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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/08/2015

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 21/08/2015	Any day expiry	12.88140	12.88140	12.50100	12.50100			13.98	0.00	0.00	0	0.00
\$ / R	On 25/08/2015	Any day expiry	12.89020	12.89020	12.81600	12.81600			13.02	0.00	0.00	0	98.00
\$ / R	On 26/08/2015	Any day expiry	12.89240	12.89240	12.81830	12.81830			13.20	0.00	0.00	0	0.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Call	39.16380	0.03916	32.27540	0.03228	39.164	14.39	0.23	0	3,600.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Put	256.76380	0.25676	323.97540	0.32398	256.764	14.39	0.77	0	3,600.00
\$ / R	On 27/08/2015	Any day expiry	12.89460	12.89460	12.82050	12.82050			13.32	0.00	25,785,200.00	2,000	12,250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	0.00770	0.00001	0.00000	0.00000	0.008	27.87	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	0.01930	0.00002	0.00120	0.00000	0.019	24.43	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.62	Call	305.30630	0.30531	247.61230	0.24761	305.306	14.46	0.82	0	12,000.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	83.16900	0.08317	65.13060	0.06513	83.169	13.70	0.40	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	0.00000	0.00000	0.13840	0.00014	0.000	23.25	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry	12.90370	12.90370	12.82950	12.82950			12.94	0.00	0.00	0	600.00
\$ / R	On 10/09/2015	Any day expiry	12.92630	12.92630	12.85210	12.85210			13.37	0.00	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.93530	12.93530	12.86110	12.86110			13.27	0.00	633,907,311.80	49,006	545,833.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	0.01690	0.00002	0.01970	0.00002	0.017	19.82	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	2,335.31990	2.33532	2,261.12330	2.26112	2,335.320	19.67	1.00	21,600	2,900.00

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	10.98	Put	0.09600		0.00010		0.11650	0.00012	0.096	18.26	0.00	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,935.40430	1.93540		1,861.22680	1.86123	1,935.404	18.19	1.00	0.00	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	0.10430	0.00010		0.12680	0.00013	0.104	18.19	0.00	0.00	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,765.50980	1.76551		1,691.35870	1.69136	1,765.510	17.56	1.00	0.00	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	0.23720	0.00024		0.29340	0.00029	0.237	17.44	0.00	0.00	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	0.27950	0.00028		0.34670	0.00035	0.279	17.30	0.00	0.00	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	0.34290	0.00034		0.42710	0.00043	0.343	17.11	0.00	0.00	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	0.80680	0.00081		1.01960	0.00102	0.807	16.33	0.00	0.00	0.00	0	27,540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	0.94880	0.00095		1.20200	0.00120	0.949	16.18	0.01	0.00	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	1,336.50930	1.33651		1,262.58180	1.26258	1,336.509	15.96	0.99	0.00	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	1.20930	0.00121		1.48180	0.00148	1.209	15.96	0.01	0.00	0.00	0	540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	1.31090	0.00131		1.58570	0.00159	1.311	15.89	0.01	0.00	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.75	Put	2.06720	0.00207		2.47480	0.00247	2.067	15.27	0.01	0.00	0.00	0	2,310.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	4.87430	0.00487		5.95910	0.00596	4.874	14.00	0.03	0.00	0.00	0	39,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	940.17430	0.94017		867.05910	0.86706	940.174	14.00	0.97	0.00	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.04	Call	900.90600	0.90091		827.97600	0.82798	900.906	13.80	0.97	5,764,879.43	458	681.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	861.75180	0.86175		789.03920	0.78904	861.752	13.60	0.97	0.00	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	842.22290	0.84222		769.63280	0.76963	842.223	13.50	0.96	0.00	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Put	6.92290	0.00692		8.53280	0.00853	6.923	13.50	0.04	0.00	0.00	0	13,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	812.99740	0.81300		740.60970	0.74061	812.997	13.35	0.96	0.00	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Put	9.87010	0.00987		12.26550	0.01227	9.870	12.99	0.05	0.00	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	745.17010	0.74517		673.36550	0.67337	745.170	12.99	0.95	0.00	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	716.28550	0.71629		645.69180	0.64569	716.286	12.84	0.94	0.00	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.27	Put	12.67590	0.01268		18.23310	0.01823	12.676	12.64	0.06	0.00	0.00	0	201.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.39	Put	23.06850	0.02307		33.61100	0.03361	23.068	12.60	0.11	0.00	0.00	0	201.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.44	Call	524.98570	0.52499		463.46290	0.46346	524.986	12.66	0.87	0.00	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.48	Put	35.96200	0.03596		50.50940	0.05051	35.962	12.70	0.15	0.00	0.00	0	8,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	474.75440	0.47475		416.08790	0.41609	474.754	12.73	0.84	0.00	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.51	Call	466.59380	0.46659		408.43300	0.40843	466.594	12.74	0.83	0.00	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.55	Call	434.59720	0.43460		378.53820	0.37854	434.597	12.79	0.81	0.00	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.60	Call	396.13760	0.39614		342.86820	0.34287	396.138	12.85	0.78	0.00	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.62	Call	381.25810	0.38126		329.14900	0.32915	381.258	12.87	0.76	0.00	0.00	0	8,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.67	Call	345.38690	0.34539		296.26810	0.29627	345.387	12.93	0.72	0.00	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.75	Call	292.12630	0.29213		247.99580	0.24800	292.126	13.03	0.66	0.00	0.00	0	950.