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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/09/2015

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 08/09/2015	Any day expiry	13.79900	13.79900		13.56620	13.56620		16.53	0.00	0.00	0	0.00
\$ / R	On 08/09/2015	Any day expiry	12.95	Put	0.86100	0.00086	4.44330	0.00444	0.861	24.94	0.01	0	3,000.00
\$ / R	On 08/09/2015	Any day expiry	13.18	Call	622.42510	0.62243	402.80620	0.40281	622.425	22.88	0.97	0	1,000.00
\$ / R	On 10/09/2015	Any day expiry			13.79900	13.79900	13.56190	13.56190		17.54	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			13.80810	13.80810	13.57090	13.57090		19.30	0.00	116,065	582,884.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	0.01380	0.00001	0.00020	0.00000	0.014	42.52	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	3,208.11380	3.20811	2,970.90030	2.97090	3,208.114	41.96	1.00	0	2,900.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	0.01370	0.00001	0.01590	0.00002	0.014	36.61	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	2,808.11370	2.80811	2,570.91690	2.57092	2,808.114	36.33	1.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	0.01370	0.00001	0.01690	0.00002	0.014	36.33	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	2,638.12000	2.63812	2,400.92930	2.40093	2,638.120	34.79	1.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	0.02200	0.00002	0.03230	0.00003	0.022	34.58	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	0.02500	0.00003	0.03680	0.00004	0.025	34.30	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	0.02940	0.00003	0.04340	0.00004	0.029	33.95	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	0.05820	0.00006	0.08680	0.00009	0.058	32.48	0.00	0	27,540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	0.06640	0.00007	0.09920	0.00010	0.066	32.20	0.00	0	50,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	2,208.18080	2.20818	1,971.02130	1.97102	2,208.181	31.78	1.00	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	0.08080	0.00008	0.12130	0.00012	0.081	31.78	0.00	0.00	0	540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	0.08630	0.00009	0.12970	0.00013	0.086	31.64	0.00	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.75	Put	0.13260	0.00013	0.20150	0.00020	0.133	30.73	0.00	0.00	0	2,310.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	1,808.40630	1.80841	1,571.37780	1.57138	1,808.406	28.99	1.00	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	0.30630	0.00031	0.47780	0.00048	0.306	28.99	0.00	0.00	0	39,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	1,728.50150	1.72850	1,491.53260	1.49153	1,728.501	28.43	1.00	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Put	0.42970	0.00043	0.67890	0.00068	0.430	28.29	0.00	0.00	0	13,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	1,708.52970	1.70853	1,471.57890	1.47158	1,708.530	28.29	1.00	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	1,678.57590	1.67858	1,441.65480	1.44165	1,678.576	28.08	1.00	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	1,608.70430	1.60870	1,371.86800	1.37187	1,608.704	27.59	1.00	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Put	0.60430	0.00060	0.96800	0.00097	0.604	27.59	0.00	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	1,578.76970	1.57877	1,341.94040	1.34194	1,578.770	27.38	1.00	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.44	Call	1,369.42390	1.36942	1,132.66520	1.13267	1,369.424	25.77	0.99	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.48	Put	1.45760	0.00146	1.96360	0.00196	1.458	25.36	0.01	0.00	0	8,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	1,309.63030	1.30963	1,072.97260	1.07297	1,309.630	25.15	0.99	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.51	Call	1,299.66820	1.29967	1,063.02980	1.06303	1,299.668	25.05	0.99	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.55	Call	1,259.83110	1.25983	1,023.27790	1.02328	1,259.831	24.63	0.99	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.60	Call	1,210.06310	1.21006	973.63750	0.97364	1,210.063	24.12	0.99	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.67	Call	1,140.45110	1.14045	904.25440	0.90425	1,140.451	23.39	0.99	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.75	Call	1,061.00830	1.06101	825.17030	0.82517	1,061.008	22.56	0.98	0.00	0	950.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.80	Call	1,011.43410	1.01143	775.89160	0.77589	1,011.434	22.04	0.98	0.00	0	200.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.86	Call	952.04390	0.95204	717.16370	0.71716	952.044	21.42	0.98	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.90	Call	912.52230	0.91252	678.97280	0.67897	912.522	21.01	0.98	0.00	0	18,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.92	Call	892.78630	0.89279	660.03270	0.66003	892.786	20.80	0.97	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Call	814.04140	0.81404	585.51950	0.58552	814.041	19.97	0.97	0.00	0	53,650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	755.23960	0.75524	531.22670	0.53123	755.240	19.35	0.96	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	745.46510	0.74547	522.33390	0.52233	745.465	19.24	0.96	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	716.19250	0.71619	495.95160	0.49595	716.193	18.93	0.96	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Put	18.91310	0.01891	51.03270	0.05103	18.913	19.01	0.09	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Call	577.01310	0.57701	371.93270	0.37193	577.013	19.01	0.91	0.00	0	402.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.28	Call	550.19800	0.55020	348.97560	0.34898	550.198	19.02	0.90	142,653,877.20	12,000	17,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	447.48110	0.44748	264.45190	0.26445	447.481	19.09	0.83	167,405,292.00	15,000	0.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Put	39.38110	0.03938	93.55190	0.09355	39.381	19.09	0.17	26,710,755.27	11,921	25,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.80	Call	180.01610	0.18002	88.22140	0.08822	180.016	19.30	0.51	212,687,211.00	30,000	25,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	105.46280	0.10546	48.52130	0.04852	105.463	20.25	0.35	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	43.89230	0.04389	19.00550	0.01901	43.892	21.66	0.17	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	27.72830	0.02773	11.48040	0.01148	27.728	22.37	0.11	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	18.38150	0.01838	7.38410	0.00738	18.382	22.94	0.08	0.00	0	22,320.00
\$ / R	On 16/09/2015	Any day expiry			13.81270	13.81270	13.57550	13.57550		20.90	0.00	0.00	0	0.00
\$ / R	On 16/09/2015	Any day expiry	13.45	Call	429.82610	0.42983	251.40210	0.25140	429.826	20.06	0.77	0.00	0	3,000.00
\$ / R	On 16/09/2015	Any day expiry	13.52	Call	379.46900	0.37947	213.28760	0.21329	379.469	20.23	0.73	0.00	0	3,000.00
