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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/09/2015

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
\$ / R	On 23/09/2015	Any day expiry	13.48390	13.48390		13.26860	13.26860		17.22	0.00	0.00	0	0.00	
\$ / R	On 23/09/2015	Any day expiry	13.93	Call	3.06870	0.00307	2.24610	0.00225	3.069	23.82	0.03	0.00	0	3,600.00
\$ / R	On 23/09/2015	Any day expiry	13.93	Put	449.16870	0.44917	663.64610	0.66365	449.169	23.82	0.97	0.00	0	3,600.00
\$ / R	On 25/09/2015	Any day expiry			13.48600	13.48600	13.27230	13.27230		16.94	0.00	0.00	0	0.00
\$ / R	On 25/09/2015	Any day expiry	13.09	Call	405.81200	0.40581	229.27730	0.22928	405.812	20.06	0.92	0.00	0	2,500.00
\$ / R	On 28/09/2015	Any day expiry			13.49160	13.49160	13.27800	13.27800		15.83	0.00	0.00	0	1,700.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	0.00390	0.00000	0.00320	0.00000	0.004	39.72	0.00	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	0.00580	0.00001	0.00930	0.00001	0.006	35.02	0.00	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	0.00770	0.00001	0.02090	0.00002	0.008	31.66	0.00	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	263.11220	0.26311	139.69270	0.13969	263.112	16.44	0.77	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	15.04560	0.01505	10.21120	0.01021	15.046	19.67	0.09	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	0.04170	0.00004	0.07620	0.00008	0.042	44.43	0.00	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			13.49530	13.49530	13.28180	13.28180		16.42	0.00	0.00	0	400.00
\$ / R	On 30/09/2015	Any day expiry	13.59	Put	196.52290	0.19652	368.10310	0.36810	196.523	17.00	0.60	0.00	0	6,110.00
\$ / R	On 30/09/2015	Any day expiry	13.64	Call	86.10750	0.08611	51.14330	0.05114	86.108	17.33	0.35	0.00	0	6,110.00
\$ / R	On 02/10/2015	Any day expiry			13.49960	13.49960	13.28660	13.28660		16.76	0.00	40,099,500.00	3,000	11,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 02/10/2015	Any day expiry	13.26	Call	300.64740	0.30065	182.00320	0.18200	300.647	16.37	0.74	0.00	0	3,000.00
\$ / R	On 02/10/2015	Any day expiry	13.39	Call	215.33460	0.21533	128.43480	0.12843	215.335	16.58	0.62	0.00	0	10,000.00
\$ / R	On 02/10/2015	Any day expiry	13.47	Call	171.29710	0.17130	103.20560	0.10321	171.297	16.71	0.54	0.00	0	201.00
\$ / R	On 02/10/2015	Any day expiry	13.47	Put	141.69710	0.14170	286.60560	0.28661	141.697	16.71	0.46	0.00	0	201.00
\$ / R	On 06/10/2015	Any day expiry			13.50940	13.50940	13.29610	13.29610		16.43	0.00	0.00	0	0.00
\$ / R	On 09/10/2015	Any day expiry			13.51680	13.51680	13.30330	13.30330		16.54	0.00	0.00	0	0.00
\$ / R	On 09/10/2015	Any day expiry	13.98	Call	68.02130	0.06802	44.73610	0.04474	68.021	18.79	0.22	0.00	0	5,000.00
\$ / R	On 13/10/2015	Any day expiry			13.52660	13.52660	13.31280	13.31280		16.15	0.00	0.00	0	2,726.00
\$ / R	On 14/10/2015	Any day expiry			13.52900	13.52900	13.31520	13.31520		16.20	0.00	0.00	0	1,000.00
\$ / R	On 20/10/2015	Any day expiry			13.54380	13.54380	13.32950	13.32950		16.23	0.00	0.00	0	600.00
\$ / R	On 20/10/2015	Any day expiry	13.31	Call	372.43120	0.37243	253.04070	0.25304	372.431	15.73	0.66	0.00	0	3,000.00
\$ / R	On 28/10/2015	Any day expiry			13.56280	13.56280	13.34790	13.34790		16.39	0.00	0.00	0	351.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	0.15480	0.00015	0.19590	0.00020	0.155	22.31	0.00	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	0.33460	0.00033	0.43160	0.00043	0.335	20.67	0.00	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	284.40850	0.28441	203.74920	0.20375	284.408	16.43	0.51	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	0.87850	0.00088	0.32710	0.00033	0.878	25.08	0.00	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry			13.58140	13.58140	13.36610	13.36610		16.65	0.00	0.00	0	0.00
\$ / R	On 05/11/2015	Any day expiry	12.72	Call	897.99540	0.89800	709.07630	0.70908	897.995	15.13	0.90	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.00	Call	665.47350	0.66547	508.44600	0.50845	665.474	15.33	0.80	0.00	0	300.00
\$ / R	On 10/11/2015	Any day expiry			13.59300	13.59300	13.37750	13.37750		16.63	0.00	0.00	0	0.00
\$ / R	On 10/11/2015	Any day expiry	13.00	Put	92.59990	0.09260	152.31720	0.15232	92.600	15.31	0.21	0.00	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	13.14	Put	133.21880	0.13322	209.30090	0.20930	133.219	15.62	0.27	0.00	0	8,000.00