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.80	Call	261.53310	0.26153		220.58520	0.22059	261.533	13.09	0.62	0.00	0.00	0	200.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.86	Call	227.62690	0.22763		190.96380	0.19096	227.627	13.16	0.57	0.00	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.90	Call	206.73310	0.20673		174.42630	0.17443	206.733	13.21	0.54	0.00	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.92	Call	196.79680	0.19680		0.00000	0.00000	196.797	13.24	0.52	67,225,446.00	10,000	10,000.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Call	162.54670	0.16255		138.55170	0.13855	162.547	13.48	0.45	0.00	0.00	0	53,650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	227.24670	0.22725		277.45170	0.27745	227.247	13.48	0.55	0.00	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	141.14680	0.14115		120.43370	0.12043	141.147	13.74	0.41	0.00	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	137.83850	0.13784		117.64040	0.11764	137.839	13.78	0.40	0.00	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	128.33590	0.12834		109.62510	0.10963	128.336	13.90	0.38	0.00	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.15	Call	113.83250	0.11383		97.42340	0.09742	113.833	14.12	0.34	0.00	0.00	0	2,310.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Call	89.34250	0.08934	76.87900	0.07688	89.343	14.54	0.28	0.00	0	402.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Put	404.04250	0.40404	465.77900	0.46578	404.043	14.54	0.72	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.28	Call	83.04460	0.08304	71.60180	0.07160	83.045	14.66	0.27	0.00	0	17,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	15.59250	0.01559	14.87350	0.01487	15.593	17.88	0.06	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	8.09510	0.00810	7.12290	0.00712	8.095	19.12	0.03	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	5.20410	0.00520	4.47760	0.00448	5.204	19.35	0.02	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	3.52710	0.00353	2.96440	0.00296	3.527	19.55	0.01	0.00	0	22,320.00
\$ / R	On 17/09/2015	Any day expiry	12.94210		12.94210	12.94210	12.98100	12.98100		13.39	0.00	0.00	0	0.00
\$ / R	On 17/09/2015	Any day expiry	12.98	Call	185.18170	0.18518	0.00000	0.00000	185.182	13.51	0.48	49,660,113.60	8,000	4,000.00
\$ / R	On 28/09/2015	Any day expiry			12.96690	12.96690	12.89260	12.89260		13.50	0.00	0.00	0	1,700.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	0.22520	0.00023	0.30190	0.00030	0.225	17.66	0.00	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	0.66300	0.00066	0.87530	0.00088	0.663	16.36	0.00	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	1.44350	0.00144	1.88690	0.00189	1.443	15.43	0.01	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	135.86550	0.13587	120.46990	0.12047	135.865	14.63	0.33	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	36.63360	0.03663	34.35540	0.03436	36.634	17.44	0.10	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	0.07700	0.00008	0.04080	0.00004	0.077	22.09	0.00	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.97140	12.97140	12.89710	12.89710		13.59	0.00	0.00	0	0.00
\$ / R	On 13/10/2015	Any day expiry			13.00080	13.00080	12.92630	12.92630		13.81	0.00	0.00	0	2,726.00
\$ / R	On 28/10/2015	Any day expiry			13.03510	13.03510	12.96020	12.96020		14.11	0.00	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	1.53800	0.00154	1.80390	0.00180	1.538	16.66	0.00	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	3.27190	0.00327	3.70320	0.00370	3.272	15.47	0.01	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	163.97500	0.16398	150.34090	0.15034	163.975	15.64	0.30	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	13.29280	0.01329	11.58020	0.01158	13.293	28.75	0.02	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry			13.05350	13.05350	12.97830	12.97830		14.16	0.00	0.00	0	0.00
\$ / R	On 05/11/2015	Any day expiry	12.72	Call	521.26520	0.52127	476.69470	0.47669	521.265	13.63	0.67	0.00	0	300.00
\$ / R	On 17/11/2015	Any day expiry			13.08120	13.08120	13.15100	13.15100		14.29	0.00	0.00	0	0.00
\$ / R	On 17/11/2015	Any day expiry	13.15	Call	345.71720	0.34572	0.00000	0.00000	345.717	14.44	0.49	79,826,570.00	12,500	12,500.00
\$ / R	On 25/11/2015	Any day expiry			13.10010	13.10010	13.02430	13.02430		14.34	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	3.62690	0.00363	4.40750	0.00441	3.627	16.02	0.01	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	7.38830	0.00739	8.74250	0.00874	7.388	15.13	0.02	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	181.65330	0.18165	169.76300	0.16976	181.653	16.47	0.27	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	23.26960	0.02327	20.80790	0.02081	23.270	28.46	0.03	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			13.13100	13.13100	13.05500	13.05500		14.46	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			13.13810	13.13810	13.06210	13.06210		14.49	0.00	106,037,605.10	8,071	164,239.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	2,195.36330	2.19536	2,120.60580	2.12061	2,195.363	15.56	0.98	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	7.26330	0.00726	8.50580	0.00851	7.263	15.56	0.02	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	2,146.08510	2.14609	2,071.42830	2.07143	2,146.085	15.45	0.98	17,489,870.93	1,354	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,949.72740	1.94973	1,875.55860	1.87556	1,949.727	14.98	0.97	58,211,250.98	4,544	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,754.94160	1.75494	1,681.43270	1.68143	1,754.942	14.52	0.96	30,312,454.54	2,394	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	24.26140	0.02426	27.64250	0.02764	24.261	14.05	0.05	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	24.70450	0.02470	28.13770	0.02814	24.704	14.03	0.05	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	31.77930	0.03178	36.02630	0.03603	31.779	13.70	0.07	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	34.74440	0.03474	40.51410	0.04051	34.744	13.58	0.07	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	42.72190	0.04272	50.87970	0.05088	42.722	13.46	0.09	0.00	0	8,210.