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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/09/2015

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 16/09/2015	Any day expiry	13.49250	13.49250		13.55500	13.55500		18.66	0.00	0.00	0	0.00
\$ / R	On 16/09/2015	Any day expiry	13.45	Call	78.32890	0.07833	154.88820	0.15489	78.329	19.36	0.62	0	3,000.00
\$ / R	On 16/09/2015	Any day expiry	13.52	Call	41.26730	0.04127	108.32030	0.10832	41.267	19.11	0.42	0	3,000.00
\$ / R	On 17/09/2015	Any day expiry	13.49250		13.49250		13.55500	13.55500		20.97	0.00	0	0.00
\$ / R	On 17/09/2015	Any day expiry	12.98	Call	515.05590	0.51506	580.51280	0.58051	515.056	26.84	0.97	0	4,000.00
\$ / R	On 17/09/2015	Any day expiry	13.00	Call	495.47950	0.49548	561.22320	0.56122	495.479	26.61	0.97	0	2,000.00
\$ / R	On 17/09/2015	Any day expiry	13.80	Call	13.70720	0.01371	37.92660	0.03793	13.707	25.02	0.11	0	3,000.00
\$ / R	On 23/09/2015	Any day expiry	13.50380		13.50380		13.56890	13.56890		20.45	0.00	0	0.00
\$ / R	On 23/09/2015	Any day expiry	13.93	Call	46.41320	0.04641	71.07670	0.07108	46.413	23.11	0.19	0	3,600.00
\$ / R	On 23/09/2015	Any day expiry	13.93	Put	472.61320	0.47261	432.17670	0.43218	472.613	23.11	0.81	0	3,600.00
\$ / R	On 25/09/2015	Any day expiry	13.50840		13.50840		13.57370	13.57370		19.99	0.00	0	0.00
\$ / R	On 25/09/2015	Any day expiry	13.09	Call	453.43650	0.45344	519.98910	0.51999	453.437	19.04	0.84	0	2,500.00
\$ / R	On 28/09/2015	Any day expiry	13.51550		13.51550		13.58090	13.58090		19.03	0.00	0	1,700.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	0.00860	0.00001	0.01530	0.00002	0.009	30.66	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	0.03320	0.00003	0.04620	0.00005	0.033	28.80	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	0.08680	0.00009	0.12010	0.00012	0.087	27.46	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	334.05040	0.33405	395.93100	0.39593	334.050	18.46	0.71	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	60.94920	0.06095	85.61730	0.08562	60.949	21.72	0.20	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	0.49370	0.00049	0.59140	0.00059	0.494	38.99	0.00	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			13.52020	13.52020	13.58560	13.58560		18.93	0.00	0.00	0	400.00
\$ / R	On 30/09/2015	Any day expiry	13.59	Put	249.26980	0.24927	228.73560	0.22874	249.270	19.39	0.54	45,315,952.87	6,110	6,110.00
\$ / R	On 30/09/2015	Any day expiry	13.64	Call	161.11510	0.16112	203.23870	0.20324	161.115	19.65	0.42	34,975,623.37	6,110	6,110.00
\$ / R	On 02/10/2015	Any day expiry			13.52490	13.52490	13.59040	13.59040		18.76	0.00	0.00	0	1,000.00
\$ / R	On 02/10/2015	Any day expiry	13.47	Call	245.64840	0.24565	299.85500	0.29985	245.648	18.68	0.55	0.00	0	201.00
\$ / R	On 02/10/2015	Any day expiry	13.47	Put	190.74840	0.19075	179.45500	0.17945	190.748	18.68	0.45	0.00	0	201.00
\$ / R	On 06/10/2015	Any day expiry			13.53430	13.53430	13.59990	13.59990		18.32	0.00	0.00	0	0.00
\$ / R	On 06/10/2015	Any day expiry	13.25	Put	110.95140	0.11095	107.34120	0.10734	110.951	17.57	0.30	0.00	0	5,000.00
\$ / R	On 09/10/2015	Any day expiry			13.54140	13.54140	13.60710	13.60710		18.22	0.00	0.00	0	0.00
\$ / R	On 09/10/2015	Any day expiry	13.98	Call	117.54910	0.11755	149.95120	0.14995	117.549	20.23	0.28	0.00	0	5,000.00
\$ / R	On 13/10/2015	Any day expiry			13.55080	13.55080	13.61660	13.61660		17.77	0.00	0.00	0	2,726.00
\$ / R	On 14/10/2015	Any day expiry			13.55320	13.55320	13.61900	13.61900		17.76	0.00	0.00	0	1,000.00
\$ / R	On 20/10/2015	Any day expiry			13.56730	13.56730	13.63330	13.63330		17.63	0.00	0.00	0	600.00
\$ / R	On 28/10/2015	Any day expiry			13.58620	13.58620	13.65230	13.65230		17.81	0.00	0.00	0	351.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	0.41750	0.00042	0.59180	0.00059	0.418	22.61	0.00	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	0.89020	0.00089	1.22980	0.00123	0.890	21.17	0.00	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	342.24480	0.34224	396.37610	0.39638	342.245	17.70	0.52	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	13.45570	0.01346	16.85270	0.01685	13.456	32.15	0.02	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry			13.60510	13.60510	13.67140	13.67140		17.78	0.00	0.00	0	0.00
\$ / R	On 05/11/2015	Any day expiry	12.72	Call	935.77020	0.93577	1,005.68100	1.00568	935.770	15.93	0.88	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.00	Call	710.60570	0.71061	776.98030	0.77698	710.606	16.21	0.78	0.00	0	300.00
\$ / R	On 10/11/2015	Any day expiry			13.61700	13.61700	13.68330	13.68330		17.71	0.00	0.00	0	0.00
\$ / R	On 10/11/2015	Any day expiry	13.00	Put	113.44670	0.11345	113.44900	0.11345	113.447	16.14	0.22	0.00	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	13.81	Call	307.08720	0.30709	353.03220	0.35303	307.087	18.49	0.44	0.00	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	14.25	Call	192.50890	0.19251	226.05360	0.22605	192.509	20.13	0.30	0.00	0	20,000.00
\$ / R	On 17/11/2015	Any day expiry			13.63350	13.63350	13.70000	13.70000		17.81	0.00	0.00	0	0.00
\$ / R	On 17/11/2015	Any day expiry	13.15	Call	656.46300	0.65646	721.21360	0.72121	656.463	16.44	0.71	0.00	0	12,500.00
\$ / R	On 18/11/2015	Any day expiry			13.63590	13.63590	13.70240	13.70240		17.83	0.00	0.00	0	0.00
\$ / R	On 18/11/2015	Any day expiry	13.17	Call	648.50800	0.64851	712.86550	0.71287	648.508	16.52	0.70	0.00	0	6,000.00
\$ / R	On 20/11/2015	Any day expiry			13.64070	13.64070	13.70730	13.70730		17.85	0.00	0.00	0	0.00
\$ / R	On 20/11/2015	Any day expiry	13.14	Put	175.81510	0.17582	174.16430	0.17416	175.815	16.47	0.28	0.00	0	8,000.00
\$ / R	On 24/11/2015	Any day expiry			13.65040	13.65040	13.71700	13.71700		17.77	0.00	0.00	0	0.00
\$ / R	On 24/11/2015	Any day expiry	13.68	Call	412.14270	0.41214	463.55650	0.46356	412.143	17.88	0.50	0.00	0	9,000.00