\$ / R	On 17/09/2015	Any day expiry			13.81510	13.81510	13.57790	13.57790		21.47	0.00	0.00	0	0.00
\$ / R	On 17/09/2015	Any day expiry	12.98	Call	848.34720	0.84835	615.39220	0.61539	848.347	21.04	0.94	0.00	0	4,000.00

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\$ / R	On 17/09/2015	Any day expiry	13.00	Call	829.07520	0.82908	597.46760	0.59747	829.075	20.87	0.94	0.00	0	2,000.00
\$ / R	On 23/09/2015	Any day expiry			13.82970	13.82970	13.59230	13.59230		20.62	0.00	0.00	0	0.00
\$ / R	On 23/09/2015	Any day expiry	13.93	Call	217.23790	0.21724	119.47080	0.11947	217.238	20.93	0.45	0.00	0	3,600.00
\$ / R	On 23/09/2015	Any day expiry	13.93	Put	317.53790	0.31754	457.17080	0.45717	317.538	20.93	0.55	0.00	0	3,600.00
\$ / R	On 25/09/2015	Any day expiry			13.83450	13.83450	13.59710	13.59710		20.29	0.00	0.00	0	0.00
\$ / R	On 25/09/2015	Any day expiry	13.09	Call	777.88570	0.77789	563.41190	0.56341	777.886	18.99	0.89	0.00	0	2,500.00
\$ / R	On 28/09/2015	Any day expiry			13.84180	13.84180	13.60430	13.60430		19.64	0.00	0.00	0	1,700.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	0.06450	0.00006	0.04650	0.00005	0.065	28.11	0.00	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	0.13020	0.00013	0.12140	0.00012	0.130	26.00	0.00	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	0.26440	0.00026	0.27000	0.00027	0.264	24.89	0.00	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	635.83580	0.63584	445.71440	0.44571	635.836	18.31	0.82	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	215.70720	0.21571	129.45650	0.12946	215.707	20.22	0.42	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	1.93640	0.00194	0.91520	0.00092	1.936	29.54	0.01	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			13.84670	13.84670	13.60910	13.60910		19.49	0.00	0.00	0	0.00
\$ / R	On 02/10/2015	Any day expiry			13.85150	13.85150	13.61390	13.61390		19.33	0.00	0.00	0	0.00
\$ / R	On 02/10/2015	Any day expiry	13.47	Call	509.55790	0.50956	351.99030	0.35199	509.558	18.43	0.72	0.00	0	201.00
\$ / R	On 02/10/2015	Any day expiry	13.47	Put	128.05790	0.12806	208.09030	0.20809	128.058	18.43	0.28	0.00	0	201.00
\$ / R	On 06/10/2015	Any day expiry			13.86130	13.86130	13.25100	13.25100		19.04	0.00	0.00	0	0.00
\$ / R	On 06/10/2015	Any day expiry	13.25	Put	72.52180	0.07252	0.00000	0.00000	72.522	17.33	0.18	12,111,414.00	5,000	5,000.00
\$ / R	On 13/10/2015	Any day expiry			13.87880	13.87880	13.64040	13.64040		18.90	0.00	0.00	0	2,726.00
\$ / R	On 28/10/2015	Any day expiry			13.91700	13.91700	13.67680	13.67680		18.79	0.00	0.00	0	350.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	0.79550	0.00080	0.95000	0.00095	0.795	23.41	0.00	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	1.71320	0.00171	1.89140	0.00189	1.713	22.40	0.00	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	583.02320	0.58302	438.46990	0.43847	583.023	17.94	0.66	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	28.85260	0.02885	23.94570	0.02395	28.853	29.67	0.05	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry			13.93730	13.93730	13.69620	13.69620		18.90	0.00	0.00	0	0.00
\$ / R	On 05/11/2015	Any day expiry	12.72	Call	1,255.42890	1.25543	1,035.77410	1.03577	1,255.429	16.57	0.92	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.00	Call	1,014.65450	1.01465	810.80660	0.81081	1,014.654	16.84	0.85	0.00	0	300.00
\$ / R	On 17/11/2015	Any day expiry			13.96680	13.96680	13.72580	13.72580		18.83	0.00	0.00	0	0.00
\$ / R	On 17/11/2015	Any day expiry	13.15	Call	943.47510	0.94348	756.24910	0.75625	943.475	16.96	0.80	0.00	0	12,500.00
\$ / R	On 18/11/2015	Any day expiry			13.96920	13.96920	13.72830	13.72830		18.86	0.00	0.00	0	0.00
\$ / R	On 18/11/2015	Any day expiry	13.17	Call	932.83320	0.93283	748.09650	0.74810	932.833	17.00	0.79	0.00	0	6,000.00
\$ / R	On 20/11/2015	Any day expiry			13.97400	13.97400	13.73320	13.73320		18.88	0.00	0.00	0	0.00
\$ / R	On 20/11/2015	Any day expiry	13.14	Put	130.13570	0.13014	183.05290	0.18305	130.136	17.02	0.20	0.00	0	8,000.00
\$ / R	On 24/11/2015	Any day expiry			13.98360	13.98360	13.74310	13.74310		18.98	0.00	0.00	0	0.00
\$ / R	On 24/11/2015	Any day expiry	13.68	Call	638.70670	0.63871	501.51760	0.50152	638.707	18.14	0.62	0.00	0	9,000.00
\$ / R	On 25/11/2015	Any day expiry			13.98600	13.98600	13.74560	13.74560		19.01	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	2.73780	0.00274	3.06920	0.00307	2.738	22.00	0.01	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	4.37040	0.00437	5.22670	0.00523	4.370	20.71	0.01	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	12.63	Put	46.83450	0.04683	68.40440	0.06840	46.834	16.49	0.09	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	12.85	Put	77.38950	0.07739	109.34560	0.10935	77.389	16.72	0.13	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	12.93	Put	91.52840	0.09153	127.86800	0.12787	91.528	16.80	0.15	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Call	1,067.73370	1.06773	869.58420	0.86958	1,067.734	16.90	0.82	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Put	111.73370	0.11173	153.98420	0.15398	111.734	16.90	0.18	0.00	0	5,000.00

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\$ / R	On 25/11/2015	Any day expiry	13.24	Call	910.09940	0.91010	733.57260	0.73357	910.099	17.11	0.76	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Call	902.94840	0.90295	727.57460	0.72757	902.948	17.12	0.76	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Put	166.94840	0.16695	231.97460	0.23197	166.948	17.12	0.24	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Put	191.99900	0.19200	265.41790	0.26542	191.999	17.25	0.26	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Call	847.99900	0.84800	681.01790	0.68102	847.999	17.25	0.74	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.43	Call	784.85600	0.78486	626.38090	0.62638	784.856	17.51	0.70	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.65	Call	659.35990	0.65936	519.57450	0.51957	659.360	18.09	0.63	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.73	Call	618.19530	0.61820	485.07300	0.48507	618.195	18.30	0.60	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	560.74220	0.56074	438.77580	0.43878	560.742	18.62	0.56	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	65.56160	0.06556	59.18740	0.05919	65.562	30.93	0.08	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			14.01730	14.01730	13.77780	13.77780		18.94	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			14.02480	14.02480	13.78540	13.78540		18.97	0.00	267,340,737.60	19,062	219,498.