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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 19/08/2015

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
<b>Derivatives</b>													
\$ / R	On 21/08/2015	Any day expiry	12.94420	12.94420		12.93980	12.93980		13.74	0.00	0.00	0	0.00
\$ / R	On 25/08/2015	Any day expiry	12.95070	12.95070		12.94860	12.94860		12.15	0.00	0.00	0	98.00
\$ / R	On 26/08/2015	Any day expiry	12.95290	12.95290		12.95080	12.95080		12.27	0.00	0.00	0	0.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Call	36.77520	0.03678	45.04780	0.04505	36.775	13.26	0.26	0	3,600.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Put	193.87520	0.19388	204.24780	0.20425	193.875	13.26	0.74	0	3,600.00
\$ / R	On 27/08/2015	Any day expiry	12.95520	12.95520		12.95300	12.95300		12.64	0.00	0.00	0	12,250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	0.00000	0.00000	0.00000	0.00000	0.000	18.27	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	0.00000	0.00000	0.00000	0.00000	0.000	18.96	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.62	Call	349.61550	0.34962	351.58460	0.35158	349.616	14.41	0.89	0	12,000.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	90.44280	0.09044	98.92100	0.09892	90.443	12.76	0.48	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	0.13530	0.00014	0.14530	0.00015	0.135	49.48	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry	12.96420	12.96420		12.96210	12.96210		12.55	0.00	0.00	0	600.00
\$ / R	On 10/09/2015	Any day expiry	12.98700	12.98700		12.98480	12.98480		13.13	0.00	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.99610	12.99610		12.99390	12.99390		13.02	0.00	925,361,308.30	71,203	594,283.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	0.01070	0.00001	0.01190	0.00001	0.011	20.45	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	2,396.11260	2.39611	2,393.91410	2.39391	2,396.113	20.29	1.00	0	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	0.05930	0.00006			0.06750	0.00007	0.059	18.77	0.00	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,996.16440	1.99616		1,993.97330	1.99397	1,996.164	18.69	1.00	0.00	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	0.06440	0.00006		0.07330	0.00007	0.064	18.69	0.00	0.00	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,826.22880	1.82623		1,824.04740	1.82405	1,826.229	18.01	1.00	0.00	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	0.14550	0.00015		0.16670	0.00017	0.146	17.89	0.00	0.00	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	0.17140	0.00017		0.19650	0.00020	0.171	17.73	0.00	0.00	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	0.21020	0.00021		0.24130	0.00024	0.210	17.53	0.00	0.00	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	0.49580	0.00050		0.57010	0.00057	0.496	16.69	0.00	0.00	0.00	0	27,540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	0.58380	0.00058		0.67120	0.00067	0.584	16.53	0.00	0.00	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	1,396.84590	1.39685		1,394.75720	1.39476	1,396.846	16.29	1.00	0.00	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	0.74590	0.00075		0.85720	0.00086	0.746	16.29	0.00	0.00	0.00	0	540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	0.80930	0.00081		0.92990	0.00093	0.809	16.21	0.00	0.00	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.75	Put	1.32090	0.00132		1.52160	0.00152	1.321	15.61	0.01	0.00	0.00	0	2,310.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	3.07380	0.00307		3.58680	0.00359	3.074	14.23	0.02	0.00	0.00	0	39,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	999.17380	0.99917		997.48680	0.99749	999.174	14.23	0.98	0.00	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.04	Call	959.63310	0.95963		958.02720	0.95803	959.633	14.01	0.98	0.00	0.00	0	681.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	920.16570	0.92017		918.65270	0.91865	920.166	13.79	0.98	0.00	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	900.46330	0.90046		899.00170	0.89900	900.463	13.68	0.98	0.00	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Put	4.36330	0.00436		5.10170	0.00510	4.363	13.68	0.02	0.00	0.00	0	13,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	870.95340	0.87095		869.57590	0.86958	870.953	13.52	0.97	0.00	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Put	6.23710	0.00624		7.29210	0.00729	6.237	13.13	0.03	0.00	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	802.33710	0.80234		801.19210	0.80119	802.337	13.13	0.97	0.00	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	773.05220	0.77305		772.02410	0.77202	773.052	12.96	0.96	0.00	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.27	Put	8.04180	0.00804		9.38840	0.00939	8.042	12.74	0.04	0.00	0.00	0	201.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.39	Put	13.74190	0.01374		15.81550	0.01582	13.742	12.35	0.07	0.00	0.00	0	201.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.44	Call	574.41240	0.57441		574.70170	0.57470	574.412	12.40	0.91	0.00	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.48	Put	22.78070	0.02278		25.62560	0.02563	22.781	12.45	0.11	0.00	0.00	0	8,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	521.41500	0.52142		522.24390	0.52224	521.415	12.47	0.88	0.00	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.51	Call	512.76200	0.51276		513.68470	0.51368	512.762	12.48	0.88	0.00	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.55	Call	478.71560	0.47872		480.01820	0.48002	478.716	12.52	0.86	0.00	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.60	Call	437.52880	0.43753		439.31410	0.43931	437.529	12.58	0.83	0.00	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.62	Call	421.51400	0.42151		423.49350	0.42349	421.514	12.60	0.81	0.00	0.00	0	8,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.67	Call	382.71510	0.38272		385.17030	0.38517	382.715	12.66	0.78	0.00	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.75	Call	324.59900	0.32460		327.77010	0.32777	324.599	12.74	0.72	0.00	0.00	0	950.