\$ / R	On 24/11/2015	Any day expiry	13.99	Call	308.27680	0.30828	350.81780	0.35082	308.277	18.98	0.40	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry			13.65280	13.65280	13.71940	13.71940		17.80	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	1.77720	0.00178	2.33460	0.00233	1.777	20.67	0.00	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	3.23720	0.00324	4.15350	0.00415	3.237	19.45	0.01	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	12.63	Put	59.78320	0.05978	63.79730	0.06380	59.783	15.73	0.12	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	12.85	Put	98.68170	0.09868	102.18230	0.10218	98.682	15.85	0.18	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	12.93	Put	116.64880	0.11665	119.68580	0.11969	116.649	15.89	0.21	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Call	768.38980	0.76839	835.05060	0.83505	768.390	16.12	0.76	0.00	0	5,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 25/11/2015	Any day expiry	13.03	Put	145.58980	0.14559	145.65060	0.14565	145.590	16.12	0.24	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.24	Call	634.93940	0.63494	697.93390	0.69793	634.939	16.69	0.68	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Call	629.06900	0.62907	691.85520	0.69186	629.069	16.71	0.67	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Put	226.26900	0.22627	222.45520	0.22246	226.269	16.71	0.33	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Put	260.85850	0.26086	255.31290	0.25531	260.858	16.93	0.36	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Call	583.65850	0.58366	644.71290	0.64471	583.658	16.93	0.64	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.43	Call	530.75680	0.53076	589.44520	0.58945	530.757	17.20	0.60	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.65	Call	428.82240	0.42882	481.72410	0.48172	428.822	17.80	0.52	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.73	Call	397.97850	0.39798	447.68780	0.44769	397.978	18.08	0.49	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	355.96320	0.35596	402.40390	0.40240	355.963	18.51	0.45	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	41.84330	0.04184	50.03770	0.05004	41.843	32.91	0.05	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			13.68410	13.68410	13.75110	13.75110		17.86	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			13.69130	13.69130	13.75840	13.75840		17.88	0.00	944,179,430.60	68,962	689,790.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	2,745.03050	2.74503	2,812.31360	2.81231	2,745.030	19.51	0.99	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	3.73050	0.00373	3.91360	0.00391	3.731	19.51	0.01	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	2,695.36090	2.69536	2,762.59520	2.76260	2,695.361	19.36	0.99	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	2,496.99710	2.49700	2,564.46560	2.56447	2,496.997	18.78	0.99	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	2,299.27550	2.29928	2,367.11280	2.36711	2,299.275	18.20	0.98	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	11.14400	0.01114	12.43490	0.01243	11.144	17.61	0.02	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	11.33130	0.01133	12.65570	0.01266	11.331	17.59	0.02	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	14.30500	0.01431	16.16750	0.01617	14.305	17.18	0.03	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	15.54290	0.01554	17.63130	0.01763	15.543	17.03	0.03	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	18.34340	0.01834	20.94300	0.02094	18.343	16.74	0.04	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	21.63830	0.02164	24.83400	0.02483	21.638	16.45	0.05	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	1,568.99740	1.56900	1,640.36330	1.64036	1,568.997	16.01	0.94	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	29.09510	0.02910	33.60270	0.03360	29.095	15.92	0.06	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	1,521.36450	1.52136	1,593.13780	1.59314	1,521.365	15.86	0.94	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	1,246.93500	1.24694	1,318.80870	1.31881	1,246.935	15.54	0.89	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	63.98590	0.06399	68.75750	0.06876	63.986	15.58	0.12	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	1,186.76550	1.18677	1,258.63050	1.25863	1,186.766	15.59	0.88	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	1,178.27080	1.17827	1,250.12600	1.25013	1,178.271	15.60	0.87	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	1,161.35800	1.16136	1,233.19200	1.23319	1,161.358	15.61	0.87	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.76	Put	98.73340	0.09873	102.98640	0.10299	98.733	15.73	0.17	0.00	0	402.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	998.37240	0.99837	1,069.51660	1.06952	998.372	15.76	0.82	0.00	0	17,883.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Put	107.07240	0.10707	111.11660	0.11112	107.072	15.76	0.18	151,396,638.67	61,100	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.85	Put	118.19820	0.11820	121.92250	0.12192	118.198	15.80	0.19	0.00	0	8,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	921.42340	0.92142	991.86610	0.99187	921.423	15.84	0.79	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	130.12340	0.13012	133.46610	0.13347	130.123	15.84	0.21	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	847.77290	0.84777	917.25210	0.91725	847.773	15.91	0.76	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Put	156.47290	0.15647	158.85210	0.15885	156.473	15.91	0.24	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	173.16220	0.17316	172.73360	0.17273	173.162	16.05	0.26	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	782.18440	0.78218	848.05730	0.84806	782.184	16.19	0.73	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.17	Put	217.42370	0.21742	214.98140	0.21498	217.424	16.39	0.30	0.00	0	3,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	720.71500	0.72072	784.81500	0.78481	720.715	16.47	0.69	0.00	0	677.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Put	229.41500	0.22942	226.41500	0.22642	229.415	16.47	0.31	0.00	0	60.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.21	Put	233.49480	0.23349	230.30180	0.23030	233.495	16.50	0.31	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.22	Put	237.61300	0.23761	234.22940	0.23423	237.613	16.53	0.32	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Call	691.51690	0.69152	754.63860	0.75464	691.517	16.62	0.67	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Put	250.21690	0.25022	246.23860	0.24624	250.217	16.62	0.33	0.00	0	2,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	674.48580	0.67449	736.99560	0.73700	674.486	16.70	0.66	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	609.95890	0.60996	669.83980	0.66984	609.959	17.04	0.62	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Put	318.65890	0.31866	311.43980	0.31144	318.659	17.04	0.38	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	589.70630	0.58971	648.65470	0.64865	589.706	17.15	0.60	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	560.47320	0.56047	617.98020	0.61798	560.473	17.32	0.58	0.00	0	14,950.