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	3,079.01310	3.07901	2,839.85280	2.83985	3,079.013	20.38	0.99	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	4.21310	0.00421	4.45280	0.00445	4.213	20.38	0.01	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	3,029.25940	3.02926	2,790.13030	2.79013	3,029.259	20.19	0.99	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	2,830.40500	2.83041	2,592.02410	2.59202	2,830.405	19.44	0.99	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	2,632.79250	2.63279	2,394.90670	2.39491	2,632.793	19.02	0.98	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	11.31040	0.01131	13.54220	0.01354	11.310	18.60	0.02	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	11.50630	0.01151	13.78140	0.01378	11.506	18.58	0.02	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	14.60180	0.01460	17.57120	0.01757	14.602	18.29	0.03	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	15.88460	0.01588	19.14610	0.01915	15.885	18.18	0.03	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	18.77110	0.01877	22.70100	0.02270	18.771	17.97	0.04	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	22.13910	0.02214	26.86330	0.02686	22.139	17.76	0.04	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	1,903.05540	1.90306	1,669.85480	1.66985	1,903.055	17.45	0.95	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	29.65310	0.02965	36.19360	0.03619	29.653	17.39	0.05	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	1,855.41930	1.85542	1,622.79780	1.62280	1,855.419	17.34	0.94	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	1,573.86990	1.57387	1,349.93030	1.34993	1,573.870	16.72	0.92	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	53.80470	0.05380	73.36780	0.07337	53.805	16.59	0.09	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	1,509.43350	1.50943	1,290.32460	1.29032	1,509.434	16.57	0.91	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	1,500.27400	1.50027	1,281.90590	1.28191	1,500.274	16.55	0.91	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	1,481.98900	1.48199	1,265.14120	1.26514	1,481.989	16.51	0.90	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.76	Put	79.93700	0.07994	109.37560	0.10938	79.937	16.66	0.13	0.00	0	402.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	1,311.34530	1.31135	1,103.27870	1.10328	1,311.345	16.69	0.86	0.00	0	17,883.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	1,229.61280	1.22961	1,026.57840	1.02658	1,229.613	16.78	0.84	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	104.81280	0.10481	141.17840	0.14118	104.813	16.78	0.16	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	1,150.50860	1.15051	952.91340	0.95291	1,150.509	16.88	0.82	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	1,074.19460	1.07419	882.41330	0.88241	1,074.195	16.97	0.79	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	1,000.80520	1.00081	819.80060	0.81980	1,000.805	17.06	0.77	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Put	176.00520	0.17601	234.40060	0.23440	176.005	17.06	0.23	0.00	0	60.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.22	Put	181.69000	0.18169	242.33510	0.24234	181.690	17.08	0.24	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Call	965.24620	0.96525	789.91940	0.78992	965.246	17.11	0.75	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	944.28090	0.94428	772.44420	0.77244	944.281	17.14	0.75	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	867.41080	0.86741	705.87550	0.70588	867.411	17.41	0.71	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	843.19460	0.84319	684.85700	0.68486	843.195	17.52	0.70	0.00	0	39,222.00

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	13.50	Call	807.93910	0.80794	654.39780	0.65440	807.939	17.67	0.68	0.00	0	14,950.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.59	Put	322.63830	0.32264	415.67450	0.41567	322.638	17.91	0.35	0.00	0	1,732.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	752.00010	0.75200	606.43130	0.60643	752.000	17.93	0.65	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.62	Put	336.43020	0.33643	0.00000	0.00000	336.430	17.98	0.36	19,565,204.40	4,000	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.63	Put	341.09830	0.34110	0.00000	0.00000	341.098	18.01	0.36	1,234,287.05	250	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.64	Put	345.79790	0.34580	442.79460	0.44279	345.798	18.04	0.37	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	720.10270	0.72010	579.27560	0.57928	720.103	18.09	0.63	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Call	689.43080	0.68943	553.30410	0.55330	689.431	18.24	0.61	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Put	384.63080	0.38463	487.90410	0.48790	384.631	18.24	0.39	5,349,817.90	1,000	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Call	600.11620	0.60012	0.00000	0.00000	600.116	18.74	0.55	1,538,556.60	200	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.92	Put	490.93210	0.49093	0.00000	0.00000	490.932	18.76	0.45	3,132,225.00	500	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	561.76990	0.56177	448.68560	0.44869	561.770	18.97	0.53	0.00	0	16,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.24	Call	473.31750	0.47332	0.00000	0.00000	473.318	19.67	0.46	4,921,689.60	750	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.28	Call	460.08230	0.46008	0.00000	0.00000	460.082	19.79	0.45	77,185,948.80	12,000	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.30	Call	453.61770	0.45362	360.71460	0.36071	453.618	19.85	0.45	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	431.76060	0.43176	343.14190	0.34314	431.761	20.06	0.43	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.40	Call	422.75210	0.42275	335.91820	0.33592	422.752	20.14	0.42	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	394.20800	0.39421	313.10480	0.31310	394.208	20.44	0.40	23,015,987.20	4,000	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	312.67440	0.31267	248.76090	0.24876	312.674	21.44	0.33	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	287.02400	0.28702	228.59490	0.22859	287.024	21.84	0.30	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	281.47430	0.28147	224.24210	0.22424	281.474	21.93	0.30	0.00	0	61,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	172.52980	0.17253	138.67110	0.13867	172.530	24.30	0.19	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			14.05050	14.05050	13.81070	13.81070		18.98	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	4.04500	0.00405	4.15130	0.00415	4.045	20.40	0.01	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	5.78370	0.00578	6.62420	0.00662	5.784	19.05	0.01	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	540.85270	0.54085	436.07480	0.43607	540.853	19.27	0.49	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	103.72680	0.10373	96.91590	0.09692	103.727	31.90	0.10	0.00	0	300.00
\$ / R	On 13/01/2016	Any day expiry			14.10970	14.10970	13.86870	13.86870		19.04	0.00	0.00	0	1,150.00
