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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/09/2015

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 23/09/2015	Any day expiry	13.72090	13.72090		13.72520	13.72520		21.37	0.00	98,816,040.00	7,200	0.00	
\$ / R	On 25/09/2015	Any day expiry	13.78350	13.78350		13.72520	13.72520		19.49	0.00	0.00	0	0.00	
\$ / R	On 25/09/2015	Any day expiry	13.09	Call	694.05820	0.69406	636.74930	0.63675	694.058	27.91	0.99	0.00	0	2,500.00
\$ / R	On 28/09/2015	Any day expiry	13.77900	13.77900		13.72750	13.72750		16.47	0.00	0.00	0	1,700.00	
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	0.00010	0.00000	0.00000	0.00000	43.70	0.00	0.00	0	300.00	
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	0.00970	0.00001	0.00000	0.00000	47.07	0.00	0.00	0	250.00	
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	0.01140	0.00001	0.00000	0.00000	42.79	0.00	0.00	0	1,000.00	
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	515.64220	0.51564	467.54350	0.46754	515.642	19.66	0.95	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	36.97340	0.03697	35.26650	0.03527	36.973	17.78	0.23	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	0.01870	0.00002	0.02530	0.00003	0.019	45.44	0.00	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry	13.78290	13.78290		13.73200	13.73200		16.73	0.00	0.00	0	400.00	
\$ / R	On 30/09/2015	Any day expiry	13.59	Put	56.24410	0.05624	75.41280	0.07541	56.244	17.28	0.27	0.00	0	6,110.00
\$ / R	On 30/09/2015	Any day expiry	13.64	Call	213.66870	0.21367	184.74600	0.18475	213.669	17.15	0.67	0.00	0	6,110.00
\$ / R	On 02/10/2015	Any day expiry	13.78690	13.78690		13.73660	13.73660		16.91	0.00	0.00	0	11,000.00	
\$ / R	On 02/10/2015	Any day expiry	13.26	Call	539.62280	0.53962	494.67930	0.49468	539.623	17.38	0.93	0.00	0	3,000.00
\$ / R	On 02/10/2015	Any day expiry	13.39	Call	423.32870	0.42333	383.13030	0.38313	423.329	17.27	0.86	0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 02/10/2015	Any day expiry	13.47	Call	356.56150	0.35656	320.26640	0.32027	356.562	17.20	0.81	0.00	0	201.00
\$ / R	On 02/10/2015	Any day expiry	13.47	Put	39.66150	0.03966	53.66640	0.05367	39.662	17.20	0.19	0.00	0	201.00
\$ / R	On 06/10/2015	Any day expiry			13.79520	13.79520	13.74620	13.74620		16.39	0.00	0.00	0	0.00
\$ / R	On 06/10/2015	Any day expiry	13.55	Call	317.95190	0.31795	288.62640	0.28863	317.952	16.28	0.73	0.00	0	3,000.00
\$ / R	On 07/10/2015	Any day expiry			13.79760	13.79760	13.77100	13.77100		16.48	0.00	0.00	0	0.00
\$ / R	On 07/10/2015	Any day expiry	13.77	Call	191.33720	0.19134	0.00000	0.00000	191.337	16.45	0.53	43,890,931.20	6,000	3,000.00
\$ / R	On 09/10/2015	Any day expiry			13.80230	13.80230	13.75330	13.75330		16.66	0.00	0.00	0	0.00
\$ / R	On 09/10/2015	Any day expiry	13.98	Call	126.70310	0.12670	118.66750	0.11867	126.703	17.52	0.37	0.00	0	5,000.00
\$ / R	On 13/10/2015	Any day expiry			13.81180	13.81180	13.76290	13.76290		16.34	0.00	0.00	0	2,726.00
\$ / R	On 14/10/2015	Any day expiry			13.81410	13.81410	13.76530	13.76530		16.42	0.00	0.00	0	1,000.00
\$ / R	On 20/10/2015	Any day expiry			13.82830	13.82830	13.77970	13.77970		16.39	0.00	0.00	0	600.00
\$ / R	On 20/10/2015	Any day expiry	13.31	Call	573.15440	0.57315	538.61380	0.53861	573.154	15.30	0.83	0.00	0	3,000.00
\$ / R	On 22/10/2015	Any day expiry			13.83310	13.83310	13.78450	13.78450		16.67	0.00	0.00	0	0.00
\$ / R	On 22/10/2015	Any day expiry	13.46	Call	472.43820	0.47244	443.66480	0.44366	472.438	15.73	0.74	0.00	0	3,000.00
\$ / R	On 28/10/2015	Any day expiry			13.84730	13.84730	13.79880	13.79880		16.67	0.00	0.00	0	351.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	0.05890	0.00006	0.08730	0.00009	0.059	23.17	0.00	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	0.13390	0.00013	0.20740	0.00021	0.134	21.61	0.00	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	437.73540	0.43774	413.63010	0.41363	437.735	15.96	0.67	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	2.36590	0.00237	2.36060	0.00236	2.366	26.17	0.01	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry			13.86630	13.86630	13.81780	13.81780		16.77	0.00	0.00	0	0.00
\$ / R	On 05/11/2015	Any day expiry	12.72	Call	1,160.11710	1.16012	1,115.92910	1.11593	1,160.117	15.12	0.95	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.00	Call	902.24070	0.90224	861.94480	0.86194	902.241	15.14	0.90	0.00	0	300.00
\$ / R	On 10/11/2015	Any day expiry			13.87820	13.87820	13.82970	13.82970		16.75	0.00	0.00	0	0.00
\$ / R	On 10/11/2015	Any day expiry	13.00	Put	42.30430	0.04230	50.74730	0.05075	42.304	15.15	0.11	0.00	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	13.14	Put	62.46480	0.06246	74.58020	0.07458	62.465	15.16	0.15	0.00	0	8,000.00
\$ / R	On 10/11/2015	Any day expiry	13.81	Call	368.73260	0.36873	350.04040	0.35004	368.733	16.66	0.54	0.00	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	14.25	Call	212.72020	0.21272	203.76450	0.20376	212.720	18.15	0.36	0.00	0	20,000.00
\$ / R	On 17/11/2015	Any day expiry			13.89480	13.89480	13.84630	13.84630		16.91	0.00	0.00	0	0.00
\$ / R	On 17/11/2015	Any day expiry	13.15	Call	820.69950	0.82070	783.62480	0.78362	820.699	15.25	0.83	0.00	0	12,500.00
\$ / R	On 18/11/2015	Any day expiry			13.89720	13.89720	13.84870	13.84870		16.94	0.00	0.00	0	0.00
\$ / R	On 18/11/2015	Any day expiry	13.17	Call	808.93040	0.80893	772.88370	0.77288	808.930	15.29	0.82	0.00	0	6,000.00
\$ / R	On 20/11/2015	Any day expiry			13.90200	13.90200	13.85350	13.85350		16.98	0.00	0.00	0	0.00
\$ / R	On 20/11/2015	Any day expiry	13.14	Put	79.82140	0.07982	91.14760	0.09115	79.821	15.35	0.17	0.00	0	8,000.00
\$ / R	On 24/11/2015	Any day expiry			13.91150	13.91150	13.86300	13.86300		16.92	0.00	0.00	0	0.00
\$ / R	On 24/11/2015	Any day expiry	13.68	Call	499.33800	0.49934	476.36120	0.47636	499.338	16.41	0.61	0.00	0	9,000.00