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Put	369.17320	0.36917	359.58020	0.35958	369.173	17.32	0.42	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	514.72400	0.51472	569.73390	0.56973	514.724	17.60	0.55	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.62	Put	434.71030	0.43471	422.10670	0.42211	434.710	17.66	0.46	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.63	Put	440.40380	0.44040	427.54620	0.42755	440.404	17.69	0.46	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.64	Put	446.13520	0.44614	433.01750	0.43302	446.135	17.71	0.47	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.65	Put	451.90150	0.45190	438.52570	0.43853	451.902	17.74	0.47	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	488.99970	0.48900	542.46520	0.54247	489.000	17.77	0.53	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Call	464.82910	0.46483	516.41670	0.51642	464.829	17.95	0.51	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Put	493.52910	0.49353	478.01670	0.47802	493.529	17.95	0.49	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Call	397.94450	0.39794	444.33170	0.44433	397.944	18.60	0.45	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Put	616.64450	0.61664	595.93170	0.59593	616.644	18.60	0.55	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	370.01950	0.37002	414.21100	0.41421	370.019	18.90	0.42	292,742,011.25	50,500	51,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.01	Put	685.75480	0.68575	662.60460	0.66260	685.755	18.94	0.58	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.12	Put	764.86460	0.76486	739.08470	0.73908	764.865	19.31	0.61	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.20	Call	315.57260	0.31557	355.02630	0.35503	315.573	19.58	0.37	3,768,871.95	744	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.24	Call	305.83020	0.30583	344.37070	0.34437	305.830	19.72	0.36	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.28	Call	296.44220	0.29644	334.07710	0.33408	296.442	19.86	0.35	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.30	Call	291.87510	0.29188	329.06470	0.32906	291.875	19.92	0.35	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	276.53710	0.27654	312.18980	0.31219	276.537	20.16	0.33	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.40	Call	270.26060	0.27026	305.27020	0.30527	270.261	20.26	0.32	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	250.72190	0.25072	283.59910	0.28360	250.722	20.61	0.30	0.00	0	55,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Put	1,059.42190	1.05942	1,025.19910	1.02520	1,059.422	20.61	0.70	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.70	Call	216.65800	0.21666	245.81490	0.24581	216.658	21.31	0.26	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.75	Call	209.07560	0.20908	237.36200	0.23736	209.076	21.48	0.26	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	196.27060	0.19627	223.04980	0.22305	196.271	21.79	0.24	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	179.52540	0.17953	204.26130	0.20426	179.525	22.24	0.22	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	175.93180	0.17593	200.21820	0.20022	175.932	22.35	0.22	181,958,704.69	61,100	111,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.30	Call	143.98420	0.14398	164.72120	0.16472	143.984	23.34	0.18	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	105.91850	0.10592	121.80330	0.12180	105.919	24.98	0.13	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			13.71570	13.71570	13.78300	13.78300		17.77	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	3.28590	0.00329	3.40850	0.00341	3.286	19.31	0.01	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	5.75900	0.00576	5.67640	0.00568	5.759	18.29	0.01	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	361.47360	0.36147	403.51200	0.40351	361.474	19.26	0.40	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	74.22420	0.07422	87.13060	0.08713	74.224	33.58	0.07	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/01/2016	Any day expiry		13.77240	13.77240		13.84040	13.84040		17.88	0.00	0.00	0	1,150.00
\$ / R	On 27/01/2016	Any day expiry		13.80690	13.80690		13.87540	13.87540		17.96	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	28.22830	0.02823	34.73620	0.03474	28.228	16.10	0.05	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	1,034.41610	1.03442	1,108.30640	1.10831	1,034.416	15.79	0.76	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	939.35670	0.93936	1,011.77900	1.01178	939.357	15.93	0.72	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	398.59140	0.39859	440.13150	0.44013	398.591	19.99	0.37	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry		13.84630	13.84630		13.91530	13.91530		18.04	0.00	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	25.43400	0.02543	31.46920	0.03147	25.434	16.41	0.04	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	280.89000	0.28089	311.90350	0.31190	280.890	22.46	0.25	0.00	0	1,000.00
\$ / R	On 19/02/2016	Any day expiry		13.86360	13.86360		13.93280	13.93280		18.00	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	629.68300	0.62968	685.08120	0.68508	629.683	18.23	0.51	0.00	0	3,600.00
\$ / R	On 25/02/2016	Any day expiry		13.87840	13.87840		13.94780	13.94780		18.10	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	40.07530	0.04008	47.46090	0.04746	40.075	16.14	0.06	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	403.87400	0.40387	444.14160	0.44414	403.874	20.76	0.34	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry		13.91530	13.91530		13.98520	13.98520		18.04	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future		13.92270	13.92270		13.99270	13.99270		18.01	0.00	87,016,875.00	6,250	56,292.