\$ / R	On 27/01/2016	Any day expiry			14.14580	14.14580	13.90410	13.90410		19.09	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	28.21560	0.02822	34.64760	0.03465	28.216	17.31	0.04	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	1,339.72980	1.33973	1,140.51240	1.14051	1,339.730	16.70	0.81	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	1,236.66890	1.23667	1,044.27100	1.04427	1,236.669	16.85	0.78	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	562.48800	0.56249	467.22270	0.46722	562.488	19.94	0.45	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			14.18690	14.18690	13.94450	13.94450		19.15	0.00	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	26.08370	0.02608	31.46220	0.03146	26.084	17.62	0.04	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	392.59150	0.39259	331.97980	0.33198	392.592	22.17	0.31	0.00	0	1,000.00
\$ / R	On 19/02/2016	Any day expiry			14.20500	14.20500	13.96220	13.96220		19.10	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	845.25300	0.84525	714.73210	0.71473	845.253	18.38	0.59	0.00	0	3,600.00
\$ / R	On 25/02/2016	Any day expiry			14.22040	14.22040	13.97730	13.97730		19.07	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	40.78650	0.04079	47.79160	0.04779	40.787	17.44	0.05	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	552.21910	0.55222	467.53930	0.46754	552.219	20.64	0.41	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			14.25910	14.25910	14.01540	14.01540		19.13	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			14.26700	14.26700	14.02310	14.02310		19.11	0.00	26,080,076.00	1,828	25,821.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	19.92760	0.01993	21.17210	0.02117	19.928	18.76	0.03	0.00	0	1,500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	34.02830	0.03403	39.56680	0.03957	34.028	17.67	0.04	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	36.45640	0.03646	42.29960	0.04230	36.456	17.62	0.05	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	47.72370	0.04772	54.94400	0.05494	47.724	17.42	0.06	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	49.64880	0.04965	57.09910	0.05710	49.649	17.39	0.06	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	55.10620	0.05511	63.20790	0.06321	55.106	17.31	0.07	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	58.02140	0.05802	66.46770	0.06647	58.021	17.27	0.07	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	61.84900	0.06185	70.74670	0.07075	61.849	17.23	0.07	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	71.03070	0.07103	80.99900	0.08100	71.031	17.12	0.08	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	85.38320	0.08538	97.01160	0.09701	85.383	16.97	0.10	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	1,837.04690	1.83705	1,608.75290	1.60875	1,837.047	16.68	0.87	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	148.50040	0.14850	176.40560	0.17641	148.500	16.49	0.16	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	1,625.54750	1.62555	1,415.05120	1.41505	1,625.548	16.43	0.83	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	192.20420	0.19220	234.69210	0.23469	192.204	16.50	0.19	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	284.48590	0.28449	341.10030	0.34110	284.486	16.87	0.25	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	1,109.13630	1.10914	952.34190	0.95234	1,109.136	17.22	0.68	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.63	Put	430.00840	0.43001	0.00000	0.00000	430.008	17.44	0.34	1,143,640.90	250	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	1,002.29170	1.00229	858.61210	0.85861	1,002.292	17.79	0.64	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	919.92820	0.91993	787.07080	0.78707	919.928	18.27	0.60	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	810.98270	0.81098	691.09040	0.69109	810.983	19.00	0.54	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	773.96120	0.77396	659.05610	0.65906	773.961	19.25	0.52	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	679.41950	0.67942	578.95370	0.57895	679.419	19.92	0.47	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	631.75990	0.63176	538.83170	0.53883	631.760	20.31	0.44	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.03	Call	558.09880	0.55810	0.00000	0.00000	558.099	20.97	0.40	4,452,933.75	750	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	503.58740	0.50359	431.67690	0.43168	503.587	21.54	0.36	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	414.26150	0.41426	355.72520	0.35573	414.262	22.68	0.30	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	311.23950	0.31124	270.48520	0.27049	311.240	24.33	0.23	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	105.87930	0.10588	86.32690	0.08633	105.879	31.49	0.08	0.00	0	1,500.00
\$ / R	On 29/03/2016	Any day expiry			14.30620	14.30620	14.06170	14.06170		19.13	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	52.55640	0.05256	60.35240	0.06035	52.556	17.34	0.06	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	548.19870	0.54820	473.03580	0.47304	548.199	21.34	0.38	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry			14.37950	14.37950	14.13380	14.13380		19.25	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	62.34390	0.06234	70.88350	0.07088	62.344	17.27	0.07	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	538.95750	0.53896	470.35940	0.47036	538.958	22.05	0.35	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry			14.46070	14.46070	14.21370	14.21370		19.24	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	72.29260	0.07229	81.15790	0.08116	72.293	17.18	0.07	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	531.97310	0.53197	468.30430	0.46830	531.973	22.79	0.32	0.00	0	250.00
\$ / R	On 06/06/2016	Any day expiry			14.48690	14.48690	14.23940	14.23940		19.29	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	115.61960	0.11562	130.06480	0.13006	115.620	16.86	0.11	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	688.95620	0.68896	606.64280	0.60664	688.956	21.30	0.40	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			14.49470	14.49470	14.24730	14.24730		19.30	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			14.50570	14.50570	14.25820	14.25820		19.29	0.00	29,011,400.00	2,000	15,710.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	113.49420	0.11349	126.91890	0.12692	113.494	16.88	0.10	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	254.52740	0.25453	298.41140	0.29841	254.527	16.37	0.20	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	314.81070	0.31481	371.91990	0.37192	314.811	16.56	0.24	0.00	0	700.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	844.47840	0.84448	742.62480	0.74262	844.478	20.20	0.47	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	556.94640	0.55695	492.08640	0.49209	556.946	22.88	0.32	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.81	Call	472.42810	0.47243	419.57480	0.41957	472.428	24.01	0.28	0.00	0	2,310.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	457.51990	0.45752	406.82420	0.40682	457.520	24.25	0.27	0.00	0	700.00