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.80	Call	290.93600	0.29094		294.50490	0.29450	290.936	12.80	0.68	0.00	0.00	0	200.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.86	Call	253.38620	0.25339		257.36680	0.25737	253.386	12.86	0.63	0.00	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.90	Call	230.12130	0.23012		234.33100	0.23433	230.121	12.91	0.59	0.00	0.00	0	18,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.92	Call	219.02710	0.21903		223.33400	0.22333	219.027	12.93	0.57	0.00	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Call	178.22840	0.17823		182.82390	0.18282	178.228	13.02	0.50	0.00	0.00	0	53,650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	182.12840	0.18213		188.92390	0.18892	182.128	13.02	0.50	0.00	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	154.13920	0.15414		158.85050	0.15885	154.139	13.29	0.45	0.00	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	150.41810	0.15042		155.13950	0.15514	150.418	13.33	0.44	0.00	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	139.73310	0.13973		144.47030	0.14447	139.733	13.47	0.42	0.00	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.15	Call	123.45380	0.12345		128.17250	0.12817	123.454	13.69	0.38	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	96.06530	0.09607	100.60800	0.10061	96.065	14.14	0.31	0.00	0	402.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Put	349.96530	0.34997	356.70800	0.35671	349.965	14.14	0.69	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.28	Call	89.05170	0.08905	93.51310	0.09351	89.052	14.28	0.29	0.00	0	17,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	15.50730	0.01551	17.43190	0.01743	15.507	17.65	0.06	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	8.23190	0.00823	9.50900	0.00951	8.232	19.12	0.03	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	5.24860	0.00525	6.11470	0.00611	5.249	19.38	0.02	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	3.53350	0.00353	4.14180	0.00414	3.534	19.60	0.01	0.00	0	22,320.00
\$ / R	On 17/09/2015	Any day expiry			13.00290	13.00290	13.00070	13.00070		13.13	0.00	0.00	0	0.00
\$ / R	On 17/09/2015	Any day expiry	12.98	Call	203.20440	0.20320	207.78730	0.20779	203.204	13.11	0.53	0.00	0	4,000.00
\$ / R	On 17/09/2015	Any day expiry	13.00	Call	193.47300	0.19347	198.11070	0.19811	193.473	13.13	0.51	0.00	0	2,000.00
\$ / R	On 28/09/2015	Any day expiry			13.02780	13.02780	13.02570	13.02570		13.45	0.00	0.00	0	1,700.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	0.13850	0.00014	0.20420	0.00020	0.138	17.81	0.00	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	0.42290	0.00042	0.54200	0.00054	0.423	16.50	0.00	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	0.94660	0.00095	1.10890	0.00111	0.947	15.56	0.00	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	145.46990	0.14547	150.95850	0.15096	145.470	14.28	0.36	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	37.61030	0.03761	41.05080	0.04105	37.610	17.18	0.11	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	0.08630	0.00009	0.08910	0.00009	0.086	22.43	0.00	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			13.03230	13.03230	13.03020	13.03020		13.55	0.00	0.00	0	0.00
\$ / R	On 13/10/2015	Any day expiry			13.06170	13.06170	13.05970	13.05970		13.65	0.00	0.00	0	2,726.00
\$ / R	On 28/10/2015	Any day expiry			13.09590	13.09590	13.09410	13.09410		13.97	0.00	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	1.13670	0.00114	1.39480	0.00139	1.137	16.70	0.00	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	2.44930	0.00245	2.96990	0.00297	2.449	15.51	0.01	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	172.72400	0.17272	178.62390	0.17862	172.724	15.38	0.31	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	12.93630	0.01294	15.35930	0.01536	12.936	28.59	0.02	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry			13.11440	13.11440	13.11260	13.11260		14.04	0.00	0.00	0	0.00
\$ / R	On 05/11/2015	Any day expiry	12.72	Call	554.69740	0.55470	558.72750	0.55873	554.697	13.42	0.70	0.00	0	300.00
\$ / R	On 17/11/2015	Any day expiry			13.14210	13.14210	13.14040	13.14040		14.20	0.00	0.00	0	0.00
\$ / R	On 17/11/2015	Any day expiry	13.15	Call	365.73770	0.36574	369.82170	0.36982	365.738	14.20	0.51	0.00	0	12,500.00
\$ / R	On 18/11/2015	Any day expiry			13.14440	13.14440	13.14270	13.14270		14.22	0.00	0.00	0	0.00
\$ / R	On 18/11/2015	Any day expiry	13.17	Call	361.44490	0.36144	365.45960	0.36546	361.445	14.28	0.50	0.00	0	6,000.00
\$ / R	On 25/11/2015	Any day expiry			13.16080	13.16080	13.15930	13.15930		14.25	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	2.94090	0.00294	3.39430	0.00339	2.941	16.09	0.01	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	6.00620	0.00601	6.80270	0.00680	6.006	15.17	0.02	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	190.13970	0.19014	194.20170	0.19420	190.140	16.27	0.29	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	23.15850	0.02316	25.12080	0.02512	23.158	28.32	0.03	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			13.19180	13.19180	13.19030	13.19030		14.38	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			13.19900	13.19900	13.19750	13.19750		14.41	0.00	104,219,304.00	7,896	173,013.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	2,254.91390	2.25491	2,254.15410	2.25415	2,254.914	15.56	0.99	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	5.91390	0.00591	6.65410	0.00665	5.914	15.56	0.01	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	2,205.51120	2.20551	2,204.80870	2.20481	2,205.511	15.44	0.98	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	2,008.54010	2.00854	2,008.10490	2.00810	2,008.540	14.97	0.98	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,812.91030	1.81291	1,812.81530	1.81282	1,812.910	14.50	0.97	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	20.18060	0.02018	22.00980	0.02201	20.181	14.03	0.05	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	20.55680	0.02056	22.41000	0.02241	20.557	14.01	0.05	0.00	0	580.00