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	53.64450	0.05364		63.30160	0.06330	53.644	13.43	0.11	0.00	0	121,600.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.10	Call	1,104.81130	1.10481		1,040.13780	1.04014	1,104.811	13.40	0.87	12,301,136.76	1,074	0.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	1,062.23170	1.06223		998.45770	0.99846	1,062.232	13.39	0.86	37,288,604.10	3,300	1,650.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.16	Call	1,053.79060	1.05379		990.20270	0.99020	1,053.791	13.39	0.86	16,901,982.30	1,500	0.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	78.88570	0.07889		91.67330	0.09167	78.886	13.38	0.15	0.00	0	150.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	1,020.28550	1.02029		957.45550	0.95746	1,020.286	13.38	0.85	0.00	0	1,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	783.75770	0.78376		0.00000	0.00000	783.758	13.29	0.76	4,983,433.05	500	500.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	164.87130	0.16487		191.76930	0.19177	164.871	13.40	0.26	0.00	0	2,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	736.32490	0.73632		687.53830	0.68754	736.325	13.42	0.73	0.00	0	10,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	729.72080	0.72972		681.25220	0.68125	729.721	13.44	0.73	0.00	0	150.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	716.63690	0.71664		668.80740	0.66881	716.637	13.48	0.72	0.00	0	30,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	595.14220	0.59514		0.00000	0.00000	595.142	13.85	0.65	151,911,700.09	17,883	17,883.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	540.72350	0.54072		502.31880	0.50232	540.723	14.03	0.61	0.00	0	15,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	490.42280	0.49042		455.00490	0.45500	490.423	14.22	0.57	0.00	0	1,197.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	444.11280	0.44411		412.88080	0.41288	444.113	14.40	0.53	0.00	0	13,241.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	402.89180	0.40289		375.75080	0.37575	402.892	14.63	0.49	0.00	0	677.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	373.54580	0.37355		348.52290	0.34852	373.546	14.84	0.47	0.00	0	150.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	333.58640	0.33359		311.49260	0.31149	333.586	15.17	0.43	0.00	0	1,300.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	321.28200	0.32128		300.10160	0.30010	321.282	15.28	0.41	0.00	0	39,222.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	303.72190	0.30372		283.84770	0.28385	303.722	15.44	0.39	0.00	0	13,737.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	276.70290	0.27670		0.00000	0.00000	276.703	15.71	0.36	6,229,094.24	1,300	1,300.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	261.75800	0.26176		245.03610	0.24504	261.758	15.87	0.35	0.00	0	2,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	193.09090	0.19309		182.03080	0.18203	193.091	16.82	0.27	0.00	0	1,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	141.61760	0.14162		134.44990	0.13445	141.618	17.87	0.20	0.00	0	580.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	98.30470	0.09830		94.13510	0.09414	98.305	19.19	0.14	0.00	0	8,200.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	89.43460	0.08943		85.86750	0.08587	89.435	19.55	0.13	0.00	0	8,210.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	87.54010	0.08754		84.10100	0.08410	87.540	19.63	0.13	0.00	0	61,100.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	52.34540	0.05235		54.09770	0.05410	52.345	21.86	0.08	0.00	0	53,000.00	
\$ / R	On 21/12/2015	Any day expiry			13.16190	13.16190		13.08570	13.08570		14.45	0.00	0.00	0	250.00	
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	6.59370	0.00659		7.43980	0.00744	6.594	15.81	0.01	0.00	0	300.00	
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	12.43490	0.01243		14.13190	0.01413	12.435	15.02	0.03	0.00	0	250.00	
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	190.15840	0.19016		180.29950	0.18030	190.158	17.14	0.25	0.00	0	250.00	
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	28.64130	0.02864		28.40120	0.02840	28.641	27.63	0.04	0.00	0	300.00	
\$ / R	On 13/01/2016	Any day expiry			13.21660	13.21660		13.13990	13.13990		14.59	0.00	0.00	0	1,150.00	
\$ / R	On 27/01/2016	Any day expiry			13.25000	13.25000		13.17300	13.17300		14.68	0.00	0.00	0	0.00	
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	55.51660	0.05552		61.90620	0.06191	55.517	13.67	0.09	0.00	0	250.00	
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	645.56260	0.64556		608.59260	0.60859	645.563	14.11	0.61	0.00	0	4,600.00	
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	578.69830	0.57870		545.43740	0.54544	578.698	14.40	0.56	0.00	0	3,600.00	
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	217.06120	0.21706		208.43600	0.20844	217.061	17.79	0.25	0.00	0	250.00	
\$ / R	On 12/02/2016	Any day expiry			13.28800	13.28800		13.21070	13.21070		14.77	0.00	0.00	0	0.00	
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	46.96130	0.04696		52.70410	0.05270	46.961	14.07	0.08	0.00	0	1,000.00	
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	147.98610	0.14799		143.91200	0.14391	147.986	19.89	0.16	0.00	0	1,000.00	
\$ / R	On 25/02/2016	Any day expiry			13.31890	13.31890		13.24140	13.24140		14.77	0.00	0.00	0	0.00	