\$ / R	On 28/06/2016	Any day expiry			14.54680	14.54680	14.29890	14.29890		19.38	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	80.82730	0.08083	88.78700	0.08879	80.827	17.05	0.08	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	533.75650	0.53376	474.84440	0.47484	533.757	23.56	0.30	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry			14.62630	14.62630	14.37760	14.37760		19.54	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	88.55370	0.08855	95.43270	0.09543	88.554	16.97	0.08	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	533.74040	0.53374	478.96670	0.47897	533.740	24.38	0.28	0.00	0	250.00
\$ / R	On 11/08/2016	Any day expiry			14.66740	14.66740	14.41830	14.41830		19.51	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	221.66150	0.22166	239.36770	0.23937	221.662	16.61	0.16	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	856.39110	0.85639	762.95330	0.76295	856.391	21.25	0.43	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			14.70850	14.70850	14.45900	14.45900		19.59	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	95.75520	0.09576	101.08670	0.10109	95.755	16.88	0.08	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	538.64710	0.53865	509.30380	0.50930	538.647	25.35	0.27	0.00	0	250.00
\$ / R	On 06/09/2016	Any day expiry			14.73860	14.73860	13.50100	13.50100		19.66	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	13.50	Put	456.64210	0.45664	0.00000	0.00000	456.642	16.83	0.27	36,857,730.00	10,000	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.80	Call	555.49770	0.55550	0.00000	0.00000	555.498	25.54	0.27	48,365,317.00	10,000	10,000.00
\$ / R	On 15/09/2016	Any day expiry			14.76040	14.76040	14.51050	14.51050		19.69	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			14.76940	14.76940	14.51970	14.51970		19.70	0.00	738,470.00	50	700.00
\$ / R	On 28/09/2016	Any day expiry			14.78970	14.78970	14.54040	14.54040		19.82	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	103.08050	0.10308	107.11610	0.10712	103.080	16.76	0.08	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	581.06840	0.58107	554.58680	0.55459	581.068	26.73	0.27	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry			14.85300	14.85300	14.60500	14.60500		19.98	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	110.11510	0.11012	112.93020	0.11293	110.115	16.69	0.08	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	616.23260	0.61623	592.73020	0.59273	616.233	27.97	0.26	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry			14.92750	14.92750	14.68120	14.68120		20.19	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	117.61570	0.11762	118.78360	0.11878	117.616	16.61	0.09	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	650.92640	0.65093	585.48760	0.58549	650.926	29.21	0.26	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			14.96360	14.96360	14.71810	14.71810		20.20	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.97490	14.97490	14.72960	14.72960		20.22	0.00	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	120.65280	0.12065	127.27110	0.12727	120.653	16.50	0.09	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	611.72440	0.61172	541.62420	0.54162	611.724	28.82	0.25	0.00	0	250.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			13.80810	13.80810	13.57090	13.57090		19.30	0.00	1,946,942.10	141	1,547.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			14.02480	14.02480	13.78540	13.78540		18.97	0.00	1,795,174.40	128	303.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			14.26700	14.26700	14.02310	14.02310		19.11	0.00	142,670.00	10	213.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			14.50570	14.50570	14.25820	14.25820		19.29	0.00	0.00	0	7.00
£ / R	On 14/09/2015	Foreign Exchange Future			20.95500	20.95500	20.66740	20.66740		17.17	0.00	30,279,975.00	1,445	33,159.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	0.17770	0.00018	0.46260	0.00046	0.178	28.79	0.00	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	0.24760	0.00025	0.64630	0.00065	0.248	27.97	0.00	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	0.51020	0.00051	1.33720	0.00134	0.510	26.22	0.00	0.00	0	18,900.00

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	20.50	Call	537.02060	0.53702		337.39920	0.33740	537.021	17.92	0.77	0.00	0	20,000.00	
£ / R	On 11/12/2015	Foreign Exchange Future			21.27490	21.27490		20.98530	20.98530		17.31	0.00	170,518,323.50	8,015	8,342.00	
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	24.84560	0.02485		31.36970	0.03137	24.846	18.43	0.03	0.00	0	830.00	
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	1,975.36280	1.97536		1,740.93650	1.74094	1,975.363	15.45	0.88	0.00	0	700.00	
£ / R	On 11/12/2015	Foreign Exchange Future	20.00	Call	1,494.76700	1.49477		1,294.95000	1.29495	1,494.767	15.81	0.79	0.00	0	500.00	
£ / R	On 11/12/2015	Foreign Exchange Future	20.12	Put	252.22150	0.25222		0.00000	0.00000	252.222	15.88	0.24	119,507,317.44	24,000	12,000.00	
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	1,264.66130	1.26466		1,092.90130	1.09290	1,264.661	16.10	0.72	0.00	0	8,250.00	
£ / R	On 11/12/2015	Foreign Exchange Future	20.75	Put	490.69500	0.49069		0.00000	0.00000	490.695	16.65	0.37	46,820,212.86	6,000	6,000.00	
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	1,004.79040	1.00479		863.62350	0.86362	1,004.790	16.68	0.63	0.00	0	18,900.00	
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	677.69050	0.67769		584.74190	0.58474	677.691	17.76	0.47	0.00	0	500.00	
£ / R	On 11/12/2015	Foreign Exchange Future	21.82	Call	573.11350	0.57311		494.77710	0.49478	573.113	18.35	0.41	0.00	0	20,000.00	
£ / R	On 14/03/2016	Foreign Exchange Future			21.63530	21.63530		21.33870	21.33870		17.18	0.00	4,327,060.00	200	1,522.00	
£ / R	On 13/06/2016	Foreign Exchange Future			21.99160	21.99160		21.68910	21.68910		17.38	0.00	0.00	0	200.00	
¥ / R	On 14/09/2015	Foreign Exchange Future			0.11583	0.11583		0.11279	0.11279		28.24	0.00	0.00	0	24.00	
¥ / R	On 11/12/2015	Foreign Exchange Future			0.11783	0.11783		0.11474	0.11474		19.37	0.00	0.00	0	7,859.00	
¥ / R	On 14/03/2016	Foreign Exchange Future			0.12015	0.12015		0.11699	0.11699		17.35	0.00	0.00	0	0.00	
€ / R	On 14/09/2015	Foreign Exchange Future			15.35690	15.35690		15.06360	15.06360		17.61	0.00	17,322,583.20	1,128	34,106.00	
€ / R	On 14/09/2015	Foreign Exchange Future	12.26	Put	0.01800	0.00002		0.02470	0.00002	0.018	36.37	0.00	0.00	0	26,000.00	
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	0.04880	0.00005		0.08490	0.00008	0.049	33.01	0.00	0.00	0	7,900.00	