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	11.75	Put	26.58360	0.02658	28.79100	0.02879	26.584	13.68	0.06	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	29.11990	0.02912	31.46650	0.03147	29.120	13.56	0.06	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	34.90890	0.03491	37.54810	0.03755	34.909	13.33	0.08	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	44.35390	0.04435	47.32850	0.04733	44.354	13.30	0.09	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	1,111.31670	1.11132	1,113.28780	1.11329	1,111.317	13.27	0.88	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	66.52410	0.06652	70.09030	0.07009	66.524	13.26	0.13	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	1,068.45120	1.06845	1,070.58050	1.07058	1,068.451	13.26	0.86	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	825.64750	0.82565	828.59520	0.82860	825.648	13.19	0.78	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	141.89310	0.14189	146.47980	0.14648	141.893	13.19	0.24	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	773.96990	0.77397	777.09130	0.77709	773.970	13.21	0.76	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	767.09120	0.76709	770.24450	0.77024	767.091	13.23	0.75	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	753.45620	0.75346	756.67660	0.75668	753.456	13.27	0.75	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	626.54240	0.62654	630.29970	0.63030	626.542	13.65	0.67	0.00	0	17,883.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	569.51870	0.56952	573.45840	0.57346	569.519	13.84	0.63	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	516.71970	0.51672	520.78800	0.52079	516.720	14.03	0.59	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	468.03740	0.46804	472.18010	0.47218	468.037	14.22	0.55	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	423.32490	0.42332	427.49160	0.42749	423.325	14.41	0.52	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	392.29490	0.39229	396.54910	0.39655	392.295	14.63	0.49	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	350.03150	0.35003	354.36570	0.35437	350.032	14.95	0.44	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	337.01470	0.33701	341.36550	0.34137	337.015	15.06	0.43	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	318.43980	0.31844	322.80350	0.32280	318.440	15.23	0.41	0.00	0	13,737.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	289.86510	0.28987	294.22340	0.29422	289.865	15.50	0.38	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	274.06220	0.27406	278.40500	0.27840	274.062	15.67	0.36	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	201.29900	0.20130	205.43220	0.20543	201.299	16.62	0.28	0.00	0	16,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	147.01410	0.14701	150.79070	0.15079	147.014	17.69	0.21	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	101.45700	0.10146	104.76870	0.10477	101.457	19.02	0.15	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	92.13270	0.09213	95.32000	0.09532	92.133	19.38	0.13	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	90.14270	0.09014	93.30230	0.09330	90.143	19.47	0.13	0.00	0	61,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	53.32770	0.05333	55.80320	0.05580	53.328	21.71	0.08	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			13.22290	13.22290	13.22140	13.22140		14.37	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	5.36670	0.00537	5.99510	0.00600	5.367	15.78	0.01	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	10.24120	0.01024	11.27740	0.01128	10.241	14.99	0.02	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	197.68510	0.19769	201.99330	0.20199	197.685	16.95	0.26	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	29.17960	0.02918	31.31600	0.03132	29.180	27.58	0.04	0.00	0	300.00
\$ / R	On 13/01/2016	Any day expiry			13.27780	13.27780	13.27640	13.27640		14.62	0.00	0.00	0	1,150.00
\$ / R	On 27/01/2016	Any day expiry			13.31130	13.31130	13.30990	13.30990		14.59	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	47.26270	0.04726	49.94910	0.04995	47.263	13.56	0.08	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	673.56580	0.67357	678.01090	0.67801	673.566	13.90	0.63	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	603.84110	0.60384	608.56160	0.60856	603.841	14.20	0.58	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	223.91290	0.22391	228.84680	0.22885	223.913	17.60	0.25	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			13.34950	13.34950	13.34810	13.34810		14.68	0.00	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	40.32790	0.04033	42.75290	0.04275	40.328	13.98	0.07	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	151.15260	0.15115	155.70140	0.15570	151.153	19.70	0.17	0.00	0	1,000.00