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	67.20430	0.06720		75.21610	0.07522	67.204	13.70	0.10	0.00	0	250.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	223.87510	0.22388	216.50790	0.21651	223.875	18.49	0.23	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			13.35460	13.35460	13.27680	13.27680		14.92	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			13.36180	13.36180	13.28380	13.28380		14.91	0.00	0.00	0	16,253.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	27.13590	0.02714	30.04890	0.03005	27.136	15.00	0.04	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	53.59370	0.05359	59.04620	0.05905	53.594	14.15	0.08	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	57.24870	0.05725	63.04010	0.06304	57.249	14.07	0.08	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	74.24760	0.07425	81.59100	0.08159	74.248	13.73	0.11	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	77.16070	0.07716	84.76470	0.08476	77.161	13.68	0.11	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	85.43760	0.08544	93.77670	0.09378	85.438	13.54	0.12	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	89.87040	0.08987	98.60070	0.09860	89.870	13.48	0.13	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	95.69940	0.09570	107.22480	0.10722	95.699	13.39	0.13	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	114.59280	0.11459	128.15630	0.12816	114.593	13.41	0.15	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	144.68380	0.14468	161.31090	0.16131	144.684	13.43	0.19	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	1,030.27360	1.03027	975.68820	0.97569	1,030.274	13.48	0.75	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	281.83990	0.28184	313.84670	0.31385	281.840	13.59	0.30	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	869.27900	0.86928	825.02770	0.82503	869.279	13.72	0.68	100,592,217.68	11,070	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	542.80130	0.54280	589.15120	0.58915	542.801	14.71	0.45	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	536.16920	0.53617	511.31760	0.51132	536.169	15.38	0.48	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	471.04460	0.47104	450.14270	0.45014	471.045	15.87	0.43	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	422.64580	0.42265	404.72410	0.40472	422.646	16.29	0.39	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	361.40100	0.36140	347.18720	0.34719	361.401	16.94	0.34	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	341.67170	0.34167	328.62010	0.32862	341.672	17.18	0.32	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	293.55470	0.29355	283.31900	0.28332	293.555	17.85	0.28	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	269.88370	0.26988	260.73640	0.26074	269.884	18.22	0.26	76,799,713.77	22,140	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	166.74740	0.16675	163.12600	0.16313	166.747	20.45	0.16	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	143.27020	0.14327	143.22570	0.14323	143.270	23.05	0.13	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	23.59620	0.02360	23.37010	0.02337	23.596	26.51	0.02	0.00	0	1,500.00
\$ / R	On 29/03/2016	Any day expiry			13.39740	13.39740	13.31920	13.31920		15.01	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	79.93720	0.07994	86.37200	0.08637	79.937	13.75	0.11	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	234.10190	0.23410	227.52500	0.22753	234.102	19.25	0.22	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry			13.46400	13.46400	13.38520	13.38520		15.12	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	89.79470	0.08979	97.11600	0.09712	89.795	13.78	0.11	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	238.24980	0.23825	232.66050	0.23266	238.250	19.98	0.20	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry			13.53820	13.53820	13.45860	13.45860		15.37	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	101.13500	0.10114	108.16230	0.10816	101.135	13.87	0.12	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	245.77210	0.24577	241.54410	0.24154	245.772	20.81	0.19	0.00	0	250.00
\$ / R	On 06/06/2016	Any day expiry			13.56250	13.56250	13.48260	13.48260		15.39	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	159.65400	0.15965	175.15890	0.17516	159.654	13.36	0.17	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	331.42390	0.33142	322.99240	0.32299	331.424	19.42	0.25	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			13.56980	13.56980	13.48980	13.48980		15.40	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.57950	13.57950	13.49940	13.49940		15.51	0.00	0.00	0	7,271.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	157.29610	0.15730	168.08740	0.16809	157.296	13.48	0.17	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	420.76410	0.42076	408.08080	0.40808	420.764	18.37	0.31	0.00	0	330.00
\$ / R	On 28/06/2016	Any day expiry			13.61600	13.61600	13.53530	13.53530		15.55	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	111.56070	0.11156	120.21050	0.12021	111.561	13.93	0.12	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	276.73680	0.27674	275.14040	0.27514	276.737	22.23	0.19	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry			13.68650	13.68650	13.60480	13.60480		15.80	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	121.35120	0.12135	129.64980	0.12965	121.351	14.01	0.12	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	306.57130	0.30657	311.86780	0.31187	306.571	23.67	0.19	0.00	0	250.00
\$ / R	On 11/08/2016	Any day expiry			13.72300	13.72300	13.64070	13.64070		15.81	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	324.90200	0.32490	351.58400	0.35158	324.902	13.86	0.26	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	447.52900	0.44753	435.32690	0.43533	447.529	19.48	0.29	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			13.75990	13.75990	13.67770	13.67770		15.95	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	129.75050	0.12975	138.98950	0.13899	129.750	14.06	0.13	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	345.79000	0.34579	348.51060	0.34851	345.790	25.36	0.20	0.00	0	250.00