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	16.42790	0.01643	21.28990	0.02129	16.428	17.23	0.02	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	33.09090	0.03309	39.84480	0.03984	33.091	16.45	0.05	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	35.47520	0.03548	42.53020	0.04253	35.475	16.38	0.05	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	46.61860	0.04662	54.94040	0.05494	46.619	16.10	0.06	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	48.53500	0.04854	57.05400	0.05705	48.535	16.05	0.07	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	53.98810	0.05399	63.04010	0.06304	53.988	15.94	0.07	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	56.91390	0.05691	66.23330	0.06623	56.914	15.88	0.08	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	60.76580	0.06077	70.42420	0.07042	60.766	15.81	0.08	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	70.05790	0.07006	80.46340	0.08046	70.058	15.66	0.09	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	84.72500	0.08473	96.13940	0.09614	84.725	15.44	0.11	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	1,496.40340	1.49640	1,576.70090	1.57670	1,496.403	15.16	0.85	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	167.05400	0.16705	174.49770	0.17450	167.054	15.37	0.19	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	1,305.32990	1.30533	1,382.71220	1.38271	1,305.330	15.44	0.80	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	225.69150	0.22569	232.71700	0.23272	225.692	15.61	0.24	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	337.96570	0.33797	339.28040	0.33928	337.966	16.07	0.31	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	856.82830	0.85683	921.10440	0.92110	856.828	16.95	0.61	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.63	Put	528.79200	0.52879	521.67970	0.52168	528.792	17.19	0.41	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	767.78070	0.76778	828.33540	0.82834	767.781	17.59	0.56	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	700.08110	0.70008	757.71230	0.75771	700.081	18.12	0.52	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	610.21990	0.61022	663.59820	0.66360	610.220	18.87	0.47	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	580.70420	0.58070	632.31580	0.63232	580.704	19.15	0.45	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	507.53490	0.50753	554.31730	0.55432	507.535	19.92	0.40	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	470.98970	0.47099	515.36040	0.51536	470.990	20.36	0.37	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.03	Call	415.36100	0.41536	455.48730	0.45549	415.361	21.12	0.33	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	374.95510	0.37496	411.71790	0.41172	374.955	21.77	0.30	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	306.71460	0.30671	338.55150	0.33855	306.715	22.96	0.25	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	232.10230	0.23210	256.85740	0.25686	232.102	24.81	0.19	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	67.23690	0.06724	81.48160	0.08148	67.237	31.22	0.06	0.00	0	1,500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
\$ / R			On 29/03/2016	Any day expiry			13.96050	13.96050	14.03080	14.03080	18.14	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 29/03/2016	Any day expiry	52.31010	0.05231	60.87280	0.06087	52.310	16.09	0.07	0.00	0	250.00	
\$ / R	15.25	Call	On 29/03/2016	Any day expiry	415.32570	0.41533	454.18300	0.45418	415.326	21.58	0.32	0.00	0	250.00	
\$ / R			On 26/04/2016	Any day expiry	14.03130	14.03130	14.10220	14.10220		18.41	0.00	0.00	0	0.00	
\$ / R	11.80	Put	On 26/04/2016	Any day expiry	62.96120	0.06296	71.93520	0.07194	62.961	16.10	0.08	0.00	0	250.00	
\$ / R	15.66	Call	On 26/04/2016	Any day expiry	418.65820	0.41866	455.59220	0.45559	418.658	22.37	0.29	0.00	0	250.00	
\$ / R			On 27/05/2016	Any day expiry	14.10970	14.10970	14.18120	14.18120		18.52	0.00	0.00	0	0.00	
\$ / R	11.80	Put	On 27/05/2016	Any day expiry	73.55970	0.07356	83.63090	0.08363	73.560	16.06	0.08	0.00	0	250.00	
\$ / R	16.13	Call	On 27/05/2016	Any day expiry	422.44610	0.42245	457.65670	0.45766	422.446	23.16	0.28	0.00	0	250.00	
\$ / R			On 06/06/2016	Any day expiry	14.13500	14.13500	14.20660	14.20660		18.62	0.00	0.00	0	0.00	
\$ / R	12.20	Put	On 06/06/2016	Any day expiry	121.91010	0.12191	133.44650	0.13345	121.910	15.77	0.12	0.00	0	1,000.00	
\$ / R	15.45	Call	On 06/06/2016	Any day expiry	552.35090	0.55235	594.74110	0.59474	552.351	21.63	0.35	0.00	0	1,000.00	
\$ / R			On 09/06/2016	Any day expiry	14.14250	14.14250	14.21430	14.21430		18.62	0.00	0.00	0	264.00	
\$ / R			On 13/06/2016	Foreign Exchange Future	14.15270	14.15270	14.22450	14.22450		18.61	0.00	7,783,985.00	550	21,788.00	
\$ / R	12.16	Put	On 13/06/2016	Foreign Exchange Future	119.41590	0.11942	130.95070	0.13095	119.416	15.79	0.12	0.00	0	330.00	
\$ / R	12.91	Put	On 13/06/2016	Foreign Exchange Future	270.39010	0.27039	277.98210	0.27798	270.390	15.68	0.23	0.00	0	6,600.00	
\$ / R	13.00	Put	On 13/06/2016	Foreign Exchange Future	301.63600	0.30164	308.32200	0.30832	301.636	15.84	0.25	0.00	0	750.00	
\$ / R	13.20	Put	On 13/06/2016	Foreign Exchange Future	378.26020	0.37826	382.49490	0.38249	378.260	16.19	0.28	0.00	0	700.00	
\$ / R	13.50	Put	On 13/06/2016	Foreign Exchange Future	513.79020	0.51379	510.98540	0.51099	513.790	16.78	0.35	0.00	0	545.00	
\$ / R	14.93	Call	On 13/06/2016	Foreign Exchange Future	678.90240	0.67890	728.28110	0.72828	678.902	20.42	0.41	0.00	0	330.00	
\$ / R	16.23	Call	On 13/06/2016	Foreign Exchange Future	445.98070	0.44598	481.66680	0.48167	445.981	23.24	0.28	0.00	0	750.00	
\$ / R	16.81	Call	On 13/06/2016	Foreign Exchange Future	379.54250	0.37954	410.58560	0.41059	379.543	24.45	0.24	0.00	0	2,310.00	
\$ / R	16.93	Call	On 13/06/2016	Foreign Exchange Future	367.91400	0.36791	398.09590	0.39810	367.914	24.70	0.23	0.00	0	700.00	
\$ / R	17.06	Call	On 13/06/2016	Foreign Exchange Future	359.73700	0.35974	385.95180	0.38595	359.737	25.07	0.23	0.00	0	545.00	
\$ / R	18.17	Call	On 13/06/2016	Foreign Exchange Future	342.44790	0.34245	364.83550	0.36484	342.448	29.25	0.19	0.00	0	6,600.00	
\$ / R			On 28/06/2016	Any day expiry	14.19130	14.19130	14.26410	14.26410		18.74	0.00	0.00	0	0.00	
\$ / R	11.80	Put	On 28/06/2016	Any day expiry	83.61670	0.08362	93.42820	0.09343	83.617	16.01	0.09	0.00	0	250.00	
\$ / R	16.62	Call	On 28/06/2016	Any day expiry	431.46730	0.43147	465.51700	0.46552	431.467	23.96	0.26	0.00	0	250.00	
\$ / R			On 27/07/2016	Any day expiry	14.26650	14.26650	14.34160	14.34160		18.85	0.00	0.00	0	0.00	
\$ / R	11.80	Put	On 27/07/2016	Any day expiry	91.50380	0.09150	100.36400	0.10036	91.504	15.95	0.09	0.00	0	250.00	
\$ / R	17.13	Call	On 27/07/2016	Any day expiry	439.95770	0.43996	471.18250	0.47118	439.958	24.86	0.25	0.00	0	250.00	
\$ / R			On 11/08/2016	Any day expiry	14.30540	14.30540	14.38160	14.38160		18.95	0.00	0.00	0	0.00	
\$ / R	12.70	Put	On 11/08/2016	Any day expiry	239.79270	0.23979	252.91050	0.25291	239.793	15.60	0.19	0.00	0	2,000.00	
\$ / R	15.52	Call	On 11/08/2016	Any day expiry	705.72010	0.70572	753.69150	0.75369	705.720	21.55	0.38	0.00	0	2,000.00	
\$ / R			On 26/08/2016	Any day expiry	14.34430	14.34430	14.42170	14.42170		19.05	0.00	0.00	0	0.00	
\$ / R	11.80	Put	On 26/08/2016	Any day expiry	97.79510	0.09780	108.55080	0.10855	97.795	15.83	0.09	0.00	0	250.00	
\$ / R	17.70	Call	On 26/08/2016	Any day expiry	478.61040	0.47861	504.79520	0.50480	478.610	26.49	0.25	0.00	0	250.00	
\$ / R			On 06/09/2016	Any day expiry	14.37290	14.37290	14.45110	14.45110		19.04	0.00	0.00	0	0.00	