\$ / R	On 10/11/2015	Any day expiry	13.81	Call	253.50060	0.25350	191.94540	0.19195	253.501	17.37	0.42	0.00	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	14.25	Call	145.40810	0.14541	113.67300	0.11367	145.408	18.92	0.26	0.00	0	20,000.00
\$ / R	On 17/11/2015	Any day expiry			13.60930	13.60930	13.39350	13.39350		16.63	0.00	0.00	0	0.00
\$ / R	On 17/11/2015	Any day expiry	13.15	Call	609.08790	0.60909	471.65350	0.47165	609.088	15.64	0.72	0.00	0	12,500.00
\$ / R	On 18/11/2015	Any day expiry			13.61160	13.61160	13.39570	13.39570		16.66	0.00	0.00	0	0.00
\$ / R	On 18/11/2015	Any day expiry	13.17	Call	600.68400	0.60068	465.64630	0.46565	600.684	15.71	0.71	0.00	0	6,000.00
\$ / R	On 20/11/2015	Any day expiry			13.61620	13.61620	13.40030	13.40030		16.71	0.00	0.00	0	0.00
\$ / R	On 20/11/2015	Any day expiry	13.14	Put	153.52520	0.15353	231.44620	0.23145	153.525	15.71	0.28	0.00	0	8,000.00
\$ / R	On 24/11/2015	Any day expiry			13.62560	13.62560	13.40950	13.40950		16.68	0.00	0.00	0	0.00
\$ / R	On 24/11/2015	Any day expiry	13.68	Call	359.76040	0.35976	282.57710	0.28258	359.760	16.94	0.49	0.00	0	9,000.00
\$ / R	On 24/11/2015	Any day expiry	13.99	Call	257.41340	0.25741	204.09010	0.20409	257.413	17.97	0.38	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry			13.62800	13.62800	13.41180	13.41180		16.72	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	1.09840	0.00110	1.49620	0.00150	1.098	20.40	0.00	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	2.12350	0.00212	2.80760	0.00281	2.123	19.17	0.01	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	12.63	Put	48.94930	0.04895	77.17990	0.07718	48.949	15.23	0.11	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	12.85	Put	82.97990	0.08298	130.72620	0.13073	82.980	15.22	0.17	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	12.93	Put	100.14350	0.10014	157.28100	0.15728	100.144	15.28	0.20	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Call	725.42550	0.72543	576.59880	0.57660	725.426	15.50	0.76	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Put	127.42550	0.12743	194.79880	0.19480	127.425	15.50	0.24	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.24	Call	587.31510	0.58732	460.92830	0.46093	587.315	15.95	0.68	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Call	581.24360	0.58124	455.93630	0.45594	581.244	15.97	0.67	0.00	0	11,500.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Put	203.24360	0.20324	294.13630	0.29414	203.244	15.97	0.33	0.00	0	15,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 25/11/2015	Any day expiry	13.33	Put	236.32290	0.23632	335.81130	0.33581	236.323	16.14	0.36	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Call	534.32290	0.53432	417.61130	0.41761	534.323	16.14	0.64	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.43	Call	479.78870	0.47979	374.32220	0.37432	479.789	16.36	0.60	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.65	Call	376.73270	0.37673	296.70610	0.29671	376.733	16.89	0.51	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.73	Call	345.93040	0.34593	272.81320	0.27281	345.930	17.15	0.47	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	304.33070	0.30433	240.75770	0.24076	304.331	17.54	0.43	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	26.20700	0.02621	25.41720	0.02542	26.207	31.74	0.04	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			13.65900	13.65900	13.44230	13.44230		16.90	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			13.66620	13.66620	13.44930	13.44930		16.95	0.00	643,090,373.40	47,057	693,731.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	2,719.04380	2.71904	2,503.15250	2.50315	2,719.044	19.42	0.99	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	2.84380	0.00284	3.85250	0.00385	2.844	19.42	0.01	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	2,669.31110	2.66931	2,453.50140	2.45350	2,669.311	19.27	0.99	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	2,470.64950	2.47065	2,255.24150	2.25524	2,470.650	18.68	0.99	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	2,272.55130	2.27255	2,057.70110	2.05770	2,272.551	18.08	0.99	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	9.04980	0.00905	11.87960	0.01188	9.050	17.49	0.02	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	9.21100	0.00921	12.08720	0.01209	9.211	17.46	0.02	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	11.78920	0.01179	15.40640	0.01541	11.789	17.04	0.03	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	