\$ / R	On 15/09/2016	Any day expiry			13.80970	13.80970	13.72820	13.72820		16.10	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.81960	13.81960	13.73830	13.73830		16.11	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry			13.84200	13.84200	13.76110	13.76110		16.23	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	137.25900	0.13726	147.51100	0.14751	137.259	14.07	0.13	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	351.50200	0.35150	341.60330	0.34160	351.502	25.84	0.19	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry			13.91170	13.91170	13.83180	13.83180		16.38	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	143.92000	0.14392	152.55950	0.15256	143.920	14.10	0.13	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	324.68950	0.32469	321.69480	0.32169	324.690	25.55	0.18	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry			13.99380	13.99380	13.91520	13.91520		16.59	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	149.40040	0.14940	158.40880	0.15841	149.400	14.08	0.13	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	307.01970	0.30702	293.51110	0.29351	307.020	25.53	0.16	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			14.03370	14.03370	13.95560	13.95560		16.68	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.04610	14.04610	13.96820	13.96820		16.69	0.00	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	151.18940	0.15119	160.44540	0.16045	151.189	14.02	0.12	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	277.71210	0.27771	272.90590	0.27291	277.712	25.03	0.15	0.00	0	250.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.93530	12.93530	12.86110	12.86110		13.27	0.00	3,854,719.40	298	1,291.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			13.13810	13.13810	13.06210	13.06210		14.49	0.00	1,340,086.20	102	282.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			13.36180	13.36180	13.28380	13.28380		14.91	0.00	66,809.00	5	150.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			13.57950	13.57950	13.49940	13.49940		15.51	0.00	0.00	0	7.00
£ / R	On 14/09/2015	Foreign Exchange Future			20.18190	20.18190	20.09650	20.09650		11.32	0.00	2,199,827.10	109	27,009.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	1.59900	0.00160	2.50770	0.00251	1.599	16.36	0.01	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	2.32630	0.00233	4.11260	0.00411	2.326	15.91	0.01	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	3.86910	0.00387	6.51430	0.00651	3.869	14.35	0.01	0.00	0	18,900.00
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	138.74930	0.13875	117.27780	0.11728	138.749	11.94	0.32	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future			20.48830	20.48830	20.40070	20.40070		12.55	0.00	307,324.50	15	6,455.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	17.68920	0.01769	26.87100	0.02687	17.689	13.10	0.03	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	1,245.97230	1.24597	1,173.79520	1.17380	1,245.972	11.92	0.80	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.00	Call	835.72120	0.83572	0.00000	0.00000	835.721	12.26	0.65	6,675,020.25	500	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	653.93140	0.65393	602.57860	0.60258	653.931	12.45	0.56	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	470.38040	0.47038	433.78600	0.43379	470.380	12.95	0.44	0.00	0	18,900.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	276.14100	0.27614	0.00000	0.00000	276.141	14.04	0.28	2,925,332.25	500	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	20.83020	20.83020		20.74060	20.74060		13.15	0.00	104,151.00	5	1,022.00
£ / R	On 13/06/2016		Foreign Exchange Future	21.16600	21.16600		21.07410	21.07410		13.60	0.00	0.00	0	0.00
¥ / R	On 14/09/2015		Foreign Exchange Future	0.10401	0.10401		0.10351	0.10351		11.42	0.00	0.00	0	24.00
¥ / R	On 11/12/2015		Foreign Exchange Future	0.10581	0.10581		0.10529	0.10529		12.97	0.00	3,174.27	30	5,878.00
¥ / R	On 14/03/2016		Foreign Exchange Future	0.10787	0.10787		0.10734	0.10734		13.72	0.00	0.00	0	0.00
€ / R	On 14/09/2015		Foreign Exchange Future	14.33110	14.33110		14.30360	14.30360		12.76	0.00	1,461,772.20	102	36,245.00
€ / R	On 14/09/2015	12.26	Put	0.12040	0.00012		0.11930	0.00012	0.120	17.62	0.00	0.00	0	26,000.00
€ / R	On 14/09/2015	12.70	Put	0.63310	0.00063		0.63630	0.00064	0.633	16.14	0.00	0.00	0	7,900.00
€ / R	On 14/09/2015	12.90	Put	1.33810	0.00134		1.32930	0.00133	1.338	15.47	0.01	0.00	0	7,500.00
€ / R	On 14/09/2015	12.92	Put	1.42930	0.00143		1.42280	0.00142	1.429	15.39	0.01	0.00	0	9,000.00
€ / R	On 14/09/2015	13.00	Put	1.86040	0.00186		1.86870	0.00187	1.860	15.05	0.01	0.00	0	10,700.00
€ / R	On 14/09/2015	14.38	Call	180.26890	0.18027		171.23720	0.17124	180.269	12.85	0.47	0.00	0	6,000.00
€ / R	On 14/09/2015	14.60	Call	107.70810	0.10771		102.98050	0.10298	107.708	13.52	0.32	0.00	0	26,000.00
€ / R	On 14/09/2015	14.90	Call	51.13830	0.05114		49.80300	0.04980	51.138	14.43	0.17	0.00	0	7,500.00
€ / R	On 21/09/2015		Any day expiry	14.35130	14.35130		14.32380	14.32380		12.85	0.00	0.00	0	0.00
€ / R	On 21/09/2015	14.85	Call	80.63220	0.08063		77.93270	0.07793	80.632	14.22	0.23	0.00	0	1,000.00
€ / R	On 21/09/2015	14.85	Put	579.33220	0.57933		604.13270	0.60413	579.332	14.22	0.77	0.00	0	1,000.00
€ / R	On 26/10/2015		Any day expiry	14.44760	14.44760		14.41980	14.41980		13.24	0.00	0.00	0	0.00
€ / R	On 26/10/2015	14.92	Call	178.98120	0.17898		173.73070	0.17373	178.981	14.35	0.32	0.00	0	1,000.00
€ / R	On 26/10/2015	14.92	Put	651.38120	0.65138		673.93070	0.67393	651.381	14.35	0.68	0.00	0	1,000.00
€ / R	On 11/12/2015		Foreign Exchange Future	14.57880	14.57880		14.55000	14.55000		13.61	0.00	2,259,714.00	155	40,022.00
€ / R	On 11/12/2015	13.05	Put	30.69200	0.03069		30.82270	0.03082	30.692	13.18	0.06	0.00	0	6,682.00