\$ / R	13.50	Put	On 06/09/2016	Any day expiry	551.47460	0.55147	548.98780	0.54899	551.475	16.81	0.32	0.00	0	10,000.00	
\$ / R	13.70	Put	On 06/09/2016	Any day expiry	655.23350	0.65523	648.41370	0.64841	655.233	17.25	0.36	0.00	0	10,000.00	
\$ / R	17.74	Call	On 06/09/2016	Any day expiry	500.09750	0.50010	522.92260	0.52292	500.098	26.55	0.25	0.00	0	10,000.00	
\$ / R	17.80	Call	On 06/09/2016	Any day expiry	498.95710	0.49896	521.55110	0.52155	498.957	26.76	0.25	0.00	0	10,000.00	
\$ / R			On 08/09/2016	Any day expiry	14.37810	14.37810	14.45650	14.45650		19.14	0.00	0.00	0	0.00	
\$ / R	13.78	Put	On 08/09/2016	Any day expiry	701.36120	0.70136	691.79030	0.69179	701.361	17.46	0.37	0.00	0	50,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	507.36280	0.50736	543.67820	0.54368	507.363	24.86	0.27	0.00	0	50,000.00
\$ / R	On 15/09/2016	Any day expiry			14.39620	14.39620	14.47520	14.47520		19.13	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			14.40660	14.40660	14.48480	14.48480		19.14	0.00	0.00	0	1,125.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	518.94970	0.51895	546.04340	0.54604	518.950	26.15	0.26	0.00	0	10,000.00
\$ / R	On 28/09/2016	Any day expiry			14.42790	14.42790	14.50580	14.50580		19.17	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	106.24020	0.10624	115.21170	0.11521	106.240	15.80	0.09	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	526.18410	0.52618	551.80780	0.55181	526.184	27.91	0.25	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry			14.49430	14.49430	14.57090	14.57090		19.43	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	111.90910	0.11191	122.26930	0.12227	111.909	15.71	0.09	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	560.74010	0.56074	590.29990	0.59030	560.740	29.07	0.25	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry			14.57250	14.57250	14.64770	14.64770		19.56	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	118.65070	0.11865	129.62530	0.12963	118.651	15.64	0.09	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	533.88750	0.53389	576.10850	0.57611	533.888	28.98	0.23	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			14.61040	14.61040	14.68490	14.68490		19.67	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.62220	14.62220	14.69650	14.69650		19.68	0.00	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	127.13800	0.12714	137.35480	0.13735	127.138	15.75	0.10	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	492.94300	0.49294	536.75270	0.53675	492.943	28.42	0.21	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.82130	14.82130	14.89190	14.89190		20.04	0.00	0.00	0	0.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			13.69130	13.69130	13.75840	13.75840		17.88	0.00	1,040,538.80	76	729.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			13.92270	13.92270	13.99270	13.99270		18.01	0.00	153,149.70	11	253.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			14.15270	14.15270	14.22450	14.22450		18.61	0.00	0.00	0	77.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.40660	14.40660	14.48480	14.48480		19.14	0.00	0.00	0	0.00
£ / R	On 11/12/2015	Foreign Exchange Future			21.02250	21.02250	21.16100	21.16100		17.63	0.00	33,194,527.50	1,579	29,682.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	26.53950	0.02654	27.03300	0.02703	26.539	18.70	0.03	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	1,753.82890	1.75383	1,882.09850	1.88210	1,753.829	16.29	0.85	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.00	Call	1,291.87910	1.29188	1,407.10390	1.40710	1,291.879	16.48	0.75	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.12	Put	309.41710	0.30942	279.93700	0.27994	309.417	16.62	0.28	0.00	0	12,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.23	Put	349.21340	0.34921	316.66140	0.31666	349.213	16.75	0.30	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	1,080.47600	1.08048	1,183.54400	1.18354	1,080.476	16.86	0.67	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.75	Put	577.48760	0.57749	529.32150	0.52932	577.488	17.35	0.42	0.00	0	6,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	840.07290	0.84007	929.78320	0.92978	840.073	17.37	0.57	0.00	0	18,900.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.81	Put	608.01750	0.60802	557.98670	0.55799	608.018	17.41	0.44	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.20	Put	832.13600	0.83214	765.74440	0.76574	832.136	18.00	0.52	0.00	0	3,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	552.92350	0.55292	616.33370	0.61633	552.923	18.56	0.42	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.82	Call	462.35380	0.46235	517.29890	0.51730	462.354	19.15	0.36	0.00	0	10,000.00
£ / R	On 14/03/2016	Foreign Exchange Future			21.37120	21.37120	21.51370	21.51370		17.44	0.00	106,856.00	5	1,572.00
£ / R	On 13/06/2016	Foreign Exchange Future			21.71840	21.71840	21.86410	21.86410		17.76	0.00	0.00	0	200.00
£ / R	On 08/09/2016	Any day expiry			22.06020	22.06020	22.21580	22.21580		17.99	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	1,046.32270	1.04632	982.31900	0.98232	1,046.323	16.80	0.37	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	750.95200	0.75095	790.48690	0.79049	750.952	22.58	0.28	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			22.10350	22.10350	22.25890	22.25890		18.02	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 11/12/2015		Foreign Exchange Future	0.11412	0.11412		0.11477	0.11477		22.48	0.00	22,824.20	200	8,183.00
¥ / R	On 14/03/2016		Foreign Exchange Future	0.11633	0.11633		0.11701	0.11701		17.98	0.00	0.00	0	0.00
¥ / R	On 13/06/2016		Foreign Exchange Future	0.11854	0.11854		0.11924	0.11924		17.72	0.00	0.00	0	0.00
€ / R	On 21/09/2015		Any day expiry	15.22640	15.22640		15.31710	15.31710		18.81	0.00	0.00	0	0.00
€ / R	On 21/09/2015	14.85	Call	408.34690	0.40835		493.17050	0.49317	408.347	19.65	0.84	0.00	0	1,000.00
€ / R	On 21/09/2015	14.85	Put	31.94690	0.03195		26.07050	0.02607	31.947	19.65	0.16	0.00	0	1,000.00
€ / R	On 26/10/2015		Any day expiry	15.32860	15.32860		15.42050	15.42050		17.52	0.00	0.00	0	0.00
€ / R	On 26/10/2015	14.92	Call	580.38600	0.58039		659.72940	0.65973	580.386	16.69	0.70	0.00	0	1,000.00
€ / R	On 26/10/2015	14.92	Put	171.78600	0.17179		159.22940	0.15923	171.786	16.69	0.30	0.00	0	1,000.00
€ / R	On 11/12/2015		Foreign Exchange Future	15.46530	15.46530		15.55840	15.55840		17.46	0.00	186,913,615.80	12,086	78,306.00
€ / R	On 11/12/2015	13.05	Put	12.55830	0.01256		13.36230	0.01336	12.558	17.97	0.02	0.00	0	6,682.00