\$ / R	On 24/11/2015	Any day expiry	13.99	Call	356.74300	0.35674	341.36300	0.34136	356.743	17.21	0.48	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry			13.91380	13.91380	13.86530	13.86530		16.95	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	0.62970	0.00063	0.77940	0.00078	0.630	21.19	0.00	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	1.31250	0.00131	1.52980	0.00153	1.313	20.14	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	12.63	Put	22.92740	0.02293	27.87090	0.02787	22.927	15.23	0.06	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	12.85	Put	42.57680	0.04258	50.14900	0.05015	42.577	15.27	0.10	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	12.93	Put	52.39820	0.05240	61.09500	0.06109	52.398	15.29	0.12	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Call	950.88110	0.95088	912.60420	0.91260	950.881	15.31	0.86	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Put	67.08110	0.06708	77.30420	0.07730	67.081	15.31	0.14	0.00	0	5,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 25/11/2015	Any day expiry	13.24	Call	783.23880	0.78324	750.53620	0.75054	783.239	15.43	0.79	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Call	775.93400	0.77593	743.46060	0.74346	775.934	15.46	0.79	0.00	0	11,500.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Put	112.13400	0.11213	128.16060	0.12816	112.134	15.46	0.21	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Call	719.07780	0.71908	688.45770	0.68846	719.078	15.64	0.76	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Put	135.27780	0.13528	153.15770	0.15316	135.278	15.64	0.24	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.43	Call	652.03760	0.65204	623.74790	0.62375	652.038	15.87	0.72	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.65	Call	520.62590	0.52063	497.34150	0.49734	520.626	16.38	0.62	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.73	Call	478.28530	0.47829	456.73410	0.45673	478.285	16.56	0.59	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	420.05710	0.42006	400.97360	0.40097	420.057	16.84	0.54	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	25.92180	0.02592	28.10050	0.02810	25.922	29.88	0.04	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			13.94540	13.94540	13.89690	13.89690		17.29	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			13.95280	13.95280	13.90420	13.90420		17.40	0.00	579,934,179.20	41,564	697,419.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	3,004.86990	3.00487	2,956.42210	2.95642	3,004.870	20.49	1.00	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	2.06990	0.00207	2.22210	0.00222	2.070	20.49	0.00	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	2,955.03150	2.95503	2,906.59680	2.90660	2,955.032	20.32	0.99	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	2,755.84600	2.75585	2,707.51260	2.70751	2,755.846	19.63	0.99	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	2,557.08260	2.55708	2,508.86800	2.50887	2,557.083	19.02	0.99	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	6.01520	0.00602	6.57000	0.00657	6.015	18.41	0.01	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	6.11820	0.00612	6.68320	0.00668	6.118	18.38	0.01	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	7.75680	0.00776	8.48410	0.00848	7.757	17.95	0.02	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	8.44220	0.00844	9.23800	0.00924	8.442	17.79	0.02	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	9.99880	0.01000	10.95030	0.01095	9.999	17.49	0.02	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	11.84130	0.01184	12.97720	0.01298	11.841	17.18	0.03	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	1,818.05640	1.81806	1,770.93570	1.77094	1,818.056	16.72	0.97	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	16.04840	0.01605	17.60800	0.01761	16.048	16.63	0.04	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	1,769.39970	1.76940	1,722.41460	1.72241	1,769.400	16.57	0.96	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	1,480.31790	1.48032	1,434.42740	1.43443	1,480.318	15.65	0.94	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	30.74610	0.03075	35.24070	0.03524	30.746	15.50	0.07	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	1,414.36270	1.41436	1,370.33920	1.37034	1,414.363	15.51	0.93	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	1,405.19590	1.40520	1,361.25690	1.36126	1,405.196	15.51	0.93	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	1,386.91630	1.38692	1,343.14640	1.34315	1,386.916	15.52	0.93	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.70	Put	43.84410	0.04384	49.58110	0.04958	43.844	15.56	0.09	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.76	Put	50.65990	0.05066	56.98620	0.05699	50.660	15.58	0.10	0.00	0	402.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.77	Put	51.87210	0.05187	58.30130	0.05830	51.872	15.58	0.10	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	1,208.44610	1.20845	1,166.58490	1.16658	1,208.446	15.59	0.89	0.00	0	17,883.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Put	55.64610	0.05565	62.38490	0.06238	55.646	15.59	0.11	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.85	Put	62.40630	0.06241	69.68120	0.06968	62.406	15.61	0.12	0.00	0	8,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	1,122.58480	1.12258	1,081.81720	1.08182	1,122.585	15.63	0.87	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	69.78480	0.06978	77.61720	0.07762	69.785	15.63	0.13	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	1,039.31930	1.03932	999.73270	0.99973	1,039.319	15.67	0.84	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Put	86.51930	0.08652	95.53270	0.09553	86.519	15.67	0.16	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	95.94130	0.09594	105.57530	0.10558	95.941	15.69	0.17	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	958.90440	0.95890	920.58020	0.92058	958.904	15.71	0.82	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.17	Put	121.63630	0.12164	132.83970	0.13284	121.636	15.74	0.20	0.00	0	3,000.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	881.57490	0.88157	844.60870	0.84461	881.575	15.75	0.79	0.00	0	677.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Put	128.77490	0.12877	140.40870	0.14041	128.775	15.75	0.21	0.00	0	60.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.21	Put	131.21950	0.13122	143.39590	0.14340	131.220	15.75	0.22	0.00	0	30,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.22	Put	133.69740	0.13370	146.42550	0.14643	133.697	15.75	0.22	0.00	0	20,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Call	844.14600	0.84415	809.95270	0.80995	844.146	15.77	0.77	0.00	0	201.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Put	141.34600	0.14135	155.75270	0.15575	141.346	15.77	0.23	0.00	0	2,300.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	823.26360	0.82326	789.64770	0.78965	823.264	15.84	0.76	0.00	0	150.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.31	Call	802.74500	0.80275	769.70820	0.76971	802.745	15.91	0.75	0.00	0	5,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.36	Put	176.56110	0.17656	193.09880	0.19310	176.561	16.02	0.27	0.00	0	1,260.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.38	Call	756.29350	0.75629	724.62250	0.72462	756.294	16.07	0.73	0.00	0	12,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	743.39210	0.74339	712.11090	0.71211	743.392	16.12	0.72	0.00	0	1,300.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Put	190.59210	0.19059	207.91090	0.20791	190.592	16.12	0.28	0.00	0	4,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	718.07810	0.71808	687.58150	0.68758	718.078	16.21	0.70	0.00	0	39,222.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	681.34230	0.68134	652.01990	0.65202	681.342	16.35	0.68	0.00	0	14,950.