€ / R	On 11/12/2015	13.90	Put	154.79110	0.15479		161.84600	0.16185	154.791	12.73	0.24	0.00	0	6,076.00
€ / R	On 11/12/2015	14.30	Put	304.54180	0.30454		316.57080	0.31657	304.542	13.23	0.38	0.00	0	100.00
€ / R	On 11/12/2015	16.50	Call	83.61800	0.08362		83.66910	0.08367	83.618	17.94	0.12	0.00	0	6,682.00
€ / R	On 25/01/2016		Any day expiry	14.71110	14.71110		14.68220	14.68220		13.71	0.00	0.00	0	0.00
€ / R	On 25/01/2016	14.85	Call	481.96250	0.48196		471.45460	0.47145	481.963	14.01	0.48	0.00	0	1,000.00
€ / R	On 25/01/2016	14.92	Call	457.30300	0.45730		447.58200	0.44758	457.303	14.16	0.46	0.00	0	1,000.00
€ / R	On 14/03/2016		Foreign Exchange Future	14.85700	14.85700		14.82780	14.82780		13.93	0.00	0.00	0	3,200.00
€ / R	On 14/03/2016	13.05	Put	61.28140	0.06128		61.32230	0.06132	61.281	13.05	0.09	0.00	0	18,000.00
€ / R	On 14/03/2016	13.20	Put	74.45120	0.07445		74.63330	0.07463	74.451	12.85	0.10	0.00	0	18,000.00
€ / R	On 14/03/2016	13.85	Put	186.70160	0.18670		191.07870	0.19108	186.702	12.66	0.22	0.00	0	12,000.00
€ / R	On 14/03/2016	14.03	Put	235.30810	0.23531		240.84190	0.24084	235.308	12.67	0.26	0.00	0	12,000.00
€ / R	On 14/03/2016	14.90	Call	609.84100	0.60984		599.59590	0.59960	609.841	14.02	0.51	0.00	0	24,000.00
€ / R	On 14/03/2016	15.05	Call	555.58480	0.55558		546.77650	0.54678	555.585	14.32	0.47	0.00	0	24,000.00
€ / R	On 14/03/2016	16.15	Call	292.12490	0.29212		290.53550	0.29054	292.125	16.49	0.27	0.00	0	24,000.00
€ / R	On 14/03/2016	16.30	Call	269.61090	0.26961		268.59470	0.26859	269.611	16.79	0.25	0.00	0	24,000.00
€ / R	On 13/06/2016		Foreign Exchange Future	15.13620	15.13620		15.10620	15.10620		14.35	0.00	0.00	0	250.00
€ / R	On 13/06/2016	14.20	Put	311.77270	0.31177		320.73560	0.32074	311.773	12.80	0.27	0.00	0	6,000.00
€ / R	On 13/06/2016	15.96	Call	538.86600	0.53887		535.71640	0.53572	538.866	15.83	0.38	0.00	0	6,000.00
€ / R	On 19/09/2016		Foreign Exchange Future	15.44560	15.44560		15.41540	15.41540		14.92	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
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	466.83200		466.83200		467.24300	467.24300			0.00	0.00	0	3.00
AL37	On 04/02/2016	Index Future	474.80600		474.80600		475.23700	475.23700			0.00	0.00	0	0.00
AL7T	On 05/11/2015	Index Future	551.72600		551.72600		553.24900	553.24900			0.00	0.00	0	1.00
AL7T	On 04/02/2016	Index Future	561.15100		561.15100		562.71500	562.71500			0.00	0.00	0	0.00
ALBI	On 05/11/2015	Index Future	504.46200		504.46200		506.04800	506.04800			0.00	0.00	0	456.00
ALBI	On 04/02/2016	Index Future	513.07900		513.07900		514.70600	514.70600			0.00	0.00	0	152.00
ALBI	On 05/05/2016	Index Future	522.23200		522.23200		523.88600	523.88600			0.00	0.00	0	0.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future	9.53020	9.53020		9.47900	9.47900			11.93	0.00	4,784,160.40	502	2,319.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.63300	9.63300		9.58070	9.58070			12.30	0.00	3,294,486.00	342	8,883.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.75420	9.75420		9.70130	9.70130			12.16	0.00	487,710.00	50	1,975.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future	9.87550	9.87550		9.82200	9.82200			12.98	0.00	0.00	0	0.00
CAD/ R	On 14/09/2015	Foreign Exchange Future	9.86400	9.86400		9.84140	9.84140			11.80	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future	10.01530	10.01530		9.99220	9.99220			12.89	0.00	0.00	0	0.00
CF CANDO CAGH	On 14/09/2015	Can-Do Future	375.97490	375.97490		325.19030	325.19030				0.00	0.00	0	24,000.00
CHF / R	On 14/09/2015	Foreign Exchange Future	13.23230	13.23230		13.16810	13.16810			12.82	0.00	0.00	0	1,551.00
CHF / R	On 11/12/2015	Foreign Exchange Future	13.48560	13.48560		13.41970	13.41970			13.86	0.00	1,564,329.60	116	7,345.00
CNH / R	On 14/09/2015	Foreign Exchange Future	2.00170	2.00170		1.98750	1.98750			14.03	0.00	0.00	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future	2.01620	2.01620		2.00350	2.00350			14.20	0.00	0.00	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future	1.92080	1.92080		1.91590	1.91590			13.02	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future	1.95510	1.95510		1.95010	1.95010			13.59	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
EL28	On 05/11/2015	Bond Future	127.95096		127.95096		127.95657	127.95657			0.00	0.00	0	0.00
EL28	On 04/02/2016	Bond Future	130.14809		130.14809		130.15638	130.15638			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

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
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	9.75336	82.25423		9.69766	82.65473				0.00	0.00	0	6,441.00
ES33	On 04/02/2016	Bond Future	9.83448	83.66028		9.77677	84.06922				0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future	9.90736	81.36346		9.84795	81.77889				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	500.52400	500.52400		501.90100	501.90100				0.00	5,005,240.00	1	441.00
GOVI	On 04/02/2016	GOVI	509.07400	509.07400		510.48800	510.48800				0.00	0.00	0	26.00
GOVI	On 05/05/2016	GOVI	518.15600	518.15600		519.59300	519.59300				0.00	0.00	0	0.00
I2025	On 05/11/2015	Bond Future	125.01380	125.01380		125.02113	125.02113				0.00	0.00	0	38.00
I2025	On 04/02/2016	Bond Future	125.93829	125.93829		125.94800	125.94800				0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2038	On 05/11/2015	Bond Future	130.08343	130.08343		130.09004	130.09004				0.00	0.00	0	5,820.00
I2038	On 04/02/2016	Bond Future	130.94216	130.94216		130.95132	130.95132				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	128.68246	128.68246		128.68864	128.68864				0.00	0.00	0	6,062.00
I2046	On 04/02/2016	Bond Future	130.89184	130.89184		130.90059	130.90059				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	139.19552	139.19552		138.86435	138.86435				0.00	0.00	0	4,361.00
I2050	On 04/02/2016	Bond Future	140.05076	140.05076		139.71630	139.71630				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	236.29900	236.29900		236.27200	236.27200				0.00	0.00	0	973.00