€ / R	On 11/12/2015	13.90	Put	42.74930	0.04275		46.80400	0.04680	42.749	15.78	0.08	0.00	0	6,076.00
€ / R	On 11/12/2015	14.30	Put	94.62240	0.09462		94.31790	0.09432	94.622	15.91	0.15	0.00	0	100.00
€ / R	On 11/12/2015	15.04	Put	311.61100	0.31161		297.93930	0.29794	311.611	16.68	0.35	0.00	0	50,000.00
€ / R	On 11/12/2015	15.29	Call	606.15630	0.60616		679.04210	0.67904	606.156	17.16	0.57	0.00	0	6,000.00
€ / R	On 11/12/2015	16.50	Call	239.53200	0.23953		278.75540	0.27876	239.532	20.11	0.27	0.00	0	6,682.00
€ / R	On 25/01/2016		Any day expiry	15.60550	15.60550		15.70020	15.70020		17.46	0.00	0.00	0	0.00
€ / R	On 25/01/2016	14.85	Call	1,034.99090	1.03499		1,121.58940	1.12159	1,034.991	15.91	0.71	0.00	0	1,000.00
€ / R	On 25/01/2016	14.92	Call	992.66850	0.99267		1,075.67000	1.07567	992.669	16.05	0.70	0.00	0	1,000.00
€ / R	On 14/03/2016		Foreign Exchange Future	15.75920	15.75920		15.85540	15.85540		17.50	0.00	4,412,576.00	280	27,775.00
€ / R	On 14/03/2016	13.05	Put	34.89810	0.03490		37.48060	0.03748	34.898	16.34	0.04	0.00	0	18,000.00
€ / R	On 14/03/2016	13.20	Put	42.37080	0.04237		45.24690	0.04525	42.371	16.18	0.05	0.00	0	18,000.00
€ / R	On 14/03/2016	13.85	Put	93.31310	0.09331		97.24560	0.09725	93.313	15.49	0.11	0.00	0	12,000.00
€ / R	On 14/03/2016	14.03	Put	114.44540	0.11445		118.49060	0.11849	114.445	15.30	0.13	0.00	0	12,000.00
€ / R	On 14/03/2016	14.90	Call	1,188.78060	1.18878		1,280.16030	1.28016	1,188.781	15.66	0.71	0.00	0	24,000.00
€ / R	On 14/03/2016	15.05	Call	1,100.53950	1.10054		1,183.85710	1.18386	1,100.539	15.92	0.68	0.00	0	24,000.00
€ / R	On 14/03/2016	15.37	Put	549.30090	0.54930		529.62060	0.52962	549.301	16.65	0.39	0.00	0	25,000.00
€ / R	On 14/03/2016	15.95	Call	706.87000	0.70687		770.44300	0.77044	706.870	17.94	0.49	0.00	0	26,000.00
€ / R	On 14/03/2016	16.15	Call	642.61390	0.64261		701.57270	0.70157	642.614	18.38	0.45	0.00	0	24,000.00
€ / R	On 14/03/2016	16.30	Call	599.02760	0.59903		654.61610	0.65462	599.028	18.71	0.42	0.00	0	24,000.00
€ / R	On 13/06/2016		Foreign Exchange Future	16.05740	16.05740		16.15520	16.15520		17.69	0.00	0.00	0	250.00
€ / R	On 13/06/2016	14.20	Put	183.18340	0.18318		187.70920	0.18771	183.183	15.13	0.16	0.00	0	6,000.00
€ / R	On 13/06/2016	15.96	Call	1,012.99710	1.01300		1,085.14240	1.08514	1,012.997	17.49	0.55	0.00	0	6,000.00
€ / R	On 19/09/2016		Foreign Exchange Future	16.39520	16.39520		16.49840	16.49840		18.17	0.00	0.00	0	0.00
€ / R	On 19/12/2016		Foreign Exchange Future	16.66760	16.66760		16.76800	16.76800		18.69	0.00	0.00	0	0.00
10Y STND	On 17/12/2025		Interest Rate Swap	101.50515	101.50515		101.94369	101.94369			0.00	0.00	0	0.00
1Y STND	On 19/12/2016		Interest Rate Swap	99.97169	99.97169		100.02039	100.02039			0.00	0.00	0	0.00
2Y STND	On 18/12/2017		Interest Rate Swap	100.20276	100.20276		100.30956	100.30956			0.00	0.00	0	0.00
5Y STND	On 17/12/2020		Interest Rate Swap	100.02667	100.02667		100.33964	100.33964			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			462.52600		462.52600		461.77200	461.77200			0.00	0.00	0	3.00
AL37	On 04/02/2016	Index Future			470.29800		470.29800		469.53700	469.53700			0.00	0.00	0	0.00
AL7T	On 05/11/2015	Index Future			542.96400		542.96400		541.54900	541.54900			0.00	0.00	0	1.00
AL7T	On 04/02/2016	Index Future			552.08800		552.08800		550.65500	550.65500			0.00	0.00	0	0.00
ALBI	On 05/11/2015	Index Future			496.18300		496.18300		494.88100	494.88100			0.00	0.00	0	456.00
ALBI	On 04/02/2016	Index Future			504.52000		504.52000		503.20200	503.20200			0.00	0.00	0	146.00
ALBI	On 05/05/2016	Index Future			513.48000		513.48000		512.14400	512.14400			0.00	0.00	0	0.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.66820		9.66820		9.78890	9.78890		14.67	0.00	4,834,100.00	500	9,813.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	117.65860		0.11766		91.98980	0.09199	117.659	14.16	0.28	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	309.29300		0.30929		383.80780	0.38381	309.293	14.60	0.55	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	124.33730		0.12434		157.19280	0.15719	124.337	16.70	0.27	0.00	0	201.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.78870		9.78870		9.91210	9.91210		13.91	0.00	489,435.00	50	2,727.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			9.91240		9.91240		10.03720	10.03720		15.03	0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			10.05200		10.05200		10.18320	10.18320		15.74	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			10.31630		10.31630		10.37340	10.37340		16.00	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			10.48850		10.48850		10.54780	10.54780		15.07	0.00	0.00	0	0.00
CHF / R	On 11/12/2015	Foreign Exchange Future			14.11380		14.11380		14.22490	14.22490		18.30	0.00	0.00	0	7,347.00
CHF / R	On 14/03/2016	Foreign Exchange Future			14.40950		14.40950		14.52450	14.52450		18.14	0.00	0.00	0	1,531.00
CNH / R	On 11/12/2015	Foreign Exchange Future			2.11760		2.11760		2.12690	2.12690		16.75	0.00	0.00	0	25,110.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.13560		2.13560		2.14690	2.14690		17.34	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future			2.07430		2.07430		2.08640	2.08640		21.49	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.11480		2.11480		2.12720	2.12720		17.09	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	9.98566		80.61564		10.01723	80.39684			0.00	0.00	0	6,441.00
ES33	On 04/02/2016	Bond Future	10.07766		81.97084		10.11014	81.74926			0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future	10.15928		79.63720		10.19266	79.41268			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	492.95400		492.95400		491.72400	491.72400			0.00	0.00	0	446.00
GOVI	On 04/02/2016	GOVI	501.23700		501.23700		499.99200	499.99200			0.00	0.00	0	26.00
GOVI	On 05/05/2016	GOVI	510.13900		510.13900		508.87700	508.87700			0.00	0.00	0	0.00
I2025	On 05/11/2015	Bond Future	122.57989		122.57989		122.57846	122.57846			0.00	0.00	0	544.00
I2025	On 04/02/2016	Bond Future	123.42722		123.42722		123.42722	123.42722			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 05/11/2015	Bond Future	102.87592		102.87592		102.87442	102.87442			0.00	0.00	0	100.00
I2033	On 04/02/2016	Bond Future	104.61364		104.61364		104.61349	104.61349			0.00	0.00	0	0.00
I2033	On 05/05/2016	Bond Future	105.49137		105.49137		105.49197	105.49197			0.00	0.00	0	0.00
I2038	On 05/11/2015	Bond Future	125.53350		125.53350		125.53110	125.53110			0.00	0.00	0	7,020.00
I2038	On 04/02/2016	Bond Future	126.27790		126.27790		126.27702	126.27702			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 05/11/2015	Bond Future	124.90248		124.90248		124.90004	124.90004			0.00	0.00	0	6,432.00