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Put	228.54230	0.22854	247.81990	0.24782	228.542	16.35	0.32	0.00	0	200.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.52	Call	669.42700	0.66943	640.49350	0.64049	669.427	16.40	0.67	0.00	0	5,500.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.59	Call	629.00380	0.62900	601.43000	0.60143	629.004	16.56	0.65	0.00	0	12,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	623.39280	0.62339	596.01000	0.59601	623.393	16.58	0.64	0.00	0	1,300.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.62	Put	279.48980	0.27949	301.09270	0.30109	279.490	16.63	0.36	0.00	0	4,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.63	Put	284.00000	0.28400	305.79530	0.30580	284.000	16.65	0.37	0.00	0	250.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.64	Put	288.55050	0.28855	310.53520	0.31054	288.550	16.67	0.37	0.00	0	10,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.65	Put	293.13870	0.29314	315.31730	0.31532	293.139	16.70	0.37	0.00	0	15,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	590.56930	0.59057	564.33650	0.56434	590.569	16.72	0.62	0.00	0	2,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.68	Put	307.14800	0.30715	329.89580	0.32990	307.148	16.77	0.39	19,141,460.00	3,583	10,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Call	559.18380	0.55918	534.08440	0.53408	559.184	16.86	0.60	0.00	0	500.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Put	326.38380	0.32638	349.88440	0.34988	326.384	16.86	0.40	0.00	0	500.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.83	Call	505.29620	0.50530	482.22290	0.48222	505.296	17.12	0.56	0.00	0	1,260.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Call	468.98760	0.46899	447.54330	0.44754	468.988	17.30	0.53	0.00	0	100.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Put	426.18760	0.42619	453.34330	0.45334	426.188	17.30	0.47	0.00	0	100.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	431.90020	0.43190	412.90980	0.41291	431.900	17.55	0.50	0.00	0	51,500.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	14.01	Put	485.24240	0.48524	515.03380	0.51503	485.242	17.58	0.50	0.00	0	50,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	14.12	Put	555.03950	0.55504	586.74910	0.58675	555.039	17.92	0.54	0.00	0	500.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	14.20	Call	361.04860	0.36105	345.46880	0.34547	361.049	18.17	0.43	0.00	0	1,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	14.24	Call	348.38340	0.34838	333.42950	0.33343	348.383	18.29	0.42	0.00	0	250.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	14.28	Call	336.18490	0.33618	321.84090	0.32184	336.185	18.41	0.41	0.00	0	12,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	14.30	Call	330.25610	0.33026	316.20750	0.31621	330.256	18.47	0.40	0.00	0	10,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	310.36880	0.31037	297.32410	0.29732	310.369	18.69	0.38	0.00	0	580.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	14.40	Call	302.24320	0.30224	289.61270	0.28961	302.243	18.78	0.38	0.00	0	2,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	276.78800	0.27679	265.45770	0.26546	276.788	19.09	0.35	0.00	0	55,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Put	823.98800	0.82399	861.25770	0.86126	823.988	19.09	0.65	0.00	0	201.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	14.70	Call	232.88950	0.23289	224.06120	0.22406	232.890	19.71	0.30	2,208,825.25	500	4,500.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	14.75	Call	223.33050	0.22333	215.01680	0.21502	223.330	19.88	0.29	0.00	0	200.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	207.26600	0.20727	199.81580	0.19982	207.266	20.17	0.27	3,214,696.62	856	8,200.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	186.42080	0.18642	180.08850	0.18009	186.421	20.59	0.25	2,925,001.50	857	8,210.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	181.97290	0.18197	175.88150	0.17588	181.973	20.69	0.24	0.00	0	111,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.30	Call	143.95600	0.14396	139.88050	0.13988	143.956	21.67	0.19	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	99.61290	0.09961	97.49020	0.09749	99.613	23.24	0.14	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			13.97730	13.97730	13.92850	13.92850		17.42	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	2.38860	0.00239	2.45290	0.00245	2.389	20.75	0.01	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	4.02360	0.00402	4.18370	0.00418	4.024	19.62	0.01	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	417.55910	0.41756	399.12330	0.39912	417.559	18.02	0.46	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	60.27050	0.06027	61.70300	0.06170	60.271	31.55	0.07	0.00	0	300.00
\$ / R	On 13/01/2016	Any day expiry			14.03420	14.03420	13.98540	13.98540		17.58	0.00	14,006,500.00	1,000	2,150.00
\$ / R	On 27/01/2016	Any day expiry			14.06890	14.06890	14.02030	14.02030		17.66	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	17.02200	0.01702	18.74740	0.01875	17.022	16.47	0.03	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	1,226.80250	1.22680	1,185.79800	1.18580	1,226.803	15.63	0.82	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	1,119.59840	1.11960	1,079.56780	1.07957	1,119.598	15.73	0.79	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	445.43060	0.44543	426.74970	0.42675	445.431	18.83	0.42	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			14.10860	14.10860	14.06020	14.06020		17.75	0.00	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	15.16660	0.01517	17.49490	0.01749	15.167	16.64	0.03	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	295.84440	0.29584	285.43430	0.28543	295.844	21.18	0.28	0.00	0	1,000.00
\$ / R	On 19/02/2016	Any day expiry			14.12590	14.12590	14.07760	14.07760		17.72	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	720.20030	0.72020	691.03590	0.69104	720.200	17.27	0.57	0.00	0	3,600.00