IGOV	On 04/02/2016	Index Future	240.35400	240.35400		240.33300	240.33300				0.00	0.00	0	82.00
IGOV	On 05/05/2016	Index Future	244.66000	244.66000		244.63900	244.63900				0.00	0.00	0	0.00
ILBI	On 05/11/2015	Index Future	640.35300	640.35300		640.22600	640.22600				0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future	651.33900	651.33900		651.21400	651.21400				0.00	0.00	0	160.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future	6.30000	93.70000		6.32000	93.68000				0.00	0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.34000	93.66000		6.36000	93.64000				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
JIBAR FUTURE	On 21/10/2015		Jibar Tradeable Future	6.45000	93.55000		6.46000	93.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2015		Jibar Tradeable Future	6.48000	93.52000		6.49000	93.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	6.59000	93.41000		6.60000	93.40000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016		Jibar Tradeable Future	6.76000	93.24000		6.75000	93.25000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	6.79000	93.21000		6.79000	93.21000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	7.01000	92.99000		7.02000	92.98000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	7.23000	92.77000		7.22000	92.78000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future	7.38000	92.62000		7.37000	92.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017		Jibar Tradeable Future	7.50000	92.50000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017		Jibar Tradeable Future	7.61000	92.39000		7.60000	92.40000			0.00	0.00	0	0.00
KES / R	On 14/09/2015		Foreign Exchange Future	0.12570	0.12570		0.12500	0.12500			0.00	0.00	0	13.00
KES / R	On 11/12/2015		Foreign Exchange Future	0.12490	0.12490		0.12450	0.12450			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016		Foreign Exchange Future	0.12380	0.12380		0.12400	0.12400			0.00	0.00	0	0.00
NGN / R	On 14/09/2015		Foreign Exchange Future	0.06450	0.06450		0.06410	0.06410			0.00	0.00	0	17,500.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.06070	0.06070		0.06080	0.06080			0.00	0.00	0	76,700.00
NGN / R	On 14/03/2016		Foreign Exchange Future	0.05790	0.05790		0.05740	0.05740			0.00	0.00	0	0.00
NZ\$ / R	On 04/09/2015		Any day expiry	8.47980	8.47980		8.39740	8.39740		10.59	0.00	33,764,800.00	4,000	0.00
NZ\$ / R	On 04/09/2015	8.40	Put	47.98540	0.04799		84.32450	0.08432	47.985	10.94	0.34	0.00	0	8,000.00
NZ\$ / R	On 14/09/2015		Foreign Exchange Future	8.49020	8.49020		8.40760	8.40760		9.72	0.00	0.00	0	0.00
NZ\$ / R	On 11/12/2015		Foreign Exchange Future	8.56490	8.56490		8.48110	8.48110		10.61	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016		Foreign Exchange Future	8.65850	8.65850		8.57320	8.57320		11.92	0.00	0.00	0	0.00
QUANTO € / \$	On 14/09/2015		Foreign Exchange Future	1.10790	1.10790		1.11220	1.11220			0.00	703,516.50	635	510.00
QUANTO € / \$	On 11/12/2015		Foreign Exchange Future	1.10970	1.10970		1.11390	1.11390			0.00	0.00	0	2,690.00
QUANTO € / \$	On 14/03/2016		Foreign Exchange Future	1.11190	1.11190		1.11620	1.11620			0.00	0.00	0	0.00
R186	On 05/11/2015		Bond Future	8.25332	120.19485		8.20217	120.60292		9.29	0.00	10,096,367.40	84	32,585.00
R186	On 05/11/2015	7.73	Call	607.69000	0.60769		729.00000	0.72900	607.690	9.11	0.21	0.00	0	169.00
R186	On 05/11/2015	7.75	Call	642.96000	0.64296		768.90000	0.76890	642.960	9.12	0.22	0.00	0	1,200.00
R186	On 05/11/2015	7.86	Call	865.72000	0.86572		1,018.35000	1.01835	865.720	9.16	0.28	0.00	0	674.00
R186	On 05/11/2015	8.22	Put	2,220.89000	2.22089		2,057.26000	2.05726	2,220.890	9.28	0.51	0.00	0	1,090.00
R186	On 05/11/2015	8.25	Put	2,098.82000	2.09882		1,942.53000	1.94253	2,098.820	9.29	0.49	0.00	0	8,690.00
R186	On 05/11/2015	8.35	Call	2,500.92000	2.50092		2,776.37000	2.77637	2,500.920	9.37	0.57	0.00	0	843.00
R186	On 05/11/2015	8.35	Put	1,734.92000	1.73492		1,602.30000	1.60230	1,734.920	9.37	0.43	0.00	0	9,430.00
R186	On 05/11/2015	8.45	Put	1,420.48000	1.42048		1,309.55000	1.30955	1,420.480	9.44	0.38	0.00	0	6,308.00
R186	On 05/11/2015	8.50	Put	1,280.76000	1.28076		1,179.87000	1.17987	1,280.760	9.48	0.35	0.00	0	4,666.00
R186	On 05/11/2015	8.55	Put	1,151.69000	1.15169		1,060.24000	1.06024	1,151.690	9.52	0.32	0.00	0	4,667.00
R186	On 05/11/2015	8.85	Put	579.77000	0.57977		532.76000	0.53276	579.770	9.73	0.19	0.00	0	843.00
R186	On 05/11/2015	9.00	Put	399.12000	0.39912		366.97000	0.36697	399.120	9.84	0.14	0.00	0	2,600.00
R186	On 04/02/2016		Bond Future	8.30161	116.95043		8.24823	117.36781		9.20	0.00	0.00	0	5,365.00
R186	On 05/05/2016		Bond Future	8.34082	119.03928		8.28556	119.46294		9.11	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 04/08/2016	Bond Future		8.37553	115.94016		8.31752	116.37617		9.20	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		297.98303	297.98303		298.00028	298.00028			0.00	0.00	0	927.00
R197	On 04/02/2016	Bond Future		296.74430	296.74430		296.76742	296.76742			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		243.29199	243.29199		243.13286	243.13286			0.00	0.00	0	52,921.00
R202	On 04/02/2016	Bond Future		244.09379	244.09379		243.93655	243.93655			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		8.08670	99.67162		8.06127	99.80843		7.31	0.00	0.00	0	17,815.00
R2023	On 04/02/2016	Bond Future		8.14462	101.37505		8.11758	101.51626		6.62	0.00	0.00	0	1,050.00
R2023	On 05/05/2016	Bond Future		8.18456	99.25607		8.15644	99.39878		6.92	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		7.25135	102.95062		7.21795	103.00810		2.02	0.00	133,835,806.00	1,300	15,240.00
R203	On 04/02/2016	Bond Future		7.31145	104.71033		7.27099	104.77091		1.20	0.00	0.00	0	0.00
R203	On 05/05/2016	Bond Future		7.32227	102.41020		7.27474	102.47078		1.49	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		8.63788	97.02990		8.59217	97.38767			0.00	219,287,574.00	2,260	9,955.00