\$ / R	On 25/02/2016	Any day expiry			13.38050	13.38050	13.37920	13.37920		14.80	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 25/02/2016	Any day expiry	11.80	Put	59.27380	0.05927	62.01090	0.06201	59.274	13.66	0.09	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	229.87140	0.22987	235.39570	0.23540	229.871	18.31	0.24	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			13.41620	13.41620	13.41490	13.41490		14.86	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			13.42330	13.42330	13.42210	13.42210		14.85	0.00	5,369,320.00	400	16,153.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	23.16490	0.02316	24.82170	0.02482	23.165	14.89	0.04	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	46.86970	0.04687	49.22620	0.04923	46.870	14.07	0.07	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	50.17800	0.05018	52.60730	0.05261	50.178	13.99	0.08	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	65.64760	0.06565	68.35500	0.06835	65.648	13.66	0.10	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	68.30860	0.06831	71.05580	0.07106	68.309	13.61	0.10	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	75.88750	0.07589	78.74010	0.07874	75.888	13.48	0.11	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	79.95540	0.07996	82.85670	0.08286	79.955	13.42	0.12	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	85.31400	0.08531	88.27580	0.08828	85.314	13.34	0.12	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	100.75470	0.10075	103.94410	0.10394	100.755	13.27	0.14	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	128.65440	0.12865	132.26340	0.13226	128.654	13.30	0.17	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	1,071.24250	1.07124	1,074.41590	1.07442	1,071.243	13.37	0.76	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	255.41820	0.25542	260.22930	0.26023	255.418	13.42	0.29	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	902.42960	0.90243	906.23080	0.90623	902.430	13.53	0.70	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	505.85770	0.50586	512.09910	0.51210	505.858	14.54	0.43	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	555.71800	0.55572	561.27100	0.56127	555.718	15.20	0.49	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	487.61950	0.48762	493.41780	0.49342	487.619	15.69	0.44	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	437.00300	0.43700	442.94110	0.44294	437.003	16.12	0.40	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	372.80420	0.37280	378.83520	0.37884	372.804	16.76	0.35	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	352.14240	0.35214	358.18070	0.35818	352.142	17.00	0.33	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	301.76870	0.30177	307.76070	0.30776	301.769	17.66	0.29	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	277.28910	0.27729	283.22720	0.28323	277.289	18.05	0.27	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	169.50460	0.16950	174.70040	0.17470	169.505	20.26	0.17	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	140.16750	0.14017	145.25370	0.14525	140.168	22.64	0.13	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	22.89260	0.02289	24.57600	0.02458	22.893	26.26	0.02	0.00	0	1,500.00
\$ / R	On 29/03/2016	Any day expiry			13.45900	13.45900	13.45780	13.45780		14.97	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	71.15910	0.07116	73.76950	0.07377	71.159	13.69	0.10	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	239.27120	0.23927	245.40530	0.24541	239.271	19.06	0.22	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry			13.52560	13.52560	13.52460	13.52460		15.22	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	81.58540	0.08159	84.05620	0.08406	81.585	13.77	0.11	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	242.50610	0.24251	249.30220	0.24930	242.506	19.79	0.21	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry			13.59960	13.59960	13.59890	13.59890		15.36	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	91.56280	0.09156	94.00970	0.09401	91.563	13.80	0.11	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	248.69830	0.24870	255.91500	0.25591	248.698	20.61	0.20	0.00	0	250.00
\$ / R	On 06/06/2016	Any day expiry			13.62400	13.62400	13.62340	13.62340		15.37	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	147.00720	0.14701	149.74250	0.14974	147.007	13.33	0.16	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	337.50930	0.33751	344.58200	0.34458	337.509	19.23	0.26	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			13.63140	13.63140	13.63080	13.63080		15.49	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.64110	13.64110	13.64060	13.64060		15.49	0.00	13,641,100.00	1,000	7,271.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	144.49160	0.14449	147.34890	0.14735	144.492	13.43	0.16	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	430.20540	0.43021	436.79640	0.43680	430.205	18.20	0.32	0.00	0	330.00

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			13.67780	13.67780						0.00
\$ / R	11.80	Put	On 28/06/2016	Any day expiry	100.51350	0.10051	103.47640	0.10348	100.514	13.82	0.11	0.00	0	250.00
\$ / R	16.62	Call	On 28/06/2016	Any day expiry	272.66610	0.27267	278.97690	0.27898	272.666	21.84	0.19	0.00	0	250.00
\$ / R			On 27/07/2016	Any day expiry	13.74860	13.74860	13.74830	13.74830		15.75	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 27/07/2016	Any day expiry	108.33060	0.10833	111.79860	0.11180	108.331	13.84	0.11	0.00	0	250.00
\$ / R	17.13	Call	On 27/07/2016	Any day expiry	304.73010	0.30473	310.21940	0.31022	304.730	23.36	0.20	0.00	0	250.00
\$ / R			On 11/08/2016	Any day expiry	13.78530	13.78530	13.78510	13.78510		15.85	0.00	0.00	0	0.00
\$ / R	12.70	Put	On 11/08/2016	Any day expiry	299.59700	0.29960	304.32830	0.30433	299.597	13.68	0.25	0.00	0	2,000.00
\$ / R	15.52	Call	On 11/08/2016	Any day expiry	455.17020	0.45517	460.03900	0.46004	455.170	19.30	0.30	0.00	0	2,000.00
\$ / R			On 26/08/2016	Any day expiry	13.82220	13.82220	13.82200	13.82200		15.88	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 26/08/2016	Any day expiry	114.57350	0.11457	118.41690	0.11842	114.574	13.82	0.11	0.00	0	250.00
\$ / R	17.70	Call	On 26/08/2016	Any day expiry	343.68240	0.34368	348.60100	0.34860	343.682	25.06	0.20	0.00	0	250.00
\$ / R			On 15/09/2016	Any day expiry	13.87210	13.87210	13.87170	13.87170		16.03	0.00	0.00	0	259.00
\$ / R			On 19/09/2016	Foreign Exchange Future	13.88210	13.88210	13.88160	13.88160		16.13	0.00	0.00	0	0.00