12.87260	0.01287	16.80110	0.01680	12.873	16.90	0.03	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	15.34280	0.01534	19.98120	0.01998	15.343	16.60	0.04	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	18.27870	0.01828	23.76420	0.02376	18.279	16.30	0.04	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	1,539.94640	1.53995	1,331.66910	1.33167	1,539.946	15.86	0.95	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	25.01870	0.02502	35.04840	0.03505	25.019	15.77	0.06	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	1,492.10370	1.49210	1,286.23100	1.28623	1,492.104	15.71	0.94	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	1,216.41580	1.21642	1,025.34730	1.02535	1,216.416	15.42	0.90	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	57.63270	0.05763	86.70670	0.08671	57.633	15.42	0.12	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	1,155.14930	1.15515	967.88600	0.96789	1,155.149	15.42	0.88	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	1,146.48810	1.14649	959.79740	0.95980	1,146.488	15.42	0.88	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	1,129.24010	1.12924	943.71090	0.94371	1,129.240	15.42	0.88	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.70	Put	78.30080	0.07830	115.89050	0.11589	78.301	15.42	0.15	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.76	Put	88.73720	0.08874	130.37590	0.13038	88.737	15.42	0.16	0.00	0	402.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.77	Put	90.57570	0.09058	132.91220	0.13291	90.576	15.42	0.17	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	962.46360	0.96246	790.03130	0.79003	962.464	15.42	0.83	0.00	0	17,883.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Put	96.26360	0.09626	140.73130	0.14073	96.264	15.42	0.17	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.85	Put	106.33810	0.10634	156.87370	0.15687	106.338	15.43	0.19	0.00	0	8,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	883.38530	0.88339	723.42630	0.72343	883.385	15.43	0.80	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	117.18530	0.11719	174.12630	0.17413	117.185	15.43	0.20	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	809.64580	0.80965	661.22240	0.66122	809.646	15.54	0.76	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Put	143.44580	0.14345	211.92240	0.21192	143.446	15.54	0.24	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	159.06950	0.15907	232.45940	0.23246	159.070	15.65	0.25	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	741.92530	0.74193	603.38070	0.60338	741.925	15.76	0.73	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.17	Put	200.79110	0.20079	286.15000	0.28615	200.791	15.91	0.30	0.00	0	3,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	678.36100	0.67836	549.82900	0.54983	678.361	15.97	0.69	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Put	212.16100	0.21216	300.52900	0.30053	212.161	15.97	0.31	0.00	0	60.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.21	Put	216.03530	0.21604	305.40400	0.30540	216.035	15.99	0.31	0.00	0	30,000.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	13.22	Put	219.95150	0.21995	310.32300	0.31032	219.952	16.02	0.32	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Call	648.14600	0.64815	524.62540	0.52463	648.146	16.08	0.67	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Put	231.94600	0.23195	325.32540	0.32533	231.946	16.08	0.33	0.00	0	2,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	630.51820	0.63052	509.99640	0.51000	630.518	16.15	0.66	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.31	Call	613.26480	0.61326	495.72870	0.49573	613.265	16.21	0.65	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.36	Put	279.13610	0.27914	383.45120	0.38345	279.136	16.32	0.37	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.38	Call	574.45460	0.57445	463.83300	0.46383	574.455	16.36	0.62	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	563.73420	0.56373	455.06910	0.45507	563.734	16.41	0.62	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Put	297.53420	0.29753	405.76910	0.40577	297.534	16.41	0.38	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	542.78360	0.54278	437.99730	0.43800	542.784	16.50	0.60	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	512.55980	0.51256	414.50900	0.41451	512.560	16.63	0.58	0.00	0	14,950.