\$ / R	On 25/02/2016	Any day expiry			14.14080	14.14080	14.09260	14.09260		17.81	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	25.33660	0.02534	28.37520	0.02838	25.337	16.36	0.04	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	439.89600	0.43990	422.89950	0.42290	439.896	19.59	0.38	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			14.17800	14.17800	14.13000	14.13000		17.89	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			14.18540	14.18540	14.13750	14.13750		17.86	0.00	123,696,688.00	8,720	62,012.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	11.19310	0.01119	12.57560	0.01258	11.193	17.67	0.02	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	20.76360	0.02076	23.83260	0.02383	20.764	16.57	0.03	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	22.46400	0.02246	25.62920	0.02563	22.464	16.52	0.03	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	30.55980	0.03056	34.08840	0.03409	30.560	16.30	0.04	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	31.97290	0.03197	35.55210	0.03555	31.973	16.26	0.05	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	36.02520	0.03603	39.73460	0.03973	36.025	16.17	0.05	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	38.21540	0.03822	41.98570	0.04199	38.215	16.13	0.05	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	41.11430	0.04111	44.95770	0.04496	41.114	16.07	0.06	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	48.17620	0.04818	52.16070	0.05216	48.176	15.95	0.07	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	59.48720	0.05949	63.62040	0.06362	59.487	15.78	0.08	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	1,723.32300	1.72332	1,679.66350	1.67966	1,723.323	15.46	0.89	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	112.21420	0.11221	116.38390	0.11638	112.214	15.25	0.14	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	1,506.37100	1.50637	1,465.26130	1.46526	1,506.371	15.18	0.85	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	153.85270	0.15385	161.29040	0.16129	153.853	15.35	0.18	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	192.34490	0.19234	0.00000	0.00000	192.345	15.51	0.21	104,891,521.00	35,000	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	1,206.65890	1.20666	1,167.20670	1.16721	1,206.659	15.62	0.77	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	239.88870	0.23989	248.56720	0.24857	239.889	15.69	0.25	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	981.95310	0.98195	947.35090	0.94735	981.953	16.09	0.68	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.63	Put	383.92480	0.38392	398.18240	0.39818	383.925	16.31	0.34	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	874.16840	0.87417	842.08330	0.84208	874.168	16.66	0.63	0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	791.97540	0.79198	762.00700	0.76201	791.975	17.15	0.58	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	684.64420	0.68464	657.54380	0.65754	684.644	17.88	0.52	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	648.63040	0.64863	622.93110	0.62293	648.630	18.13	0.50	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	586.18810	0.58619	563.05150	0.56305	586.188	18.62	0.46	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	559.15370	0.55915	537.18540	0.53719	559.154	18.84	0.44	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	514.79300	0.51479	494.80540	0.49481	514.793	19.25	0.41	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.03	Call	447.24820	0.44725	430.44630	0.43045	447.248	19.95	0.36	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	398.18230	0.39818	383.88130	0.38388	398.182	20.55	0.33	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	319.05370	0.31905	308.52950	0.30853	319.054	21.72	0.27	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	231.56080	0.23156	225.50650	0.22551	231.561	23.45	0.20	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	210.10350	0.21010	0.00000	0.00000	210.103	24.03	0.18	88,134,581.50	35,000	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	66.26090	0.06626	66.00760	0.06601	66.261	30.50	0.06	0.00	0	1,500.00
\$ / R	On 16/03/2016	Any day expiry			14.19040	14.19040	14.14250	14.14250		17.87	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	268.05420	0.26805	277.04610	0.27705	268.054	15.79	0.27	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	554.14520	0.55415	532.58660	0.53259	554.145	18.95	0.43	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			14.20780	14.20780	14.16710	14.16710		17.80	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	408.62730	0.40863	419.35880	0.41936	408.627	16.36	0.35	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	485.02920	0.48503	469.54840	0.46955	485.029	19.72	0.38	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			14.22260	14.22260	14.17490	14.17490		17.78	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	34.51160	0.03451	38.41880	0.03842	34.512	16.20	0.05	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	440.13270	0.44013	425.00040	0.42500	440.133	20.36	0.34	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry			14.29440	14.29440	14.24700	14.24700		17.94	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	40.75480	0.04075	45.92110	0.04592	40.755	15.98	0.05	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	433.56480	0.43356	422.36820	0.42237	433.565	21.07	0.32	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry			14.37390	14.37390	14.32680	14.32680		17.97	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	47.13360	0.04713	53.28640	0.05329	47.134	15.77	0.06	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	427.26730	0.42727	419.91610	0.41992	427.267	21.77	0.29	0.00	0	250.00
\$ / R	On 06/06/2016	Any day expiry			14.39960	14.39960	14.35250	14.35250		18.02	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	81.78760	0.08179	88.62660	0.08863	81.788	15.45	0.09	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	571.59850	0.57160	559.05920	0.55906	571.598	20.27	0.37	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			14.40730	14.40730	14.36030	14.36030		18.02	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			14.41750	14.41750	14.37050	14.37050		18.00	0.00	72,058,665.00	4,998	27,726.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	79.62150	0.07962	86.63690	0.08664	79.621	15.44	0.09	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	186.24230	0.18624	193.40460	0.19340	186.242	15.01	0.18	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	207.87150	0.20787	218.10430	0.21810	207.872	15.07	0.19	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	268.96590	0.26897	279.87610	0.27988	268.966	15.38	0.23	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	378.93270	0.37893	390.58310	0.39058	378.933	15.86	0.29	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	391.14060	0.39114	0.00000	0.00000	391.141	15.90	0.30	144,862,412.42	36,230	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	717.11400	0.71711	698.67900	0.69868	717.114	19.13	0.45	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	448.04680	0.44805	442.00610	0.44201	448.047	21.80	0.29	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	406.04700	0.40605	0.00000	0.00000	406.047	22.38	0.27	319,343,146.92	72,460	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.81	Call	372.04110	0.37204	369.71490	0.36971	372.041	22.93	0.25	0.00	0	2,310.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	358.81750	0.35882	357.15050	0.35715	358.818	23.16	0.24	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	345.32510	0.34533	344.33700	0.34434	345.325	23.41	0.23	0.00	0	545.00

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	18.17	Call	302.27520	0.30228	313.12900	0.31313	302.275	26.95	0.19	0.00	0	6,600.00