\$ / R			On 28/09/2016	Any day expiry	13.90450	13.90450	13.90400	13.90400		16.16	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 28/09/2016	Any day expiry	123.72870	0.12373	127.36150	0.12736	123.729	13.90	0.12	0.00	0	250.00
\$ / R	18.25	Call	On 28/09/2016	Any day expiry	351.67800	0.35168	357.44470	0.35744	351.678	25.61	0.19	0.00	0	250.00
\$ / R			On 26/10/2016	Any day expiry	13.97440	13.97440	13.97350	13.97350		16.30	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 26/10/2016	Any day expiry	129.90750	0.12991	133.25670	0.13326	129.908	13.92	0.12	0.00	0	250.00
\$ / R	18.77	Call	On 26/10/2016	Any day expiry	333.54510	0.33355	339.69960	0.33970	333.545	25.55	0.18	0.00	0	250.00
\$ / R			On 28/11/2016	Any day expiry	14.05680	14.05680	14.05550	14.05550		16.51	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 28/11/2016	Any day expiry	135.63590	0.13564	138.53490	0.13853	135.636	13.92	0.12	0.00	0	250.00
\$ / R	19.40	Call	On 28/11/2016	Any day expiry	309.23120	0.30923	315.75570	0.31576	309.231	25.38	0.16	0.00	0	250.00
\$ / R			On 14/12/2016	Any day expiry	14.09680	14.09680	14.09530	14.09530		16.60	0.00	0.00	0	251.00
\$ / R			On 19/12/2016	Foreign Exchange Future	14.10930	14.10930	14.10770	14.10770		16.61	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 19/12/2016	Foreign Exchange Future	138.98360	0.13898	141.59630	0.14160	138.984	13.91	0.12	0.00	0	250.00
\$ / R	19.81	Call	On 19/12/2016	Foreign Exchange Future	279.06040	0.27906	285.35820	0.28536	279.060	24.87	0.15	0.00	0	250.00
\$ / R MAXI			On 14/09/2015	Foreign Exchange Future	12.99610	12.99610	12.99390	12.99390		13.02	0.00	2,092,372.10	161	1,325.00
\$ / R MAXI			On 11/12/2015	Foreign Exchange Future	13.19900	13.19900	13.19750	13.19750		14.41	0.00	461,965.00	35	288.00
\$ / R MAXI			On 14/03/2016	Foreign Exchange Future	13.42330	13.42330	13.42210	13.42210		14.85	0.00	0.00	0	145.00
\$ / R MAXI			On 13/06/2016	Foreign Exchange Future	13.64110	13.64110	13.64060	13.64060		15.49	0.00	0.00	0	7.00
£ / R			On 14/09/2015	Foreign Exchange Future	20.33480	20.33480	20.34960	20.34960		10.99	0.00	21,534,553.20	1,059	26,770.00
£ / R	18.00	Put	On 14/09/2015	Foreign Exchange Future	0.96710	0.00097	1.10240	0.00110	0.967	17.02	0.00	0.00	0	16,500.00
£ / R	18.16	Put	On 14/09/2015	Foreign Exchange Future	1.39250	0.00139	1.60140	0.00160	1.393	16.53	0.00	0.00	0	16,500.00
£ / R	18.50	Put	On 14/09/2015	Foreign Exchange Future	2.56390	0.00256	2.92600	0.00293	2.564	15.15	0.01	0.00	0	18,900.00
£ / R	20.50	Call	On 14/09/2015	Foreign Exchange Future	171.97920	0.17198	189.40810	0.18941	171.979	11.31	0.40	0.00	0	20,000.00
£ / R			On 11/12/2015	Foreign Exchange Future	20.64230	20.64230	20.65820	20.65820		12.39	0.00	288,992.20	14	6,579.00
£ / R	17.87	Put	On 11/12/2015	Foreign Exchange Future	14.82940	0.01483	16.57570	0.01658	14.829	13.40	0.02	0.00	0	830.00
£ / R	19.40	Call	On 11/12/2015	Foreign Exchange Future	1,363.95160	1.36395	1,385.37990	1.38538	1,363.952	11.76	0.84	0.00	0	700.00
£ / R	20.00	Call	On 11/12/2015	Foreign Exchange Future	926.14870	0.92615	947.66550	0.94767	926.149	12.05	0.69	0.00	0	500.00
£ / R	20.33	Call	On 11/12/2015	Foreign Exchange Future	728.21360	0.72821	749.14650	0.74915	728.214	12.22	0.60	0.00	0	8,250.00
£ / R	20.77	Call	On 11/12/2015	Foreign Exchange Future	518.70360	0.51870	537.72010	0.53772	518.704	12.57	0.48	0.00	0	18,900.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	302.90250	0.30290	316.97320	0.31697	302.903	13.69	0.31	0.00	0	500.00
£ / R	On 14/03/2016	Foreign Exchange Future			20.98610	20.98610	21.00230	21.00230		12.95	0.00	0.00	0	1,022.00
£ / R	On 13/06/2016	Foreign Exchange Future			21.32180	21.32180	21.33920	21.33920		13.36	0.00	0.00	0	0.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10462	0.10462	0.10448	0.10448		11.54	0.00	0.00	0	24.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10642	0.10642	0.10629	0.10629		13.02	0.00	0.00	0	5,878.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.10850	0.10850	0.10836	0.10836		13.79	0.00	0.00	0	0.00
€ / R	On 14/09/2015	Foreign Exchange Future			14.37660	14.37660	14.34630	14.34630		12.44	0.00	53,509,705.20	3,722	36,123.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.26	Put	0.08310	0.00008	0.09640	0.00010	0.083	18.11	0.00	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	0.41340	0.00041	0.50660	0.00051	0.413	16.44	0.00	0.00	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	0.86360	0.00086	1.07590	0.00108	0.864	15.68	0.00	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.92	Put	0.92970	0.00093	1.15030	0.00115	0.930	15.61	0.00	0.00	0	9,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	1.22640	0.00123	1.50310	0.00150	1.226	15.27	0.01	0.00	0	10,700.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.38	Call	188.57600	0.18858	181.40100	0.18140	188.576	12.43	0.50	0.00	0	6,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.60	Call	109.28930	0.10929	106.91510	0.10692	109.289	13.07	0.34	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	49.59330	0.04959	49.54350	0.04954	49.593	14.02	0.17	0.00	0	7,500.00
€ / R	On 21/09/2015	Any day expiry			14.39690	14.39690	14.36650	14.36650		12.57	0.00	0.00	0	0.00
€ / R	On 21/09/2015	Any day expiry	14.85	Call	80.69470	0.08069	79.83050	0.07983	80.695	13.85	0.23	0.00	0	1,000.00
€ / R	On 21/09/2015	Any day expiry	14.85	Put	533.79470	0.53379	563.33050	0.56333	533.795	13.85	0.77	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry			14.49300	14.49300	14.46280	14.46280		13.07	0.00	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	181.96370	0.18196	179.59900	0.17960	181.964	14.04	0.33	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	608.96370	0.60896	636.79900	0.63680	608.964	14.04	0.67	0.00	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.62420	14.62420	14.59410	14.59410		13.51	0.00	31,661,393.00	2,165	42,531.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	28.74400	0.02874	30.72990	0.03073	28.744	13.38	0.06	0.00	0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	142.61220	0.14261	151.94390	0.15194	142.612	12.78	0.23	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	282.71790	0.28272	297.80780	0.29781	282.718	13.19	0.37	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	83.34080	0.08334	81.70710	0.08171	83.341	17.74	0.12	0.00	0	6,682.00