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Put	346.35980	0.34636	465.20900	0.46521	346.360	16.63	0.42	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.52	Call	502.80540	0.50281	407.03560	0.40704	502.805	16.67	0.57	0.00	0	5,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.59	Call	469.88620	0.46989	381.98410	0.38198	469.886	16.82	0.54	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	465.33860	0.46534	378.53970	0.37854	465.339	16.84	0.54	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.62	Put	410.15480	0.41015	542.45570	0.54246	410.155	16.89	0.47	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.63	Put	415.72080	0.41572	549.11030	0.54911	415.721	16.91	0.47	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.64	Put	421.32170	0.42132	555.79990	0.55580	421.322	16.93	0.47	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.65	Put	426.96230	0.42696	562.51920	0.56252	426.962	16.95	0.48	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	439.09150	0.43909	358.57290	0.35857	439.092	16.98	0.52	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Call	415.43910	0.41544	339.74520	0.33975	415.439	17.17	0.50	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Put	469.23910	0.46924	610.44520	0.61045	469.239	17.17	0.50	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.83	Call	375.37710	0.37538	307.99680	0.30800	375.377	17.52	0.46	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Call	348.76040	0.34876	286.99630	0.28700	348.760	17.77	0.43	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Put	592.56040	0.59256	747.69630	0.74770	592.560	17.77	0.57	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	321.17740	0.32118	265.29750	0.26530	321.177	18.06	0.40	0.00	0	51,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.01	Put	662.05880	0.66206	823.70650	0.82371	662.059	18.09	0.60	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.12	Put	741.78410	0.74178	910.01370	0.91001	741.784	18.44	0.63	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.20	Call	267.94260	0.26794	223.81980	0.22382	267.943	18.69	0.35	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.24	Call	258.50570	0.25851	216.53090	0.21653	258.506	18.82	0.34	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.28	Call	249.43840	0.24944	209.53300	0.20953	249.438	18.94	0.33	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.30	Call	245.03780	0.24504	206.13760	0.20614	245.038	19.01	0.32	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	230.40690	0.23041	194.77770	0.19478	230.407	19.23	0.31	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.40	Call	224.54090	0.22454	190.15040	0.19015	224.541	19.33	0.30	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	206.22800	0.20623	175.69080	0.17569	206.228	19.67	0.28	0.00	0	55,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Put	1,040.02800	1.04003	1,226.39080	1.22639	1,040.028	19.67	0.72	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.70	Call	174.70740	0.17471	150.75530	0.15076	174.707	20.34	0.24	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.75	Call	167.76780	0.16777	145.25370	0.14525	167.768	20.51	0.23	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	156.12080	0.15612	135.86770	0.13587	156.121	20.81	0.21	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	141.03200	0.14103	123.44320	0.12344	141.032	21.25	0.19	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	137.81590	0.13782	120.78910	0.12079	137.816	21.35	0.19	0.00	0	111,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.30	Call	109.73790	0.10974	97.99800	0.09800	109.738	22.32	0.15	0.00	0	3,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	77.54050	0.07754	71.50680	0.07151	77.541	23.94	0.11	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			13.69010	13.69010	13.47280	13.47280		17.05	0.00	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	3.09850	0.00310	4.04620	0.00405	3.099	19.66	0.01	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	5.52270	0.00552	7.21210	0.00721	5.523	18.63	0.01	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	314.53920	0.31454	264.89760	0.26490	314.539	18.47	0.38	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	55.19300	0.05519	47.86460	0.04786	55.193	32.74	0.06	0.00	0	300.00
\$ / R	On 13/01/2016	Any day expiry			13.74620	13.74620	13.52770	13.52770		17.19	0.00	0.00	0	1,150.00