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	0.08160	0.00008		0.15100	0.00015	0.082	31.57	0.00	0.00	0	7,500.00	
€ / R	On 14/09/2015	Foreign Exchange Future	12.92	Put	0.08590	0.00009		0.16010	0.00016	0.086	31.43	0.00	0.00	0	9,000.00	
€ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	0.10600	0.00011		0.20240	0.00020	0.106	30.86	0.00	0.00	0	10,700.00	
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	493.37360	0.49337		275.71490	0.27571	493.374	17.98	0.85	0.00	0	7,500.00	
€ / R	On 21/09/2015	Any day expiry			15.37680	15.37680		15.08330	15.08330		18.18	0.00	0.00	0	0.00	
€ / R	On 21/09/2015	Any day expiry	14.85	Call	578.58160	0.57858		367.03470	0.36703	578.582	17.13	0.83	0.00	0	1,000.00	
€ / R	On 21/09/2015	Any day expiry	14.85	Put	51.78160	0.05178		133.73470	0.13373	51.782	17.13	0.17	0.00	0	1,000.00	
€ / R	On 26/10/2015	Any day expiry			15.48290	15.48290		15.18640	15.18640		18.46	0.00	0.00	0	0.00	
€ / R	On 26/10/2015	Any day expiry	14.92	Call	739.23700	0.73924		547.93780	0.54794	739.237	17.29	0.73	0.00	0	1,000.00	
€ / R	On 26/10/2015	Any day expiry	14.92	Put	176.33700	0.17634		281.53780	0.28154	176.337	17.29	0.27	0.00	0	1,000.00	
€ / R	On 11/12/2015	Foreign Exchange Future			15.62130	15.62130		15.32490	15.32490		18.44	0.00	31,867,452.00	2,040	65,219.00	
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	15.84180	0.01584		20.72290	0.02072	15.842	18.45	0.03	0.00	0	6,682.00	
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	51.63400	0.05163		74.45960	0.07446	51.634	16.65	0.08	0.00	0	6,076.00	
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	100.03590	0.10004		148.95410	0.14895	100.036	16.52	0.14	0.00	0	100.00	
€ / R	On 11/12/2015	Foreign Exchange Future	15.29	Call	750.42910	0.75043		590.35330	0.59035	750.429	17.83	0.61	0.00	0	6,000.00	
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	329.93300	0.32993		255.53840	0.25554	329.933	20.53	0.32	0.00	0	6,682.00	
€ / R	On 25/01/2016	Any day expiry			15.76450	15.76450		15.46520	15.46520		18.26	0.00	0.00	0	0.00	
€ / R	On 25/01/2016	Any day expiry	14.85	Call	1,192.14060	1.19214		984.82190	0.98482	1,192.141	16.56	0.74	0.00	0	1,000.00	
€ / R	On 25/01/2016	Any day expiry	14.92	Call	1,145.25100	1.14525		946.43890	0.94644	1,145.251	16.61	0.72	0.00	0	1,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future			15.92260	15.92260		15.61940	15.61940		18.22	0.00	5,572,910.00	350	3,637.00	
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	41.10770	0.04111		47.68470	0.04768	41.108	17.10	0.05	0.00	0	18,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	49.41980	0.04942		57.77440	0.05777	49.420	16.97	0.06	0.00	0	18,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	104.19100	0.10419		124.89650	0.12490	104.191	16.38	0.11	0.00	0	12,000.00	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	126.24970		0.12625		152.03230	0.15203	126.250	16.21	0.13	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	1,352.74750		1.35275		1,137.52520	1.13753	1,352.748	16.40	0.73	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.05	Call	1,255.63590		1.25564		1,058.59770	1.05860	1,255.636	16.50	0.70	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	830.53210		0.83053		691.95570	0.69196	830.532	18.32	0.52	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	758.94510		0.75895		631.27340	0.63127	758.945	18.72	0.49	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	709.91530		0.70992		589.93170	0.58993	709.915	19.02	0.46	0.00	0	24,000.00
€ / R	On 13/06/2016	Foreign Exchange Future			16.22560		16.22560		15.91630	15.91630		18.43	0.00	0.00	0	250.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	198.23430		0.19823		222.02040	0.22202	198.234	16.04	0.16	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,144.31120		1.14431		983.97660	0.98398	1,144.311	17.81	0.57	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.56570		16.56570		16.25210	16.25210		18.59	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			102.15755		102.15755		101.65707	101.65707			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.08190		100.08190		100.02329	100.02329			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.40714		100.40714		100.25309	100.25309			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			100.50046		100.50046		100.14409	100.14409			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			461.69300		461.69300		463.14200	463.14200			0.00	0.00	0	3.00
AL37	On 04/02/2016	Index Future			469.49800		469.49800		470.98000	470.98000			0.00	0.00	0	0.00
AL7T	On 05/11/2015	Index Future			540.38300		540.38300		543.31500	543.31500			0.00	0.00	0	1.00
AL7T	On 04/02/2016	Index Future			549.51900		549.51900		552.51000	552.51000			0.00	0.00	0	0.00
ALBI	On 05/11/2015	Index Future			493.71500		493.71500		496.55800	496.55800			0.00	0.00	0	456.00
ALBI	On 04/02/2016	Index Future			502.06100		502.06100		504.96100	504.96100			0.00	0.00	0	146.00
ALBI	On 05/05/2016	Index Future			510.99600		510.99600		513.94700	513.94700			0.00	0.00	0	0.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.58010		9.58010		9.53890	9.53890		15.53	0.00	3,448,836.00	360	2,189.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.68700		9.68700		9.64610	9.64610		15.34	0.00	3,390,450.00	350	9,633.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	135.92490		0.13592		147.36430	0.14736	135.925	14.74	0.28	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	348.27540		0.34828		326.11940	0.32612	348.275	15.19	0.56	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	150.56220		0.15056		142.32550	0.14233	150.562	16.97	0.29	0.00	0	201.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.81220		9.81220		9.77050	9.77050		14.57	0.00	3,434,270.00	350	2,150.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			9.94000		9.94000		9.89750	9.89750		15.36	0.00	0.00	0	0.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			10.41740		10.41740		10.30920	10.30920		15.61	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			10.57820		10.57820		10.46930	10.46930		17.22	0.00	0.00	0	0.00
CF CANDO CAGH	On 14/09/2015	Can-Do Future			0.00000		0.00000		0.00000	0.00000			0.00	0.00	0	24,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CHF / R	On 14/09/2015	Foreign Exchange Future		14.16300	14.16300		13.89320	13.89320		17.94	0.00	0.00	0	1,544.00
CHF / R	On 11/12/2015	Foreign Exchange Future		14.43130	14.43130		14.15860	14.15860		18.89	0.00	1,385,404.80	96	7,345.00
CNH / R	On 14/09/2015	Foreign Exchange Future		2.13570	2.13570		2.10330	2.10330		17.92	0.00	0.00	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future		2.14710	2.14710		2.11070	2.11070		18.59	0.00	0.00	0	25,110.00
DKK / R	On 14/09/2015	Foreign Exchange Future		2.05840	2.05840		2.01830	2.01830		23.72	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future		2.09550	2.09550		2.05480	2.05480		21.59	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 05/11/2015	Bond Future		10.06108	80.09444		9.98035	80.65253			0.00	0.00	0	6,441.00