€ / R	On 25/01/2016	Any day expiry			14.75690	14.75690	14.72670	14.72670		13.70	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	496.36750	0.49637	486.54010	0.48654	496.368	13.90	0.49	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	470.70180	0.47070	461.36590	0.46137	470.702	14.04	0.47	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			14.90290	14.90290	14.87240	14.87240		13.94	0.00	0.00	0	3,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	61.36870	0.06137	61.97780	0.06198	61.369	13.34	0.09	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	73.89750	0.07390	75.10590	0.07511	73.898	13.12	0.10	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	178.59170	0.17859	186.12570	0.18613	178.592	12.78	0.21	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	224.63610	0.22464	234.05640	0.23406	224.636	12.76	0.25	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	626.52590	0.62653	617.35360	0.61735	626.526	13.94	0.52	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.05	Call	570.45260	0.57045	562.05220	0.56205	570.453	14.23	0.48	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	297.98820	0.29799	292.98970	0.29299	297.988	16.39	0.28	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	274.75390	0.27475	270.00260	0.27000	274.754	16.68	0.26	0.00	0	24,000.00
€ / R	On 13/06/2016	Foreign Exchange Future			15.18210	15.18210	15.15240	15.15240		14.40	0.00	0.00	0	250.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	298.57540	0.29858	311.76640	0.31177	298.575	12.83	0.26	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	551.55700	0.55156	547.37700	0.54738	551.557	15.79	0.39	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			15.49320	15.49320	15.46260	15.46260		14.95	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	465.36800		465.36800		465.63900	465.63900			0.00	0.00	0	3.00
AL37	On 04/02/2016	Index Future	473.30700		473.30700		473.58500	473.58500			0.00	0.00	0	0.00
AL7T	On 05/11/2015	Index Future	548.61800		548.61800		549.30100	549.30100			0.00	0.00	0	1.00
AL7T	On 04/02/2016	Index Future	557.97700		557.97700		558.67600	558.67600			0.00	0.00	0	0.00
ALBI	On 05/11/2015	Index Future	501.36900		501.36900		502.02700	502.02700			0.00	0.00	0	456.00
ALBI	On 04/02/2016	Index Future	509.92200		509.92200		510.59400	510.59400			0.00	0.00	0	152.00
ALBI	On 05/05/2016	Index Future	519.01600		519.01600		519.69800	519.69800			0.00	0.00	0	0.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future	9.51120	9.51120		9.52690	9.52690			11.79	0.00	38,044.80	4	2,319.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.61360	9.61360		9.62990	9.62990			12.33	0.00	19,227.20	2	8,883.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.73410	9.73410		9.75130	9.75130			12.04	0.00	19,468.20	2	1,975.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future	9.85610	9.85610		9.87280	9.87280			12.81	0.00	0.00	0	0.00
CAD/ R	On 14/09/2015	Foreign Exchange Future	9.89280	9.89280		9.93490	9.93490			12.02	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future	10.04430	10.04430		10.08750	10.08750			12.96	0.00	0.00	0	0.00
CF CANDO CAGH	On 14/09/2015	Can-Do Future	419.28300	419.28300		417.30910	417.30910				0.00	0.00	0	24,000.00
CHF / R	On 14/09/2015	Foreign Exchange Future	13.38410	13.38410		13.30210	13.30210			12.64	0.00	0.00	0	1,551.00
CHF / R	On 11/12/2015	Foreign Exchange Future	13.64020	13.64020		13.55680	13.55680			13.86	0.00	0.00	0	7,345.00
CNH / R	On 14/09/2015	Foreign Exchange Future	2.01120	2.01120		2.01200	2.01200			11.99	0.00	0.00	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future	2.02670	2.02670		2.02800	2.02800			13.95	0.00	0.00	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future	1.92710	1.92710		1.92250	1.92250			13.80	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future	1.96140	1.96140		1.95680	1.95680			13.55	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00



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
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	9.84713		81.58669		9.82442	81.74760			0.00	0.00	0	6,441.00
ES33	On 04/02/2016	Bond Future	9.93164		82.97878		9.90802	83.14365			0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future	10.00774		80.66881		9.98335	80.83676			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	497.74700		497.74700		498.31400	498.31400			0.00	39,819,760.00	8	441.00
GOVI	On 04/02/2016	GOVI	506.23800		506.23800		506.81900	506.81900			0.00	0.00	0	26.00
GOVI	On 05/05/2016	GOVI	515.26600		515.26600		515.85500	515.85500			0.00	0.00	0	0.00
I2025	On 05/11/2015	Bond Future	124.61268		124.61268		125.00710	125.00710			0.00	0.00	0	38.00
I2025	On 04/02/2016	Bond Future	125.52637		125.52637		125.92961	125.92961			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	129.82922		129.82922		130.07726	130.07726			0.00	0.00	0	5,820.00
I2038	On 04/02/2016	Bond Future	130.67957		130.67957		130.93416	130.93416			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	128.66056		128.66056		128.67657	128.67657			0.00	0.00	0	6,062.00
I2046	On 04/02/2016	Bond Future	130.86560		130.86560		130.88422	130.88422			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	139.17209		139.17209		139.18949	139.18949			0.00	0.00	0	4,361.00
I2050	On 04/02/2016	Bond Future	140.02249		140.02249		140.04235	140.04235			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	235.83100		235.83100		235.97700	235.97700			0.00	0.00	0	973.00