\$ / R	On 28/06/2016	Any day expiry			14.45600	14.45600	14.40930	14.40930		18.08	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	52.75360	0.05275	60.25020	0.06025	52.754	15.55	0.06	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	425.48200	0.42548	422.15950	0.42216	425.482	22.44	0.27	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry			14.53230	14.53230	14.48630	14.48630		18.33	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	57.14640	0.05715	65.95660	0.06596	57.146	15.36	0.06	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	426.66470	0.42666	424.45130	0.42445	426.665	23.28	0.25	0.00	0	250.00
\$ / R	On 11/08/2016	Any day expiry			14.57170	14.57170	14.52620	14.52620		18.33	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	173.30020	0.17330	182.36360	0.18236	173.300	15.18	0.15	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	729.04060	0.72904	713.36230	0.71336	729.041	20.25	0.41	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			14.61120	14.61120	14.56610	14.56610		18.44	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	61.24800	0.06125	71.51580	0.07152	61.248	15.19	0.06	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	440.93240	0.44093	443.98880	0.44399	440.932	24.45	0.24	0.00	0	250.00
\$ / R	On 06/09/2016	Any day expiry			14.64010	14.64010	14.59530	14.59530		18.53	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	13.50	Put	413.47330	0.41347	424.20170	0.42420	413.473	15.82	0.27	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	454.45820	0.45446	460.82170	0.46082	454.458	24.36	0.25	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.80	Call	452.49490	0.45249	459.28000	0.45928	452.495	24.55	0.24	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry			14.64540	14.64540	14.60060	14.60060		18.53	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	541.40540	0.54141	551.52530	0.55153	541.405	16.38	0.32	0.00	0	50,000.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	496.45350	0.49645	493.00570	0.49301	496.453	23.38	0.27	0.00	0	50,000.00
\$ / R	On 15/09/2016	Any day expiry			14.66380	14.66380	14.61920	14.61920		18.53	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			14.67430	14.67430	14.62990	14.62990		18.52	0.00	14,674,300.00	1,000	2,125.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	481.90740	0.48191	487.44680	0.48745	481.907	24.17	0.26	0.00	0	10,000.00
\$ / R	On 28/09/2016	Any day expiry			14.69800	14.69800	14.65310	14.65310		18.63	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	64.68440	0.06468	76.64690	0.07665	64.684	14.99	0.06	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	479.85070	0.47985	484.46380	0.48446	479.851	25.77	0.24	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry			14.76380	14.76380	14.71840	14.71840		18.77	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	70.49880	0.07050	81.69820	0.08170	70.499	14.97	0.07	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	511.59190	0.51159	520.79280	0.52079	511.592	26.96	0.24	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry			14.84130	14.84130	14.79540	14.79540		18.97	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	78.04330	0.07804	86.92170	0.08692	78.043	15.00	0.07	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	532.42020	0.53242	538.56070	0.53856	532.420	27.94	0.23	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			14.87890	14.87890	14.83270	14.83270		18.98	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.89070	14.89070	14.84440	14.84440		19.07	0.00	44,672.10	3	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	85.71100	0.08571	93.02140	0.09302	85.711	15.15	0.07	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	486.21620	0.48622	496.10610	0.49611	486.216	27.32	0.22	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future			15.08800	15.08800	15.04030	15.04030		19.37	0.00	0.00	0	0.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			13.95280	13.95280	13.90420	13.90420		17.40	0.00	1,730,147.20	124	727.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			14.18540	14.18540	14.13750	14.13750		17.86	0.00	141,854.00	10	221.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			14.41750	14.41750	14.37050	14.37050		18.00	0.00	461,360.00	32	114.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.67430	14.67430	14.62990	14.62990		18.52	0.00	132,068.70	9	0.00
£ / R	On 11/12/2015	Foreign Exchange Future			21.25690	21.25690	21.33810	21.33810		16.84	0.00	24,700,517.80	1,162	30,967.00

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	17.87	Put	16.13410	0.01613	13.05440	0.01305	16.134	19.00	0.02	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	1,931.36340	1.93136	1,995.23190	1.99523	1,931.363	15.68	0.90	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.00	Call	1,430.90590	1.43091	1,481.88170	1.48188	1,430.906	15.84	0.81	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.12	Put	202.13460	0.20213	169.06850	0.16907	202.135	15.87	0.22	0.00	0	12,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.23	Put	231.24640	0.23125	194.95800	0.19496	231.246	15.92	0.24	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	1,188.53190	1.18853	1,229.53270	1.22953	1,188.532	16.01	0.74	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.75	Put	416.91350	0.41691	365.98840	0.36599	416.913	16.39	0.36	0.00	0	6,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	912.33830	0.91234	942.13170	0.94213	912.338	16.40	0.63	0.00	0	18,900.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.81	Put	442.79680	0.44280	390.44130	0.39044	442.797	16.44	0.38	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.20	Put	633.37630	0.63338	572.54000	0.57254	633.376	16.79	0.47	0.00	0	3,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	570.19040	0.57019	582.29350	0.58229	570.190	17.27	0.46	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.82	Call	465.50220	0.46550	473.83730	0.47384	465.502	17.81	0.39	0.00	0	10,000.00
£ / R	On 14/03/2016	Foreign Exchange Future			21.60400	21.60400	21.68880	21.68880		16.64	0.00	9,829,820.00	455	3,483.00
£ / R	On 13/06/2016	Foreign Exchange Future			21.95210	21.95210	22.04120	22.04120		16.84	0.00	0.00	0	200.00