\$ / R	On 27/01/2016	Any day expiry			13.78040	13.78040	13.56120	13.56120		17.28	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	27.09120	0.02709	34.31660	0.03432	27.091	16.18	0.05	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	996.32810	0.99633	841.84460	0.84184	996.328	15.45	0.76	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	898.85990	0.89886	762.75130	0.76275	898.860	15.52	0.72	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	351.69510	0.35170	305.55810	0.30556	351.695	19.24	0.35	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			13.81950	13.81950	13.59950	13.59950		17.24	0.00	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	24.56510	0.02457	30.81920	0.03082	24.565	16.49	0.04	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	240.87510	0.24088	215.89610	0.21590	240.875	21.69	0.23	0.00	0	1,000.00
\$ / R	On 19/02/2016	Any day expiry			13.83660	13.83660	13.61620	13.61620		17.33	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	579.52270	0.57952	500.52160	0.50052	579.523	17.56	0.50	0.00	0	3,600.00
\$ / R	On 25/02/2016	Any day expiry			13.85120	13.85120	13.63050	13.63050		17.30	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	38.33570	0.03834	47.65230	0.04765	38.336	16.14	0.06	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	357.95300	0.35795	317.19880	0.31720	357.953	20.03	0.32	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			13.88790	13.88790	13.66640	13.66640		17.39	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			13.89520	13.89520	13.67360	13.67360		17.35	0.00	7,628,464.80	549	55,439.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	16.26170	0.01626	19.49060	0.01949	16.262	17.37	0.02	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	32.32320	0.03232	39.17550	0.03918	32.323	16.51	0.05	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	34.59440	0.03459	41.91230	0.04191	34.594	16.43	0.05	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	45.19600	0.04520	54.67930	0.05468	45.196	16.11	0.06	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	47.01710	0.04702	56.87220	0.05687	47.017	16.06	0.07	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	52.20280	0.05220	63.11330	0.06311	52.203	15.93	0.07	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	54.98460	0.05498	66.45790	0.06646	54.985	15.86	0.08	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	58.64700	0.05865	70.86460	0.07086	58.647	15.78	0.08	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	67.48680	0.06749	81.49280	0.08149	67.487	15.60	0.09	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	81.45730	0.08146	98.27890	0.09828	81.457	15.36	0.11	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	1,463.68060	1.46368	1,278.53340	1.27853	1,463.681	15.00	0.85	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	159.06760	0.15907	204.67040	0.20467	159.068	15.13	0.19	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	1,268.88480	1.26888	1,095.97090	1.09597	1,268.885	15.17	0.80	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	214.21660	0.21422	270.98900	0.27099	214.217	15.27	0.24	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	990.22410	0.99022	859.14570	0.85915	990.224	15.44	0.70	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	321.15490	0.32115	416.07180	0.41607	321.155	15.60	0.31	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	808.76730	0.80877	702.44460	0.70244	808.767	16.39	0.61	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.63	Put	507.31530	0.50732	627.88120	0.62788	507.315	16.61	0.41	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	717.43750	0.71744	624.44940	0.62445	717.438	16.96	0.56	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	648.47650	0.64848	565.83800	0.56584	648.477	17.45	0.51	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	559.21780	0.55922	490.55840	0.49056	559.218	18.19	0.45	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	530.06970	0.53007	466.07280	0.46607	530.070	18.46	0.43	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	479.84680	0.47985	423.71290	0.42371	479.847	18.97	0.40	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	458.22820	0.45823	405.47330	0.40547	458.228	19.22	0.38	0.00	0	1,204.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	422.80220	0.42280	375.69750	0.37570	422.802	19.65	0.36	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.03	Call	369.29580	0.36930	330.53700	0.33054	369.296	20.40	0.31	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	330.76790	0.33077	296.35600	0.29636	330.768	21.05	0.28	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	266.77410	0.26677	241.97760	0.24198	266.774	22.24	0.23	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	198.14230	0.19814	188.22750	0.18823	198.142	24.09	0.17	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	53.38680	0.05339	46.96560	0.04697	53.387	30.53	0.05	0.00	0	1,500.00