I2046	On 04/02/2016	Bond Future	127.01221		127.01221		127.01140	127.01140			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	132.94056		132.94056		132.93804	132.93804			0.00	0.00	0	4,911.00
I2050	On 04/02/2016	Bond Future	133.65017		133.65017		133.64891	133.64891			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	230.97300		230.97300		230.97600	230.97600			0.00	0.00	0	969.00
IGOV	On 04/02/2016	Index Future	234.87300		234.87300		234.87800	234.87800			0.00	0.00	0	82.00
IGOV	On 05/05/2016	Index Future	239.06200		239.06200		239.07000	239.07000			0.00	0.00	0	0.00
ILBI	On 05/11/2015	Index Future	626.25100		626.25100		626.25900	626.25900			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future	636.95200		636.95200		636.96200	636.96200			0.00	0.00	0	160.00

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 16/09/2015	Jibar Tradeable Future			6.31000		93.69000		6.34000	93.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future			6.44000		93.56000		6.47000	93.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future			6.47000		93.53000		6.54000	93.46000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			6.62000		93.38000		6.64000	93.36000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future			6.66000		93.34000		6.71000	93.29000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future			6.78000		93.22000		6.82000	93.18000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			6.81000		93.19000		6.88000	93.12000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			7.12000		92.88000		7.18000	92.82000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.35000		92.65000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.58000		92.42000		7.62000	92.38000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.72000		92.28000		7.77000	92.23000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.86000		92.14000		7.91000	92.09000			0.00	0.00	0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future			0.12740		0.12740		0.12840	0.12840			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future			0.12710		0.12710		0.12820	0.12820			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future			0.12700		0.12700		0.12810	0.12810			0.00	0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.06370		0.06370		0.06350	0.06350			0.00	0.00	0	28,268.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.05970		0.05970		0.05930	0.05930			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.05710		0.05710		0.05680	0.05680			0.00	0.00	0	0.00
NZ\$ / R	On 23/09/2015	Any day expiry			8.50160		8.50160		8.59000	8.59000		19.76	0.00	51,309,000.00	6,000	2,000.00
NZ\$ / R	On 23/09/2015	Any day expiry	8.63	Put	180.26460		0.18026		118.71110	0.11871	180.265	20.49	0.68	0.00	0	8,000.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			8.57180		8.57180		8.66160	8.66160		11.68	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			8.66440		8.66440		8.75520	8.75520		14.01	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			8.76140		8.76140		8.85250	8.85250		14.76	0.00	0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.12960		1.12960		1.13080	1.13080			0.00	56,480.00	50	2,656.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.13190		1.13190		1.13310	1.13310			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.13460		1.13460		1.13570	1.13570			0.00	0.00	0	0.00
R186	On 05/11/2015	Bond Future			8.50086		118.24729		8.54247	117.92431		9.58	0.00	26,250,898.38	222	32,472.00
R186	On 05/11/2015	Bond Future	7.73	Call	132.00000		0.13200		115.13000	0.11513	132.000	9.31	0.07	0.00	0	169.00
R186	On 05/11/2015	Bond Future	7.75	Call	144.22000		0.14422		125.94000	0.12594	144.220	9.32	0.08	0.00	0	1,200.00
R186	On 05/11/2015	Bond Future	7.86	Call	229.74000		0.22974		201.99000	0.20199	229.740	9.36	0.12	0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.00	Call	392.26000		0.39226		347.97000	0.34797	392.260	9.41	0.18	0.00	0	200.00
R186	On 05/11/2015	Bond Future	8.22	Put	3,019.64000		3.01964		3,261.67000	3.26167	3,019.640	9.48	0.69	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	2,854.78000		2.85478		3,090.86000	3.09086	2,854.780	9.49	0.67	0.00	0	8,650.00
R186	On 05/11/2015	Bond Future	8.35	Call	1,162.67000		1.16267		1,054.68000	1.05468	1,162.670	9.53	0.40	0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.35	Put	2,344.23000		2.34423		2,559.22000	2.55922	2,344.230	9.53	0.60	0.00	0	9,430.00
R186	On 05/11/2015	Bond Future	8.45	Call	1,498.01000		1.49801		1,367.39000	1.36739	1,498.010	9.56	0.47	0.00	0	200.00
R186	On 05/11/2015	Bond Future	8.45	Put	1,894.50000		1.89450		2,086.86000	2.08686	1,894.500	9.56	0.53	0.00	0	6,308.00
R186	On 05/11/2015	Bond Future	8.50	Put	1,692.61000		1.69261		1,873.31000	1.87331	1,692.610	9.58	0.49	0.00	0	4,666.00
R186	On 05/11/2015	Bond Future	8.50	Call	1,685.92000		1.68592		1,543.64000	1.54364	1,685.920	9.58	0.51	0.00	0	650.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 05/11/2015	Bond Future	8.55	Put	1,508.99000		1.50899	1,678.00000	1.67800	1,508.990	9.62	0.46	0.00	0	4,667.00	
R186	On 05/11/2015	Bond Future	8.75	Put	917.52000		0.91752	1,040.99000	1.04099	917.520	9.76	0.32	0.00	0	10,200.00	
R186	On 05/11/2015	Bond Future	8.85	Put	699.24000		0.69924	801.91000	0.80191	699.240	9.83	0.26	0.00	0	2,283.00	
R186	On 05/11/2015	Bond Future	9.00	Put	452.24000		0.45224	527.47000	0.52747	452.240	9.94	0.19	0.00	0	2,600.00	
R186	On 04/02/2016	Bond Future			8.56284		114.93702	8.60587	114.60996		9.53	0.00	0.00	0	5,365.00	
R186	On 04/02/2016	Bond Future	8.75	Put	2,060.26000		2.06026	2,205.47000	2.20547	2,060.260	9.53	0.41	0.00	0	6,700.00	
R186	On 05/05/2016	Bond Future			8.61332		116.98069	8.65783	116.64921		9.41	0.00	0.00	0	0.00	
R186	On 04/08/2016	Bond Future			8.66318		113.81083	8.70931	113.47435		9.53	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			292.81927		292.81927	292.81558	292.81558			0.00	0.00	0	927.00	
R197	On 04/02/2016	Bond Future			291.40458		291.40458	291.40401	291.40401			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			238.49499		238.49499	238.49104	238.49104			0.00	0.00	0	53,286.00	
R202	On 04/02/2016	Bond Future			239.14491		239.14491	239.14360	239.14360			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			8.38426		98.08836	8.42620	97.86779		7.56	0.00	31,878,717.00	325	14,033.00	
R2023	On 04/02/2016	Bond Future			8.46185		99.73720	8.50559	99.51407		6.89	0.00	0.00	0	1,050.00	
