1,096.88000	1.09688	1,132.570	15.35	0.34	0.00	0	900.00
R209	On 04/02/2016	Bond Future			9.05936		76.43626		9.03901	76.58589		14.70	0.00	0.00	0	400.00
R209	On 04/02/2016	Bond Future	9.52	Put	1,603.74000		1.60374		1,566.22000	1.56622	1,603.740	15.25	0.31	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			9.10534		74.64786		9.08432	74.80096		15.03	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 05/11/2015	Bond Future			180.75329		180.75329		181.53641	181.53641			0.00	0.00	0	2,298.00
R210	On 04/02/2016	Bond Future			183.82666		183.82666		184.62386	184.62386			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			135.91524		135.91524		135.91678	135.91678			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future			136.52810		136.52810		136.53009	136.53009			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			141.59443		141.59443		141.59354	141.59354			0.00	0.00	0	928.00
R212	On 04/02/2016	Bond Future			142.13812		142.13812		142.13765	142.13765			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			8.91689		85.51418		8.89200	85.69660		12.90	0.00	0.00	0	21,426.00
R213	On 04/02/2016	Bond Future			8.97886		86.96141		8.95318	87.14699		12.45	0.00	0.00	0	200.00
R213	On 05/05/2016	Bond Future			9.02752		84.96102		9.00095	85.15072		12.80	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 05/11/2015	Bond Future			9.04110		76.15115		9.01619	76.34664		15.79	0.00	0.00	0	11,693.00
R214	On 04/02/2016	Bond Future			9.09544		77.43988		9.06983	77.63874		15.45	0.00	0.00	0	4,620.00
R214	On 05/05/2016	Bond Future			9.13829		75.52344		9.11191	75.72659		15.79	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214/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	23,741.81000		23,741.81000		23,745.61000	23,745.61000			0.00	0.00	0	0.00
SGD / R	On 14/09/2015	Foreign Exchange Future	9.58570		9.58570		9.52150	9.52150		16.46	0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future	9.70150		9.70150		9.64310	9.64310		15.72	0.00	0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.56800		4.56800		4.56330	4.56330		14.73	0.00	0.00	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.51800		4.51800		4.51070	4.51070		19.96	0.00	0.00	0	0.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.38410		1.38410		1.41830	1.41830			0.00	0.00	0	130.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.35100		1.35100		1.38580	1.38580			0.00	5,193,244.00	3,844	7,688.00
Total for Derivatives :												2,664,327,371.60	282,152	4121145.00
Grand Total:												2,664,327,371.60	282,152	4121145.00