\$ / R	On 16/03/2016	Any day expiry			13.90010	13.90010	13.67840	13.67840		17.37	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	359.91530	0.35992	459.40340	0.45940	359.915	15.83	0.33	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	455.45830	0.45546	403.34880	0.40335	455.458	19.34	0.38	0.00	0	17,991.00
\$ / R	On 29/03/2016	Any day expiry			13.93220	13.93220	13.70990	13.70990		17.41	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	50.22280	0.05022	60.92110	0.06092	50.223	16.04	0.07	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	368.55390	0.36855	331.38810	0.33139	368.554	20.84	0.30	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry			14.00240	14.00240	13.77870	13.77870		17.46	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	59.03110	0.05903	71.82290	0.07182	59.031	15.92	0.07	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	369.19090	0.36919	337.15640	0.33716	369.191	21.56	0.28	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry			14.08010	14.08010	13.85490	13.85490		17.60	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	67.99200	0.06799	83.05060	0.08305	67.992	15.79	0.08	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	371.42340	0.37142	344.21040	0.34421	371.423	22.32	0.26	0.00	0	250.00
\$ / R	On 06/06/2016	Any day expiry			14.10520	14.10520	13.87950	13.87950		17.54	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	109.65090	0.10965	133.86700	0.13387	109.651	15.28	0.12	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	492.30020	0.49230	451.99850	0.45200	492.300	20.74	0.33	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			14.11270	14.11270	13.88680	13.88680		17.54	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			14.12280	14.12280	13.89670	13.89670		17.51	0.00	564,912.00	40	21,288.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	107.19140	0.10719	130.94550	0.13095	107.191	15.30	0.11	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	245.75520	0.24576	313.24250	0.31324	245.755	14.99	0.22	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	274.32430	0.27432	346.95220	0.34695	274.324	15.10	0.24	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	344.85810	0.34486	429.12640	0.42913	344.858	15.35	0.28	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	475.41630	0.47542	590.45120	0.59045	475.416	15.87	0.34	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	611.75850	0.61176	558.92860	0.55893	611.758	19.47	0.40	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	392.05540	0.39206	365.25220	0.36525	392.055	22.35	0.26	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.81	Call	331.34070	0.33134	318.51870	0.31852	331.341	23.60	0.22	0.00	0	2,310.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	322.63210	0.32263	316.29590	0.31630	322.632	23.90	0.22	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	319.67240	0.31967	314.25010	0.31425	319.672	24.41	0.21	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	308.19590	0.30820	294.21360	0.29421	308.196	28.70	0.18	0.00	0	6,600.00
\$ / R	On 28/06/2016	Any day expiry			14.16080	14.16080	13.93400	13.93400		17.63	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	76.67110	0.07667	93.90470	0.09390	76.671	15.69	0.08	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	378.63200	0.37863	355.02400	0.35502	378.632	23.08	0.25	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry			14.23590	14.23590	14.00730	14.00730		17.89	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	85.01820	0.08502	103.04750	0.10305	85.018	15.66	0.09	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	387.67970	0.38768	386.03390	0.38603	387.680	24.00	0.23	0.00	0	250.00
\$ / R	On 11/08/2016	Any day expiry			14.27480	14.27480	14.04530	14.04530		17.99	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	218.94070	0.21894	263.08680	0.26309	218.941	15.01	0.19	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	637.40500	0.63740	588.83880	0.58884	637.405	20.64	0.37	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			14.31370	14.31370	14.08320	14.08320		18.00	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 26/08/2016	Any day expiry	11.80	Put	92.61010	0.09261	111.44020	0.11144	92.610	15.62	0.09	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	429.55840	0.42956	426.64420	0.42664	429.558	25.75	0.23	0.00	0	250.00