R2023	On 05/05/2016	Bond Future			8.51845		97.58123	8.56406	97.35523		7.19	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			7.40018		102.69501	7.47184	102.57223		2.09	0.00	0.00	0	15,930.00	
R203	On 04/02/2016	Bond Future			7.50495		104.42130	7.58794	104.29767		1.27	0.00	0.00	0	0.00	
R203	On 05/05/2016	Bond Future			7.56029		102.10759	7.65861	101.98296		1.56	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			8.90491		94.97715	8.94637	94.66406			0.00	0.00	0	9,973.00	
R2030	On 04/02/2016	Bond Future			8.96803		92.56713	9.01070	92.24991			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			8.98463		94.66866	9.03118	94.29249			0.00	0.00	0	1,579.00	
R2032	On 04/02/2016	Bond Future			9.04694		96.26022	9.09481	95.87883			0.00	0.00	0	0.00	
R2032	On 05/05/2016	Bond Future			9.10029		93.81416	9.14951	93.42715			0.00	0.00	0	0.00	
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2037	On 05/11/2015	Bond Future			9.08214		96.89610	9.11332	96.61798			0.00	26,161,947.00	270	49,930.00	

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
R2037	On 04/02/2016	Bond Future			9.14112		94.26788		9.17309	93.98630			0.00	0.00	0	370.00
R2037	On 05/05/2016	Bond Future			9.19286		95.94464		9.22564	95.65912			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			7.77775		103.69451		7.83148	103.54798		3.44	0.00	0.00	0	23,871.00
R204	On 04/02/2016	Bond Future			7.87164		101.40104		7.93019	101.25324		2.80	0.00	0.00	0	0.00
R204	On 05/05/2016	Bond Future			7.94153		103.20379		8.00581	103.05457		3.02	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 05/11/2015	Bond Future			9.12019		98.66971		9.15132	98.36664			0.00	26,542,151.99	269	17,486.00
R2044	On 04/02/2016	Bond Future			9.17604		95.94617		9.20795	95.63912			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future			9.22501		97.65274		9.25769	97.34142			0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 05/11/2015	Bond Future			9.10080		98.05585		9.13194	97.74415			0.00	26,475,079.50	270	48,592.00
R2048	On 04/02/2016	Bond Future			9.15798		99.70413		9.18990	99.38841			0.00	0.00	0	3,750.00
R2048	On 05/05/2016	Bond Future			9.20277		97.04072		9.23545	96.72046			0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 05/11/2015	Bond Future			8.05240		99.50783		8.10023	99.34384		4.60	0.00	0.00	0	44,623.00
R207	On 05/11/2015	Bond Future	7.43	Call	79.51000		0.07951		66.84000	0.06684	79.510	4.49	0.10	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	108.08000		0.10808		91.51000	0.09151	108.080	4.50	0.13	0.00	0	19.00
R207	On 04/02/2016	Bond Future			8.14206		97.53896		8.19308	97.37339			0.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	139.76000		0.13976		122.56000	0.12256	139.760	3.93	0.12	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	262.68000		0.26268		233.77000	0.23377	262.680	3.98	0.20	0.00	0	19.00
R207	On 05/05/2016	Bond Future			8.21738		99.27330		8.27201	99.10598			0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	538.26000		0.53826		496.20000	0.49620	538.260	4.11	0.27	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.29511		97.43856		8.35406	97.26908			0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 05/11/2015	Bond Future			8.18153		94.60615		8.22376	94.43206		5.92	0.00	0.00	0	40,314.00
R208	On 05/11/2015	Bond Future	8.48	Put	368.87000		0.36887		426.91000	0.42691	368.870	6.01	0.28	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			8.26076		96.19658		8.30518	96.02072			0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future			8.32436		94.50513		8.37121	94.32724		5.55	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

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 05/11/2015	Bond Future			9.01487		75.09935		9.04600	74.86925		15.20	0.00	0.00	0	24,850.00
R209	On 05/11/2015	Bond Future	8.50	Call	415.64000		0.41564		384.99000	0.38499	415.640	14.95	0.19	0.00	0	900.00
R209	On 05/11/2015	Bond Future	9.00	Put	1,759.01000		1.75901		1,892.83000	1.89283	1,759.010	15.20	0.50	0.00	0	500.00
R209	On 05/11/2015	Bond Future	9.25	Put	991.07000		0.99107		1,086.00000	1.08600	991.070	15.47	0.33	0.00	0	900.00
R209	On 04/02/2016	Bond Future			9.06950		76.36188		9.10137	76.12883		14.83	0.00	0.00	0	400.00
R209	On 04/02/2016	Bond Future	9.52	Put	1,497.11000		1.49711		1,579.34000	1.57934	1,497.110	15.11	0.31	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			9.11606		74.56996		9.14869	74.33363		15.17	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 05/11/2015	Bond Future			178.64500		178.64500		178.64253	178.64253			0.00	0.00	0	2,298.00
R210	On 04/02/2016	Bond Future			181.66271		181.66271		181.66233	181.66233			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R211	On 05/11/2015	Bond Future			135.88929		135.88929		135.94516	135.94516			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future			136.48662		136.48662		136.54504	136.54504			0.00	0.00	0	1,120.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 05/11/2015	Bond Future			141.03426		141.03426		141.03266	141.03266			0.00	0.00	0	928.00
R212	On 04/02/2016	Bond Future			141.55272		141.55272		141.55280	141.55280			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			8.93510		85.38107		8.97654	85.07926		13.07	0.00	0.00	0	21,426.00
R213	On 04/02/2016	Bond Future			8.99899		86.81635		9.04160	86.51045		12.60	0.00	0.00	0	450.00
R213	On 05/05/2016	Bond Future			9.04861		84.81087		9.09237	84.50054		12.98	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 05/11/2015	Bond Future			9.05507		76.04188		9.08618	75.79947		15.88	0.00	0.00	0	11,693.00
R214	On 04/02/2016	Bond Future			9.11091		77.32017		9.14278	77.07455		15.54	0.00	0.00	0	4,620.00
R214	On 05/05/2016	Bond Future			9.15445		75.39944		9.18705	75.15033		15.88	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 11/12/2015	Foreign Exchange Future			24,124.04000		24,124.04000		24,254.84000	24,254.84000			0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future			9.72820		9.72820		9.73570	9.73570		15.51	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
TRY / R	On 11/12/2015	Foreign Exchange Future	4.40190	4.40190		4.38610	4.38610		16.26	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future	4.35250	4.35250		4.33480	4.33480		17.03	0.00	0.00	0	0.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.32710	1.32710		1.34350	1.34350			0.00	0.00	0	7,688.00
ZMW / R	On 14/03/2016	Foreign Exchange Future	1.30040	1.30040		1.31670	1.31670			0.00	0.00	0	0.00
Total for Derivatives :											2,168,979,990.26	283,619	3649082.00
Grand Total:											2,168,979,990.26	283,619	3649082.00