£ / R	On 08/09/2016	Any day expiry			22.29560	22.29560	21.98880	21.98880		17.74	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	932.38570	0.93239	1,045.97630	1.04598	932.386	16.63	0.35	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	799.27710	0.79928	716.20780	0.71621	799.277	22.59	0.29	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			22.33910	22.33910	22.43720	22.43720		17.00	0.00	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.11601	0.11601	0.11604	0.11604		20.83	0.00	0.00	0	8,183.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.11823	0.11823	0.11827	0.11827		18.08	0.00	0.00	0	106.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.12045	0.12045	0.12051	0.12051		17.26	0.00	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry			15.44550	15.44550	15.37050	15.37050		16.32	0.00	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	618.69070	0.61869	570.31060	0.57031	618.691	15.44	0.78	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	93.19070	0.09319	119.81060	0.11981	93.191	15.44	0.22	0.00	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			15.58070	15.58070	15.50530	15.50530		16.78	0.00	40,509,820.00	2,600	79,950.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	7.97980	0.00798	8.50160	0.00850	7.980	18.21	0.02	0.00	0	6,877.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.85	Put	26.86490	0.02686	28.47680	0.02848	26.865	16.05	0.05	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	28.96850	0.02897	30.70770	0.03071	28.968	15.91	0.06	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.03	Put	35.22920	0.03523	39.83740	0.03984	35.229	15.56	0.07	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	61.91020	0.06191	70.97460	0.07097	61.910	15.52	0.11	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.04	Put	232.18600	0.23219	261.29300	0.26129	232.186	15.91	0.30	0.00	0	50,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.78	Call	407.31330	0.40731	383.06440	0.38306	407.313	17.21	0.45	0.00	0	6,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	219.05930	0.21906	206.45920	0.20646	219.059	18.94	0.27	0.00	0	6,877.00
€ / R	On 25/01/2016	Any day expiry			15.72070	15.72070	15.64440	15.64440		16.71	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	1,086.94030	1.08694	1,033.01660	1.03302	1,086.940	15.33	0.75	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	1,038.24900	1.03825	988.28800	0.98829	1,038.249	15.37	0.74	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			15.87250	15.87250	15.79730	15.79730		16.74	0.00	4,047,487.50	255	28,132.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	25.82360	0.02582	27.60290	0.02760	25.824	16.23	0.04	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	31.63180	0.03163	33.92120	0.03392	31.632	16.06	0.04	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	72.43060	0.07243	78.40470	0.07840	72.431	15.33	0.09	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	89.80670	0.08981	97.34510	0.09735	89.807	15.12	0.11	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	185.93750	0.18594	203.49320	0.20349	185.938	15.01	0.19	0.00	0	15,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	1,238.97570		1.23898	1,187.15190	1.18715	1,238.976		15.12	0.75	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	285.03000		0.28503	309.64750	0.30965	285.030		15.14	0.27	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.05	Call	1,136.97810		1.13698	1,091.16430	1.09116	1,136.978		15.17	0.71	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	455.68800		0.45569	491.91760	0.49192	455.688		15.80	0.36	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	702.02810		0.70203	674.18610	0.67419	702.028		16.95	0.51	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	632.11000		0.63211	607.34210	0.60734	632.110		17.36	0.47	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	584.83180		0.58483	562.17580	0.56218	584.832		17.67	0.44	0.00	0	34,000.00
€ / R	On 13/06/2016	Foreign Exchange Future			16.16840		16.16840	16.09420	16.09420			17.02	0.00	0.00	0	250.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	154.08460		0.15408	162.59010	0.16259	154.085		14.95	0.14	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,013.98040		1.01398	980.71910	0.98072	1,013.980		16.64	0.56	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.50310		16.50310	16.43190	16.43190			17.49	0.00	0.00	0	0.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.77570		16.77570	16.70210	16.70210			18.04	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			464.10600		464.10600	464.51700	464.51700				0.00	0.00	0	3.00
AL37	On 04/02/2016	Index Future			471.87100		471.87100	472.29200	472.29200				0.00	0.00	0	0.00
AL7T	On 05/11/2015	Index Future			544.41400		544.41400	546.09200	546.09200				0.00	0.00	0	1.00
AL7T	On 04/02/2016	Index Future			553.52200		553.52200	555.23300	555.23300				0.00	0.00	0	0.00
ALBI	On 05/11/2015	Index Future			497.42400		497.42400	499.12400	499.12400				0.00	0.00	0	453.00
ALBI	On 04/02/2016	Index Future			505.74600		505.74600	507.47900	507.47900				0.00	0.00	0	146.00
ALBI	On 05/05/2016	Index Future			514.71700		514.71700	516.48000	516.48000				0.00	0.00	0	0.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.78140		9.78140	9.77890	9.77890			12.51	0.00	8,803,260.00	900	9,912.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	53.11310		0.05311	53.70090	0.05370	53.113		12.00	0.18	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	323.75710		0.32376	320.06050	0.32006	323.757		12.31	0.64	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	103.13350		0.10313	101.85610	0.10186	103.134		14.06	0.27	0.00	0	201.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.89860		9.89860	9.89690	9.89690			13.69	0.00	5,444,230.00	550	4,247.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			10.02020		10.02020	10.01940	10.01940			14.53	0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			10.15980		10.15980	10.16070	10.16070			15.13	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			10.49530		10.49530	10.46290	10.46290			15.53	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			10.66650		10.66650	10.63480	10.63480			15.68	0.00	0.00	0	0.00
CHF / R	On 11/12/2015	Foreign Exchange Future			14.28290		14.28290	14.32130	14.32130			17.32	0.00	0.00	0	7,349.00
CHF / R	On 14/03/2016	Foreign Exchange Future			14.57840		14.57840	14.61900	14.61900			17.21	0.00	0.00	0	1,625.00
CNH / R	On 11/12/2015	Foreign Exchange Future			2.14890		2.14890	2.14820	2.14820			16.55	0.00	0.00	0	25,110.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.16710		2.16710	2.16650	2.16650			16.86	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future			2.09010		2.09010	2.08000	2.08000			21.05	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.13050		2.13050	2.12050	2.12050			18.62	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
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 05/11/2015	Bond Future	9.96909		80.73085		9.91431	81.11355			0.00	0.00	0	6,441.00
ES33	On 04/02/2016	Bond Future	10.06152		82.08130		10.00485	82.47101			0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future	10.14297		79.74726		10.08449	80.14379			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 05/11/2015	GOVI	494.27600		494.27600		495.76400	495.76400			0.00	0.00	0	449.00
GOVI	On 04/02/2016	GOVI	502.54500		502.54500		504.06300	504.06300			0.00	0.00	0	26.00