\$ / R	On 06/09/2016	Any day expiry			14.34220	14.34220	14.11100	14.11100		18.10	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	13.50	Put	512.33470	0.51233	612.89230	0.61289	512.335	15.98	0.32	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	445.99290	0.44599	446.71990	0.44672	445.993	25.72	0.24	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.80	Call	445.13840	0.44514	446.36440	0.44636	445.138	25.93	0.24	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry			14.34740	14.34740	14.11610	14.11610		18.09	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	657.93200	0.65793	780.62140	0.78062	657.932	16.58	0.37	0.00	0	50,000.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	458.45440	0.45845	455.07920	0.45508	458.454	24.17	0.25	0.00	0	50,000.00
\$ / R	On 15/09/2016	Any day expiry			14.36550	14.36550	14.13380	14.13380		18.09	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			14.37590	14.37590	14.14390	14.14390		18.07	0.00	0.00	0	1,125.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	470.81770	0.47082	462.90570	0.46291	470.818	25.48	0.25	0.00	0	10,000.00
\$ / R	On 28/09/2016	Any day expiry			14.39810	14.39810	14.16620	14.16620		18.21	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	100.20740	0.10021	120.35640	0.12036	100.207	15.56	0.09	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	472.84220	0.47284	475.78510	0.47579	472.842	27.11	0.23	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry			14.46470	14.46470	14.23480	14.23480		18.36	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	105.92630	0.10593	126.85850	0.12686	105.926	15.48	0.09	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	510.72570	0.51073	478.03540	0.47804	510.726	28.38	0.23	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry			14.54310	14.54310	14.31560	14.31560		18.57	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	110.37070	0.11037	133.08190	0.13308	110.371	15.33	0.09	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	479.41360	0.47941	442.38640	0.44239	479.414	28.17	0.22	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			14.58110	14.58110	14.35480	14.35480		18.66	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.59300	14.59300	14.36700	14.36700		18.66	0.00	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	116.89860	0.11690	139.77030	0.13977	116.899	15.38	0.09	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	439.12030	0.43912	404.06690	0.40407	439.120	27.58	0.20	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.79250	14.79250	14.57270	14.57270		18.99	0.00	0.00	0	0.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			13.66620	13.66620	13.44930	13.44930		16.95	0.00	1,161,627.00	85	727.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			13.89520	13.89520	13.67360	13.67360		17.35	0.00	138,952.00	10	216.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			14.12280	14.12280	13.89670	13.89670		17.51	0.00	0.00	0	77.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.37590	14.37590	14.14390	14.14390		18.07	0.00	0.00	0	0.00
£ / R	On 11/12/2015	Foreign Exchange Future			21.16720	21.16720	20.97140	20.97140		16.33	0.00	6,519,497.60	308	29,505.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	16.35500	0.01636	17.57080	0.01757	16.355	18.43	0.02	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	1,849.17410	1.84917	1,673.87240	1.67387	1,849.174	15.39	0.89	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.00	Call	1,354.13910	1.35414	1,201.31650	1.20132	1,354.139	15.46	0.79	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.12	Put	216.77460	0.21677	267.32690	0.26733	216.775	15.49	0.23	0.00	0	12,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.23	Put	249.03200	0.24903	304.90680	0.30491	249.032	15.58	0.26	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	1,118.18170	1.11818	983.23980	0.98324	1,118.182	15.66	0.72	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.75	Put	443.32390	0.44332	525.96740	0.52597	443.324	16.00	0.38	0.00	0	6,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	849.40040	0.84940	737.29700	0.73730	849.400	16.02	0.61	0.00	0	18,900.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.81	Put	470.26970	0.47027	556.06360	0.55606	470.270	16.05	0.40	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.20	Put	669.76490	0.66976	783.04440	0.78304	669.765	16.41	0.49	0.00	0	3,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	525.36910	0.52537	456.80130	0.45680	525.369	16.94	0.44	0.00	0	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 11/12/2015	Foreign Exchange Future	21.82	Call	427.49680	0.42750	371.86490	0.37186	427.497	17.49	0.37	0.00	0	10,000.00