IGOV	On 04/02/2016	Index Future	239.87300		239.87300		240.02400	240.02400			0.00	0.00	0	82.00
IGOV	On 05/05/2016	Index Future	244.17000		244.17000		244.32200	244.32200			0.00	0.00	0	0.00
ILBI	On 05/11/2015	Index Future	639.01100		639.01100		639.45400	639.45400			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future	649.97100		649.97100		650.42200	650.42200			0.00	0.00	0	160.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future	6.30000		93.70000		6.30000	93.70000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.34000		93.66000		6.34000	93.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future	6.45000		93.55000		6.45000	93.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future	6.48000		93.52000		6.48000	93.52000			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 15/12/2015		Jibar Tradeable Future	6.59000	93.41000		6.59000	93.41000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016		Jibar Tradeable Future	6.76000	93.24000		6.76000	93.24000			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		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	7.23000	92.77000		7.23000	92.77000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future	7.38000	92.62000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017		Jibar Tradeable Future	7.50000	92.50000		7.50000	92.50000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017		Jibar Tradeable Future	7.61000	92.39000		7.61000	92.39000			0.00	0.00	0	0.00
KES / R	On 14/09/2015		Foreign Exchange Future	0.12540	0.12540		0.12570	0.12570			0.00	0.00	0	13.00
KES / R	On 11/12/2015		Foreign Exchange Future	0.12450	0.12450		0.12460	0.12460			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016		Foreign Exchange Future	0.12350	0.12350		0.12310	0.12310			0.00	0.00	0	0.00
NGN / R	On 14/09/2015		Foreign Exchange Future	0.06490	0.06490		0.06490	0.06490			0.00	0.00	0	17,500.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.06100	0.06100		0.06120	0.06120			0.00	0.00	0	76,700.00
NGN / R	On 14/03/2016		Foreign Exchange Future	0.05820	0.05820		0.05840	0.05840			0.00	0.00	0	0.00
NZ\$ / R	On 04/09/2015		Any day expiry	8.49410	8.49410		8.51370	8.51370		10.62	0.00	0.00	0	0.00
NZ\$ / R	On 04/09/2015	8.40	Put	40.80960	0.04081		37.27620	0.03728	40.810	11.21	0.31	0.00	0	8,000.00
NZ\$ / R	On 14/09/2015		Foreign Exchange Future	8.50390	8.50390		8.52350	8.52350		9.63	0.00	0.00	0	0.00
NZ\$ / R	On 11/12/2015		Foreign Exchange Future	8.57780	8.57780		8.59820	8.59820		10.52	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016		Foreign Exchange Future	8.67040	8.67040		8.69150	8.69150		12.05	0.00	0.00	0	0.00
QUANTO € / \$	On 14/09/2015		Foreign Exchange Future	1.10620	1.10620		1.10410	1.10410			0.00	0.00	0	516.00
QUANTO € / \$	On 11/12/2015		Foreign Exchange Future	1.10800	1.10800		1.10580	1.10580			0.00	0.00	0	2,690.00
QUANTO € / \$	On 14/03/2016		Foreign Exchange Future	1.11020	1.11020		1.10810	1.10810			0.00	0.00	0	0.00
R186	On 05/11/2015		Bond Future	8.34367	119.47879		8.32507	119.62571		9.39	0.00	18,519,212.45	155	32,633.00
R186	On 05/11/2015	7.73	Call	466.99000	0.46699		487.03000	0.48703	466.990	9.21	0.17	0.00	0	169.00
R186	On 05/11/2015	7.75	Call	495.80000	0.49580		516.92000	0.51692	495.800	9.22	0.18	0.00	0	1,200.00
R186	On 05/11/2015	7.86	Call	680.15000	0.68015		707.85000	0.70785	680.150	9.26	0.23	0.00	0	674.00
R186	On 05/11/2015	8.22	Put	2,602.82000	2.60282		2,511.54000	2.51154	2,602.820	9.38	0.57	0.00	0	1,090.00
R186	On 05/11/2015	8.25	Put	2,467.64000	2.46764		2,379.00000	2.37900	2,467.640	9.39	0.55	0.00	0	8,650.00
R186	On 05/11/2015	8.35	Call	2,110.25000	2.11025		2,177.53000	2.17753	2,110.250	9.47	0.51	0.00	0	843.00
R186	On 05/11/2015	8.35	Put	2,060.31000	2.06031		1,980.67000	1.98067	2,060.310	9.47	0.49	0.00	0	9,430.00
R186	On 05/11/2015	8.45	Put	1,703.92000	1.70392		1,633.25000	1.63325	1,703.920	9.54	0.43	0.00	0	6,308.00
R186	On 05/11/2015	8.50	Put	1,544.08000	1.54408		1,477.82000	1.47782	1,544.080	9.58	0.40	0.00	0	4,666.00
R186	On 05/11/2015	8.55	Put	1,395.95000	1.39595		1,333.60000	1.33360	1,395.950	9.62	0.37	0.00	0	4,667.00
R186	On 05/11/2015	8.85	Put	725.68000	0.72568		685.33000	0.68533	725.680	9.84	0.23	77,922,117.54	2,880	2,283.00
R186	On 05/11/2015	9.00	Put	507.17000	0.50717		476.40000	0.47640	507.170	9.95	0.17	0.00	0	2,600.00
R186	On 04/02/2016		Bond Future	8.39584	116.21860		8.37631	116.36976		9.32	0.00	0.00	0	5,365.00
R186	On 05/05/2016		Bond Future	8.43884	118.29298		8.41854	118.44700		9.22	0.00	0.00	0	0.00
R186	On 04/08/2016		Bond Future	8.47754	115.17884		8.45592	115.33963		9.32	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

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/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	297.10383		297.10383		297.35276	297.35276			0.00	0.00	0	927.00
R197	On 04/02/2016	Bond Future	295.84087		295.84087		296.09902	296.09902			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 05/11/2015	Bond Future	242.90516		242.90516		242.93782	242.93782			0.00	0.00	0	52,921.00
R202	On 04/02/2016	Bond Future	243.69268		243.69268		243.73000	243.73000			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	8.17201	99.21441		8.15341	99.31386			7.37	0.00	0.00	0	17,815.00
R2023	On 04/02/2016	Bond Future	8.23461	100.90692		8.21484	101.00953			6.68	0.00	0.00	0	1,050.00
R2023	On 05/05/2016	Bond Future	8.27909	98.77823		8.25835	98.88282			6.99	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	7.31530	102.84068		7.32407	102.82562			2.04	0.00	0.00	0	15,240.00
R203	On 04/02/2016	Bond Future	7.38831	104.59539		7.39754	104.58160			1.22	0.00	0.00	0	0.00
R203	On 05/05/2016	Bond Future	7.41521	102.29189		7.42611	102.27803			1.52	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	8.73291	96.29212		8.71439	96.43527				0.00	0.00	0	9,955.00