GOVI	On 05/05/2016	GOVI	511.46000		511.46000		513.00400	513.00400			0.00	0.00	0	0.00
I2025	On 05/11/2015	Bond Future	122.28910		122.28910		122.07998	122.07998			0.00	0.00	0	544.00
I2025	On 04/02/2016	Bond Future	123.12147		123.12147		122.90982	122.90982			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 05/11/2015	Bond Future	102.59243		102.59243		102.59048	102.59048			0.00	0.00	0	100.00
I2033	On 04/02/2016	Bond Future	104.31701		104.31701		104.31581	104.31581			0.00	0.00	0	0.00
I2033	On 05/05/2016	Bond Future	105.18637		105.18637		105.18487	105.18487			0.00	0.00	0	0.00
I2038	On 05/11/2015	Bond Future	125.89509		125.89509		125.56085	125.56085			0.00	0.00	0	7,020.00
I2038	On 04/02/2016	Bond Future	126.63533		126.63533		126.29631	126.29631			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 05/11/2015	Bond Future	124.93440		124.93440		124.93143	124.93143			0.00	0.00	0	6,432.00
I2046	On 04/02/2016	Bond Future	127.03450		127.03450		127.03259	127.03259			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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2050	On 05/11/2015	Bond Future		133.45377	133.45377		132.97242	132.97242			0.00	0.00	0	4,911.00
I2050	On 04/02/2016	Bond Future		134.16065	134.16065		133.67269	133.67269			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 05/11/2015	Index Future		231.40400	231.40400		230.99400	230.99400			0.00	0.00	0	969.00
IGOV	On 04/02/2016	Index Future		235.29400	235.29400		234.88000	234.88000			0.00	0.00	0	82.00
IGOV	On 05/05/2016	Index Future		239.48700	239.48700		239.06500	239.06500			0.00	0.00	0	0.00
ILBI	On 05/11/2015	Index Future		627.58100	627.58100		626.69400	626.69400			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future		638.29300	638.29300		637.39200	637.39200			0.00	19,148,790.00	3	163.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future		6.38000	93.62000		6.38000	93.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future		6.47000	93.53000		6.47000	93.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.51000	93.49000		6.51000	93.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future		6.56000	93.44000		6.56000	93.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future		6.67000	93.33000		6.67000	93.33000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		6.77000	93.23000		6.77000	93.23000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.00000	93.00000		7.00000	93.00000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.19000	92.81000		7.19000	92.81000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.42000	92.58000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.56000	92.44000		7.56000	92.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.70000	92.30000		7.70000	92.30000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.83000	92.17000		7.83000	92.17000			0.00	0.00	0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future		0.13030	0.13030		0.12970	0.12970			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future		0.13010	0.13010		0.12930	0.12930			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future		0.12880	0.12880		0.12930	0.12930			0.00	0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future		0.06750	0.06750		0.06720	0.06720			0.00	0.00	0	28,268.00
NGN / R	On 14/03/2016	Foreign Exchange Future		0.06420	0.06420		0.06370	0.06370			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future		0.06130	0.06130		0.06110	0.06110			0.00	0.00	0	0.00
NZ\$ / R	On 23/09/2015	Any day expiry		8.62440	8.62440		8.60730	8.60730		16.51	0.00	68,995,200.00	8,000	0.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future		8.69870	8.69870		8.67640	8.67640		11.66	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future		8.78790	8.78790		8.76800	8.76800		13.89	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future		8.88450	8.88450		8.86300	8.86300		14.55	0.00	0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future		1.11670	1.11670		1.11510	1.11510			0.00	0.00	0	95.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future		1.11890	1.11890		1.11740	1.11740			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future		1.12140	1.12140		1.11990	1.11990			0.00	0.00	0	0.00
R186	On 05/11/2015	Bond Future		8.46194	118.55053		8.41181	118.94274		9.47	0.00	378,294,741.23	3,191	32,884.00
R186	On 05/11/2015	Bond Future	7.73 Call	102.92000	0.10292		141.42000	0.14142	102.920	9.21	0.06	0.00	0	169.00

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	7.75	Call	113.69000		0.11369		155.24000	0.15524	113.690	9.22	0.07	0.00	0	1,200.00
R186	On 05/11/2015	Bond Future	7.86	Call	191.15000		0.19115		252.88000	0.25288	191.150	9.26	0.11	0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.00	Call	346.01000		0.34601		440.91000	0.44091	346.010	9.30	0.17	0.00	0	200.00
R186	On 05/11/2015	Bond Future	8.22	Put	2,674.99000		2.67499	2,441.16000	2.44116	2,674.990	9.38	0.68	0.00	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	2,512.80000		2.51280	2,288.40000	2.28840	2,512.800	9.39	0.66	0.00	0.00	0	8,650.00
R186	On 05/11/2015	Bond Future	8.35	Call	1,135.73000		1.13573	1,336.52000	1.33652	1,135.730	9.42	0.42	0.00	0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.35	Put	2,014.05000		2.01405	1,822.63000	1.82263	2,014.050	9.42	0.58	0.00	0.00	0	9,430.00
R186	On 05/11/2015	Bond Future	8.45	Call	1,489.04000		1.48904	1,722.37000	1.72237	1,489.040	9.45	0.50	0.00	0.00	0	200.00
R186	On 05/11/2015	Bond Future	8.45	Put	1,582.29000		1.58229	1,423.41000	1.42341	1,582.290	9.45	0.50	0.00	0.00	0	6,308.00
R186	On 05/11/2015	Bond Future	8.50	Put	1,391.56000		1.39156	1,248.36000	1.24836	1,391.560	9.47	0.46	0.00	0.00	0	4,666.00
R186	On 05/11/2015	Bond Future	8.50	Call	1,688.11000		1.68811	1,937.12000	1.93712	1,688.110	9.47	0.54	0.00	0.00	0	650.00
R186	On 05/11/2015	Bond Future	8.55	Put	1,220.49000		1.22049	1,092.02000	1.09202	1,220.490	9.51	0.42	0.00	0.00	0	4,667.00
R186	On 05/11/2015	Bond Future	8.75	Put	688.23000		0.68823	610.26000	0.61026	688.230	9.65	0.28	0.00	0.00	0	10,200.00
R186	On 05/11/2015	Bond Future	8.85	Put	502.08000		0.50208	443.66000	0.44366	502.080	9.72	0.22	0.00	0.00	0	2,283.00
R186	On 05/11/2015	Bond Future	9.00	Put	301.89000		0.30189	265.77000	0.26577	301.890	9.83	0.14	0.00	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.52369		115.23571	8.47151	115.63547			9.41	0.00	0.00	0	5,365.00
R186	On 04/02/2016	Bond Future	8.75	Put	1,885.23000		1.88523	1,717.94000	1.71794	1,885.230	9.60	0.39	0.00	0.00	0	6,700.00
R186	On 05/05/2016	Bond Future			8.57313		117.28115	8.51896	117.68783			9.30	0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.62215		114.11127	8.56556	114.52742			9.41	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R197	On 05/11/2015	Bond Future			293.66531		293.66531	293.26351	293.26351				0.00	0.00	0	927.00