R2030	On 04/02/2016	Bond Future		8.68880	94.68135		8.64136	95.04727			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		8.72359	96.81973		8.67280	97.24662			0.00	0.00	0	1,579.00
R2032	On 04/02/2016	Bond Future		8.77450	98.47489		8.72192	98.91110			0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future		8.81845	96.07624		8.76439	96.51925			0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 05/11/2015	Bond Future		8.84014	99.09920		8.78940	99.57132			0.00	0.00	0	44,477.00
R2037	On 04/02/2016	Bond Future		8.88901	96.53562		8.83659	97.01788			0.00	0.00	0	370.00
R2037	On 05/05/2016	Bond Future		8.93266	98.26034		8.87888	98.75011			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		7.56594	104.27469		7.53416	104.36210		3.34	0.00	0.00	0	19,272.00
R204	On 04/02/2016	Bond Future		7.62771	102.01973		7.59199	102.11073		2.68	0.00	0.00	0	0.00
R204	On 05/05/2016	Bond Future		7.66808	103.84173		7.62902	103.93327		2.90	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
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 05/11/2015	Bond Future			8.89789		100.88209		8.84717	101.39897			0.00	0.00	0	14,593.00
R2044	On 04/02/2016	Bond Future			8.94466		98.22379		8.89234	98.75156			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future			8.98646		99.97873		8.93284	100.51481			0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 05/11/2015	Bond Future			8.88895		100.22450		8.83311	100.81042			0.00	0.00	0	47,865.00
R2048	On 04/02/2016	Bond Future			8.93737		101.93740		8.87978	102.53548			0.00	0.00	0	0.00
R2048	On 05/05/2016	Bond Future			8.97549		99.32155		8.91649	99.92932			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			7.77366		100.47025		7.74776	100.56027		4.45	0.00	637,885,617.25	6,349	43,204.00
R207	On 05/11/2015	Bond Future	7.43	Call	361.88000		0.36188		401.53000	0.40153	361.880	4.39	0.28	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	437.66000		0.43766		481.93000	0.48193	437.660	4.40	0.33	0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.83417		98.54546		7.80574	98.63904		3.94	0.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	354.74000		0.35474		384.71000	0.38471	354.740	3.80	0.24	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	580.56000		0.58056		621.51000	0.62151	580.560	3.85	0.34	0.00	0	19.00
R207	On 05/05/2016	Bond Future			7.88287		100.30557		7.85255	100.39980		4.08	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	917.35000		0.91735		962.14000	0.96214	917.350	4.00	0.39	0.00	0	43.00
R207	On 04/08/2016	Bond Future			7.92265		98.51780		7.88846	98.61761		3.94	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			7.89366		95.80337		7.86804	95.91082		5.71	0.00	2,874,101.10	30	40,396.00
R208	On 05/11/2015	Bond Future	8.48	Put	252.54000		0.25254		246.67000	0.24667	252.540	5.92	0.17	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			7.94927		97.44107		7.92167	97.55230		5.06	0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future			7.99182		95.77962		7.96280	95.89183		5.33	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 05/11/2015	Bond Future			8.77255		76.92820		8.71673	77.35916		14.93	0.00	0.00	0	24,850.00
R209	On 05/11/2015	Bond Future	8.50	Call	1,252.51000		1.25251		1,451.98000	1.45198	1,252.510	14.80	0.36	0.00	0	900.00
R209	On 05/11/2015	Bond Future	9.16	Put	1,022.51000		1.02251		938.92000	0.93892	1,022.510	15.39	0.29	0.00	0	640.00
R209	On 05/11/2015	Bond Future	9.25	Put	846.76000		0.84676		776.95000	0.77695	846.760	15.49	0.25	0.00	0	900.00
R209	On 04/02/2016	Bond Future			8.81768		78.24323		8.76015	78.68317		14.55	0.00	0.00	0	400.00
R209	On 04/02/2016	Bond Future	9.52	Put	1,263.90000		1.26390		1,181.60000	1.18160	1,263.900	15.38	0.25	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			8.85656		76.49108		8.79760	76.93808		14.88	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
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	183.41878		183.41878		183.42934	183.42934			0.00	0.00	0	1,698.00
R210	On 04/02/2016	Bond Future	186.56831		186.56831		186.58249	186.58249			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	136.26139		136.26139		136.41721	136.41721			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future	136.90461		136.90461		137.06571	137.06571			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	143.52242		143.52242		143.53101	143.53101			0.00	0.00	0	928.00
R212	On 04/02/2016	Bond Future	144.12472		144.12472		144.13617	144.13617			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	8.66839		87.36086		8.62273	87.70638		12.74	0.00	0.00	0	19,520.00
R213	On 04/02/2016	Bond Future	8.72067		88.85392		8.67337	89.20713		12.30	0.00	0.00	0	0.00
R213	On 05/05/2016	Bond Future	8.76100		86.89160		8.71242	87.25022		12.62	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 05/11/2015	Bond Future	8.81738		77.93722		8.76156	78.39368		15.68	0.00	0.00	0	12,095.00
R214	On 04/02/2016	Bond Future	8.86396		79.26924		8.80645	79.73507		15.33	0.00	0.00	0	4,620.00
R214	On 05/05/2016	Bond Future	8.90031		77.38928		8.84143	77.86267		15.67	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	22,582.76000		22,582.76000		22,482.76000	22,482.76000			0.00	0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.50910		4.50910		4.50370	4.50370		14.45	0.00	0.00	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.46680		4.46680		4.46270	4.46270		15.95	0.00	0.00	0	0.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.60480		1.60480		1.61270	1.61270			0.00	0.00	0	130.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.56410		1.56410		1.57430	1.57430			0.00	0.00	0	0.00

Total for Derivatives : **2,835,775,683.44** **196,184** **3702821.00**

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
Grand Total:											2,835,775,683.44	196,184	3702821.00