ES33	On 04/02/2016	Bond Future		10.15445	81.44849		10.07085	82.01742			0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future		10.23818	79.10807		10.15189	79.68704			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		490.73200	490.73200		493.33400	493.33400			0.00	0.00	0	443.00
GOVI	On 04/02/2016	GOVI		499.02800	499.02800		501.68300	501.68300			0.00	0.00	0	26.00
GOVI	On 05/05/2016	GOVI		507.90900	507.90900		510.61000	510.61000			0.00	0.00	0	0.00
I2025	On 05/11/2015	Bond Future		122.66961	122.66961		122.98196	122.98196			0.00	0.00	0	538.00
I2025	On 04/02/2016	Bond Future		123.53011	123.53011		123.84977	123.84977			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		103.16681	103.16681		103.24161	103.24161			0.00	0.00	0	100.00
I2033	On 04/02/2016	Bond Future		104.91925	104.91925		104.99703	104.99703			0.00	0.00	0	0.00
I2033	On 05/05/2016	Bond Future		105.80555	105.80555		105.88464	105.88464			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
I2038	On 05/11/2015	Bond Future	126.39898		126.39898		126.61956	126.61956			0.00	0.00	0	7,020.00
I2038	On 04/02/2016	Bond Future	127.17019		127.17019		127.39631	127.39631			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	125.70098		125.70098		125.69798	125.69798			0.00	0.00	0	6,432.00
I2046	On 04/02/2016	Bond Future	127.83642		127.83642		127.83532	127.83532			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	133.55272		133.55272		134.51474	134.51474			0.00	0.00	0	4,911.00
I2050	On 04/02/2016	Bond Future	134.28499		134.28499		135.26570	135.26570			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	232.16900		232.16900		232.53200	232.53200			0.00	0.00	0	973.00
IGOV	On 04/02/2016	Index Future	236.11300		236.11300		236.48500	236.48500			0.00	0.00	0	82.00
IGOV	On 05/05/2016	Index Future	240.33400		240.33400		240.71300	240.71300			0.00	0.00	0	0.00
ILBI	On 05/11/2015	Index Future	629.53100		629.53100		630.49100	630.49100			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future	640.30400		640.30400		641.28200	641.28200			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	0.13120		0.13120		0.12910	0.12910			0.00	0.00	0	13.00
KES / R	On 11/12/2015	Foreign Exchange Future	0.13110		0.13110		0.12900	0.12900			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future	0.12990		0.12990		0.12850	0.12850			0.00	0.00	0	0.00
NGN / R	On 14/09/2015	Foreign Exchange Future	0.06930		0.06930		0.06810	0.06810			0.00	0.00	0	2,000.00
NGN / R	On 11/12/2015	Foreign Exchange Future	0.06200		0.06200		0.06050	0.06050			0.00	0.00	0	28,268.00
NGN / R	On 14/03/2016	Foreign Exchange Future	0.05880		0.05880		0.05760	0.05760			0.00	0.00	0	0.00
NZ\$ / R	On 04/09/2015	Any day expiry	8.67310		8.67310		8.65250	8.65250		16.84	0.00	0.00	0	0.00
NZ\$ / R	On 14/09/2015	Foreign Exchange Future	8.69090		8.69090		8.65550	8.65550		16.60	0.00	0.00	0	0.00
NZ\$ / R	On 23/09/2015	Any day expiry	8.70090		8.70090		8.64800	8.64800		14.41	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
NZ\$ / R	On 23/09/2015	Any day expiry	8.63	Put	82.42760		0.08243		104.01760	0.10402	82.428	14.50	0.40	0.00	0	8,000.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			8.77190		8.77190		8.73610	8.73610		12.87	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			8.86890		8.86890		8.83260	8.83260		14.91	0.00	0.00	0	0.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.11220		1.11220		1.11000	1.11000			0.00	0.00	0	553.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.11380		1.11380		1.11170	1.11170			0.00	0.00	0	150.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.11600		1.11600		1.11380	1.11380			0.00	0.00	0	0.00
R186	On 05/11/2015	Bond Future			8.58441		117.60003		8.49798	118.26969		9.44	0.00	8,937,602.28	76	32,404.00
R186	On 05/11/2015	Bond Future	7.73	Call	134.62000		0.13462		194.34000	0.19434	134.620	9.18	0.07	0.00	0	169.00
R186	On 05/11/2015	Bond Future	7.75	Call	146.19000		0.14619		209.93000	0.20993	146.190	9.19	0.07	0.00	0	1,200.00
R186	On 05/11/2015	Bond Future	7.86	Call	225.57000		0.22557		314.84000	0.31484	225.570	9.23	0.11	0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.00	Call	373.10000		0.37310		0.00000	0.00000	373.100	9.27	0.16	3,783,625.88	200	200.00
R186	On 05/11/2015	Bond Future	8.22	Put	3,604.50000		3.60450		3,147.56000	3.14756	3,604.500	9.35	0.73	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	3,431.40000		3.43140		2,987.03000	2.98703	3,431.400	9.36	0.71	0.00	0	8,650.00
R186	On 05/11/2015	Bond Future	8.35	Put	2,887.96000		2.88796		2,487.02000	2.48702	2,887.960	9.39	0.65	0.00	0	9,430.00
R186	On 05/11/2015	Bond Future	8.35	Call	1,059.14000		1.05914		1,327.86000	1.32786	1,059.140	9.39	0.35	0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.45	Call	1,355.47000		1.35547		1,669.09000	1.66909	1,355.470	9.42	0.42	9,850,636.94	200	200.00
R186	On 05/11/2015	Bond Future	8.45	Put	2,399.22000		2.39922		2,043.18000	2.04318	2,399.220	9.42	0.58	0.00	0	6,308.00
R186	On 05/11/2015	Bond Future	8.50	Call	1,521.86000		1.52186		1,858.09000	1.85809	1,521.860	9.44	0.45	0.00	0	650.00
R186	On 05/11/2015	Bond Future	8.50	Put	2,175.81000		2.17581		1,842.38000	1.84238	2,175.810	9.44	0.55	0.00	0	4,666.00
R186	On 05/11/2015	Bond Future	8.55	Put	1,970.28000		1.97028		1,659.36000	1.65936	1,970.280	9.48	0.52	0.00	0	4,667.00
R186	On 05/11/2015	Bond Future	8.75	Put	1,284.66000		1.28466		1,058.80000	1.05880	1,284.660	9.62	0.38	9,074,569.04	200	10,200.00
R186	On 05/11/2015	Bond Future	8.85	Put	1,018.36000		1.01836		830.38000	0.83038	1,018.360	9.69	0.32	0.00	0	2,283.00
R186	On 05/11/2015	Bond Future	9.00	Put	702.53000		0.70253		563.88000	0.56388	702.530	9.80	0.24	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.64814		114.28993		8.55811	114.97305		9.38	0.00	0.00	0	5,365.00
R186	On 04/02/2016	Bond Future	8.75	Put	2,442.80000		2.44280		2,161.14000	2.16114	2,442.800	9.55	0.44	0.00	0	6,700.00
R186	On 05/05/2016	Bond Future			8.70145		116.32563		8.60795	117.02078		9.27	0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.75336		113.15431		8.65601	113.86325		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			294.98338		294.98338		294.97887	294.97887			0.00	0.00	0	927.00
R197	On 04/02/2016	Bond Future			293.63282		293.63282		293.63301	293.63301			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			239.46047		239.46047		239.79119	239.79119			0.00	0.00	0	53,286.00
R202	On 04/02/2016	Bond Future			240.14922		240.14922		240.48963	240.48963			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			8.42315		97.88381		8.33639	98.34090		7.42	0.00	0.00	0	14,805.00

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