R197	On 04/02/2016	Bond Future			292.24062		292.24062	291.83471	291.83471				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			239.21221		239.21221	238.54107	238.54107				0.00	0.00	0	53,286.00
R202	On 04/02/2016	Bond Future			239.85455		239.85455	239.17416	239.17416				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			8.31797		98.43829	8.27291	98.67707			7.47	0.00	0.00	0	14,033.00
R2023	On 04/02/2016	Bond Future			8.39395		100.08487	8.34655	100.32851			6.79	0.00	0.00	0	1,050.00
R2023	On 05/05/2016	Bond Future			8.44790		97.93213	8.39827	98.17993			7.09	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R203	On 05/11/2015	Bond Future			7.26861		102.92093	7.25912	102.93725			2.03	0.00	0.00	0	15,930.00
R203	On 04/02/2016	Bond Future			7.35679		104.64251	7.34510	104.65999			1.21	0.00	0.00	0	0.00
R203	On 05/05/2016	Bond Future			7.38550		102.32969	7.37166	102.34730			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			8.86117		95.30909	8.80610	95.72939				0.00	0.00	0	9,973.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 04/02/2016	Bond Future		8.92391	92.89674		8.86692	93.32496			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		8.93560	95.06727		8.88561	95.47625			0.00	0.00	0	1,579.00
R2032	On 04/02/2016	Bond Future		8.99738	96.65749		8.94574	97.07406			0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future		9.04955	94.21560		8.99633	94.63937			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		9.07449	96.96453		9.01945	97.45920			0.00	0.00	0	49,825.00
R2037	On 04/02/2016	Bond Future		9.13415	94.32944		9.07737	94.83334			0.00	0.00	0	370.00
R2037	On 05/05/2016	Bond Future		9.18601	96.00448		9.12761	96.51707			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		7.65029	104.04315		7.64096	104.06873		3.37	0.00	927,024,466.50	8,910	24,021.00
R204	On 04/02/2016	Bond Future		7.73501	101.74700		7.72441	101.77390		2.73	0.00	0.00	0	0.00
R204	On 05/05/2016	Bond Future		7.79164	103.55285		7.77999	103.58004		2.95	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 05/11/2015	Bond Future		9.09774	98.88928		9.04268	99.43143			0.00	0.00	0	17,486.00
R2044	On 04/02/2016	Bond Future		9.15380	96.16117		9.09707	96.71333			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future		9.20244	97.86877		9.14415	98.43054			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		9.08329	98.23190		9.02823	98.78920			0.00	0.00	0	48,482.00
R2048	On 04/02/2016	Bond Future		9.14077	99.87512		9.08405	100.44249			0.00	0.00	0	3,750.00
R2048	On 05/05/2016	Bond Future		9.18539	97.21182		9.12715	97.78912			0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 05/11/2015	Bond Future		7.94776	99.86777		7.92298	99.95325		4.53	0.00	0.00	0	43,931.00
R207	On 05/11/2015	Bond Future	7.43	Call	88.93000	0.08893	108.01000	0.10801	88.930	4.42	0.12	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	123.06000	0.12306	146.81000	0.14681	123.060	4.43	0.16	0.00	0	19.00
R207	On 04/02/2016	Bond Future		8.03218	97.89671		8.00529	97.98450		4.04	0.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	163.02000	0.16302	187.60000	0.18760	163.020	3.86	0.14	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	306.78000	0.30678	343.29000	0.34329	306.780	3.91	0.23	0.00	0	19.00
R207	On 05/05/2016	Bond Future		8.09984	99.63450		8.07090	99.72368		4.17	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	618.24000	0.61824	654.19000	0.65419	618.240	4.09	0.31	0.00	0	43.00
R207	On 04/08/2016	Bond Future		8.16925	97.80161		8.13724	97.89422		4.04	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R208	On 05/11/2015	Bond Future			8.09884		94.94816		8.06386	95.09330		5.83	0.00	0.00	0	40,314.00
R208	On 05/11/2015	Bond Future	8.48	Put	234.25000		0.23425		208.97000	0.20897	234.250	6.04	0.21	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			8.17522		96.53635		8.13798	96.68474		5.19	0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future			8.23437		94.84797		8.19490	94.99882		5.46	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 05/11/2015	Bond Future			9.00236		75.19212		8.94731	75.60248		15.13	0.00	0.00	0	24,850.00
R209	On 05/11/2015	Bond Future	8.50	Call	337.46000		0.33746		429.24000	0.42924	337.460	14.87	0.17	0.00	0	900.00
R209	On 05/11/2015	Bond Future	9.00	Put	1,566.58000		1.56658		1,397.68000	1.39768	1,566.580	15.13	0.49	0.00	0	500.00
R209	On 05/11/2015	Bond Future	9.25	Put	826.74000		0.82674		726.28000	0.72628	826.740	15.40	0.31	0.00	0	900.00
R209	On 04/02/2016	Bond Future			9.05751		76.44985		9.00085	76.86770		14.76	0.00	0.00	0	400.00
R209	On 04/02/2016	Bond Future	9.52	Put	1,430.61000		1.43061		1,284.60000	1.28460	1,430.610	15.31	0.30	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			9.10407		74.65710		9.04587	75.08226		15.09	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 05/11/2015	Bond Future			179.06405		179.06405		178.67630	178.67630			0.00	0.00	0	2,298.00
R210	On 04/02/2016	Bond Future			182.07404		182.07404		181.68117	181.68117			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			135.84771		135.84771		135.84800	135.84800			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future			136.43313		136.43313		136.43460	136.43460			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			141.09878		141.09878		141.09645	141.09645			0.00	0.00	0	928.00
R212	On 04/02/2016	Bond Future			141.60674		141.60674		141.60557	141.60557			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			8.89135		85.70137		8.84138	86.06934		12.96	0.00	87,329,696.03	1,019	21,426.00
R213	On 04/02/2016	Bond Future			8.95484		87.13498		8.90321	87.50976		12.51	0.00	0.00	0	450.00
R213	On 05/05/2016	Bond Future			9.00348		85.13263		8.95030	85.51402		12.86	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214	On 05/11/2015	Bond Future	9.03771		76.17771		8.98267	76.61103		15.84	0.00	0.00	0	11,693.00
R214	On 04/02/2016	Bond Future	9.09389		77.45189		9.03722	77.89321		15.49	0.00	0.00	0	4,620.00
R214	On 05/05/2016	Bond Future	9.13727		75.53128		9.07913	75.98028		15.83	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 11/12/2015	Foreign Exchange Future	24,426.77000	24,426.77000		24,373.61000	24,373.61000				0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future	9.75500		9.75500		9.76220	9.76220		14.74	0.00	0.00	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.49680		4.49680		4.48680	4.48680		15.87	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future	4.44600		4.44600		4.43560	4.43560		17.09	0.00	0.00	0	0.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.29260		1.29260		1.33410	1.33410			0.00	0.00	0	7,688.00
ZMW / R	On 14/03/2016	Foreign Exchange Future	1.26730		1.26730		1.30660	1.30660			0.00	0.00	0	0.00
Total for Derivatives :												3,208,437,079.66	282,191	4,009,627.00
Grand Total:												3,208,437,079.66	282,191	4,009,627.00