R2030	On 04/02/2016	Bond Future	8.78727	93.92810		8.76796	94.07515				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	8.81332	96.07227		8.79487	96.22527				0.00	0.00	0	1,579.00
R2032	On 04/02/2016	Bond Future	8.86733	97.71175		8.84815	97.86870				0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future	8.91427	95.29829		8.89448	95.45821				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	8.93505	98.22566		8.91134	98.44272				0.00	0.00	0	44,477.00
R2037	On 04/02/2016	Bond Future	8.98698	95.64430		8.96243	95.86644				0.00	0.00	0	370.00
R2037	On 05/05/2016	Bond Future	9.03355	97.35193		9.00829	97.57811				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	7.64322	104.06253		7.64084	104.06906			3.37	0.00	0.00	0	19,272.00
R204	On 04/02/2016	Bond Future	7.71379	101.80086		7.71059	101.80899			2.71	0.00	0.00	0	0.00
R204	On 05/05/2016	Bond Future	7.76387	103.61768		7.76026	103.62611			2.94	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00

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/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			8.98771		99.97788		8.96905	100.16457			0.00	1,699,623.96	17	14,576.00
R2044	On 04/02/2016	Bond Future			9.03727		97.30124		9.01796	97.49238			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future			9.08173		99.03837		9.06186	99.23323			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			8.97347		99.34910		8.95986	99.48914			0.00	39,739,640.00	400	47,665.00
R2048	On 04/02/2016	Bond Future			9.02456		101.04393		9.01043	101.18776			0.00	0.00	0	0.00
R2048	On 05/05/2016	Bond Future			9.06511		98.41086		9.05060	98.55730			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			7.86575		100.15101		7.84725	100.21504		4.49	0.00	0.00	0	43,204.00
R207	On 05/11/2015	Bond Future	7.43	Call	276.90000		0.27690	290.43000	0.29043	276.900	4.43	0.23	0.00	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	339.62000		0.33962	355.52000	0.35552	339.620	4.44	0.27	0.00	0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.93399		98.21776		7.91367	98.28436		3.99	0.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	288.11000		0.28811	294.39000	0.29439	288.110	3.85	0.20	0.00	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	482.68000		0.48268	493.71000	0.49371	482.680	3.90	0.30	0.00	0.00	0	19.00
R207	On 05/05/2016	Bond Future			7.99087		99.97083		7.96892	100.03875		4.13	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	801.31000		0.80131	814.76000	0.81476	801.310	4.04	0.35	0.00	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.04012		98.17584		8.01517	98.24835		3.99	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			7.98491		95.42187		7.96646	95.49886		5.77	0.00	0.00	0	40,396.00
R208	On 05/11/2015	Bond Future	8.48	Put	324.51000		0.32451	305.62000	0.30562	324.510	5.98	0.21	0.00	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			8.04658		97.05015		8.02670	97.12985		5.11	0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future			8.09537		95.38052		8.07424	95.46179		5.39	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			8.86744		76.20399		8.84370	76.38420		15.03	0.00	0.00	0	24,850.00
R209	On 05/11/2015	Bond Future	8.50	Call	999.69000		0.99969	1,055.63000	1.05563	999.690	14.90	0.31	0.00	0.00	0	900.00
R209	On 05/11/2015	Bond Future	9.16	Put	1,233.17000		1.23317	1,174.50000	1.17450	1,233.170	15.49	0.33	0.00	0.00	0	640.00
R209	On 05/11/2015	Bond Future	9.25	Put	1,028.78000		1.02878	977.71000	0.97771	1,028.780	15.59	0.29	0.00	0.00	0	900.00
R209	On 04/02/2016	Bond Future			8.91543		77.50444		8.89090	77.68881		14.66	0.00	0.00	0	400.00
R209	On 04/02/2016	Bond Future	9.52	Put	1,409.67000		1.40967	1,397.97000	1.39797	1,409.670	15.21	0.27	0.00	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			8.95708		75.73806		8.93186	75.92593		14.99	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

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/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	182.78394		182.78394		182.81102	182.81102			0.00	0.00	0	1,698.00
R210	On 04/02/2016	Bond Future	185.91681		185.91681		185.94737	185.94737			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	136.16637		136.16637		136.25182	136.25182			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future	136.80375		136.80375		136.89294	136.89294			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	143.23724		143.23724		143.25984	143.25984			0.00	0.00	0	928.00
R212	On 04/02/2016	Bond Future	143.83031		143.83031		143.85555	143.85555			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	8.75803		86.68817		8.73942	86.82721		12.86	0.00	18,637,956.55	215	19,520.00
R213	On 04/02/2016	Bond Future	8.81345		88.16698		8.79409	88.30968		12.41	0.00	0.00	0	200.00
R213	On 05/05/2016	Bond Future	8.85670		86.19124		8.83674	86.33665		12.75	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	8.90703		77.21324		8.88827	77.36382		15.77	0.00	0.00	0	12,095.00
R214	On 04/02/2016	Bond Future	8.95635		78.53042		8.93694	78.68467		15.42	0.00	0.00	0	4,620.00
R214	On 05/05/2016	Bond Future	8.99521		76.63620		8.97527	76.79343		15.76	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	22,684.19000		22,684.19000		22,666.49000	22,666.49000			0.00	0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.39600		4.39600		4.45120	4.45120		16.21	0.00	0.00	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.34430		4.34430		4.40130	4.40130		16.34	0.00	0.00	0	0.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.61210		1.61210		1.60920	1.60920			0.00	0.00	0	130.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.57170		1.57170		1.56980	1.56980			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>1,354,555,063.70</b>	<b>91,338</b>	<b>3801689.00</b>

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
<b>Grand Total:</b>											1,354,555,063.70	91,338	3801689.00