R2023	On 04/02/2016	Bond Future		8.50078	99.53858		8.40949	100.00517		6.74	0.00	0.00	0	1,050.00
R2023	On 05/05/2016	Bond Future		8.55865	97.38200		8.46303	97.85674		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		7.52535	102.48068		7.42772	102.64780		2.04	0.00	0.00	0	15,250.00
R203	On 04/02/2016	Bond Future		7.64476	104.21315		7.52933	104.38496		1.22	0.00	0.00	0	0.00
R203	On 05/05/2016	Bond Future		7.72502	101.89890		7.58710	102.07358		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		8.97783	94.42747		8.89172	95.07707			0.00	0.00	0	9,973.00
R2030	On 04/02/2016	Bond Future		9.04214	92.01716		8.95297	92.67945			0.00	0.00	0	400.00
R2030	On 31/01/2030	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 05/11/2015	Bond Future		9.06282	94.03807		8.97679	94.73223			0.00	0.00	0	1,579.00
R2032	On 04/02/2016	Bond Future		9.12643	95.62816		9.03749	96.33578			0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future		9.18188	93.17391		9.09017	93.89403			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		9.15452	96.25247		9.07362	96.97232			0.00	0.00	0	47,355.00
R2037	On 04/02/2016	Bond Future		9.21460	93.62267		9.13110	94.35641			0.00	0.00	0	370.00
R2037	On 05/05/2016	Bond Future		9.26815	95.29088		9.18224	96.03744			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		7.85130	103.49400		7.76217	103.73704		3.37	0.00	0.00	0	24,654.00
R204	On 04/02/2016	Bond Future		7.94856	101.20692		7.84993	101.45591		2.72	0.00	0.00	0	0.00
R204	On 05/05/2016	Bond Future		8.02529	103.00940		7.91620	103.26267		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		9.19221	97.97102		9.11132	98.75636			0.00	0.00	0	17,432.00
R2044	On 04/02/2016	Bond Future		9.24916	95.24506		9.16577	96.04535			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future		9.29987	96.94216		9.21415	97.75658			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		9.17293	97.33656		9.09715	98.09250			0.00	0.00	0	48,592.00
R2048	On 04/02/2016	Bond Future		9.23126	98.98203		9.15310	99.75256			0.00	0.00	0	250.00
R2048	On 05/05/2016	Bond Future		9.27775	96.30873		9.19748	97.09274			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		8.09817	99.35090		8.00495	99.67085		4.51	0.00	0.00	0	43,676.00
R207	On 05/11/2015	Bond Future	7.43	Call	87.39000	0.08739	128.95000	0.12895	87.390	4.40	0.10	0.00	0	53.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R207	On 05/11/2015	Bond Future	7.50	Call	116.17000	0.11617		167.71000	0.16771	116.170	4.41	0.13	0.00	0	19.00	
R207	On 04/02/2016	Bond Future			8.18831	97.38886		8.08762	97.71601		4.02	0.00	0.00	0	0.00	
R207	On 04/02/2016	Bond Future	7.27	Call	133.76000	0.13376		177.14000	0.17714	133.760	3.88	0.11	0.00	0	43.00	
R207	On 04/02/2016	Bond Future	7.50	Call	248.67000	0.24867		317.98000	0.31798	248.670	3.92	0.19	0.00	0	19.00	
R207	On 05/05/2016	Bond Future			8.26626	99.12357		8.15774	99.45637		4.15	0.00	0.00	0	0.00	
R207	On 05/05/2016	Bond Future	7.56	Call	512.08000	0.51208		606.82000	0.60682	512.080	4.07	0.26	0.00	0	43.00	
R207	On 04/08/2016	Bond Future			8.34501	97.29507		8.22697	97.63491		4.02	0.00	0.00	0	0.00	
R207	On 15/01/2020	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R207/R203	On 15/01/2020	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R208	On 05/11/2015	Bond Future			8.22116	94.44276		8.13387	94.80309		5.80	0.00	0.00	0	40,396.00	
R208	On 05/11/2015	Bond Future	8.48	Put	493.29000	0.49329		393.82000	0.39382	493.290	6.01	0.32	0.00	0	2,200.00	
R208	On 04/02/2016	Bond Future			8.30040	96.03962		8.20756	96.40772		5.15	0.00	0.00	0	0.00	
R208	On 05/05/2016	Bond Future			8.36564	94.34837		8.26715	94.72291		5.43	0.00	0.00	0	0.00	
R208	On 31/03/2021	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R208/R204	On 31/03/2021	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R208/R207	On 31/03/2021	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R209	On 05/11/2015	Bond Future			9.08699	74.56792		9.00615	75.16400		15.07	0.00	447,407.52	6	24,850.00	
R209	On 05/11/2015	Bond Future	8.50	Call	421.85000	0.42185		548.27000	0.54827	421.850	14.82	0.18	0.00	0	900.00	
R209	On 05/11/2015	Bond Future	9.00	Put	2,193.80000	2.19380		1,900.58000	1.90058	2,193.800	15.07	0.54	0.00	0	500.00	
R209	On 05/11/2015	Bond Future	9.25	Put	1,335.80000	1.33580		1,132.57000	1.13257	1,335.800	15.35	0.39	0.00	0	900.00	
R209	On 04/02/2016	Bond Future			9.14263	75.82876		9.05936	76.43626		14.70	0.00	0.00	0	400.00	
R209	On 04/02/2016	Bond Future	9.52	Put	1,793.00000	1.79300		1,603.74000	1.60374	1,793.000	15.25	0.34	0.00	0	2,200.00	
R209	On 05/05/2016	Bond Future			9.19088	74.02974		9.10534	74.64786		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			180.17064	180.17064		180.75329	180.75329			0.00	108,102,384.00	600	2,298.00	
R210	On 04/02/2016	Bond Future			183.23130	183.23130		183.82666	183.82666			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			135.91487	135.91487		135.91524	135.91524			0.00	0.00	0	0.00	
R211	On 04/02/2016	Bond Future			136.52554	136.52554		136.52810	136.52810			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	

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
R212	On 05/11/2015	Bond Future	141.59652		141.59652		141.59443	141.59443			0.00	0.00	0	928.00
R212	On 04/02/2016	Bond Future	142.13804		142.13804		142.13812	142.13812			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 05/11/2015	Bond Future	9.00291		84.88801		8.91689	85.51418		12.90	0.00	0.00	0	21,426.00
R213	On 04/02/2016	Bond Future	9.06781		86.32307		8.97886	86.96141		12.45	0.00	21,580,767.50	250	450.00
R213	On 05/05/2016	Bond Future	9.11915		84.31143		9.02752	84.96102		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	9.12194		75.52242		9.04110	76.15115		15.79	0.00	0.00	0	11,693.00
R214	On 04/02/2016	Bond Future	9.17872		76.79915		9.09544	77.43988		15.45	0.00	0.00	0	4,620.00
R214	On 05/05/2016	Bond Future	9.22376		74.87143		9.13829	75.52344		15.79	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 14/09/2015	Foreign Exchange Future	24,175.83000		24,175.83000		23,741.81000	23,741.81000			0.00	0.00	0	0.00
SGD / R	On 14/09/2015	Foreign Exchange Future	9.70490		9.70490		9.58570	9.58570		16.41	0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future	9.82070		9.82070		9.70150	9.70150		16.69	0.00	0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.59560		4.59560		4.56800	4.56800		14.02	0.00	0.00	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.54220		4.54220		4.51800	4.51800		19.87	0.00	0.00	0	0.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.37450		1.37450		1.38410	1.38410			0.00	0.00	0	130.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.34520		1.34520		1.35100	1.35100			0.00	0.00	0	7,688.00
Total for Derivatives :												3,317,676,272.23	302,771	4245663.00
Grand Total:												3,317,676,272.23	302,771	4245663.00