£ / R	On 14/03/2016	Foreign Exchange Future			21.51390	21.51390	21.31260	21.31260		16.17	0.00	4,302,780.00	200	1,772.00
£ / R	On 13/06/2016	Foreign Exchange Future			21.86090	21.86090	21.65320	21.65320		16.49	0.00	0.00	0	200.00
£ / R	On 08/09/2016	Any day expiry			21.98880	21.98880	21.98880	21.98880		17.74	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	1,047.91740	1.04792	1,053.72490	1.05372	1,047.917	16.63	0.38	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	718.48980	0.71849	725.32650	0.72533	718.490	22.59	0.27	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			22.24730	22.24730	22.03240	22.03240		16.78	0.00	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.11358	0.11358	0.11238	0.11238		20.78	0.00	0.00	0	8,183.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.11578	0.11578	0.11455	0.11455		17.25	0.00	0.00	0	106.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.11797	0.11797	0.11671	0.11671		16.95	0.00	0.00	0	0.00
€ / R	On 21/09/2015	Any day expiry			15.10950	15.10950	15.10080	15.10080		16.78	0.00	15,057,400.00	1,000	0.00
€ / R	On 26/10/2015	Any day expiry			15.19280	15.19280	15.19420	15.19420		16.07	0.00	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	447.54140	0.44754	449.45350	0.44945	447.541	15.65	0.65	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	174.74140	0.17474	175.25350	0.17525	174.741	15.65	0.35	0.00	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			15.32600	15.32600	15.32640	15.32640		16.36	0.00	114,868,370.00	7,495	78,621.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	10.25490	0.01025	10.60190	0.01060	10.255	17.23	0.02	0.00	0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.85	Put	38.51500	0.03852	0.00000	0.00000	38.515	15.34	0.08	27,550,583.28	24,000	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	42.93400	0.04293	42.09940	0.04210	42.934	15.34	0.08	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.03	Put	56.38850	0.05639	0.00000	0.00000	56.389	15.31	0.10	37,923,090.00	24,000	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	95.09360	0.09509	95.16150	0.09516	95.094	15.27	0.16	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.04	Put	326.69300	0.32669	329.55570	0.32956	326.693	15.97	0.39	0.00	0	50,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.29	Call	488.26170	0.48826	493.61060	0.49361	488.262	16.34	0.53	48,236,499.00	6,000	0.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.78	Call	316.13780	0.31614	0.00000	0.00000	316.138	17.50	0.38	68,986,862.40	12,000	6,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	170.93630	0.17094	177.86560	0.17787	170.936	19.34	0.22	0.00	0	6,682.00
€ / R	On 25/01/2016	Any day expiry			15.46350	15.46350	15.46290	15.46290		16.39	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	904.34100	0.90434	905.06900	0.90507	904.341	15.30	0.69	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	863.16830	0.86317	864.25370	0.86425	863.168	15.43	0.67	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			15.61400	15.61400	15.61210	15.61210		16.45	0.00	7,807,000.00	500	28,382.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	34.25650	0.03426	33.56230	0.03356	34.257	15.92	0.05	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	41.50730	0.04151	40.76540	0.04077	41.507	15.72	0.06	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	91.38100	0.09138	90.54130	0.09054	91.381	14.88	0.11	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	112.30630	0.11231	111.49090	0.11149	112.306	14.64	0.13	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	237.65740	0.23766	237.70060	0.23770	237.657	14.79	0.24	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	1,053.74490	1.05374	1,052.77010	1.05277	1,053.745	15.05	0.69	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	365.56530	0.36557	366.74120	0.36674	365.565	15.17	0.32	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.05	Call	970.22260	0.97022	969.88570	0.96989	970.223	15.35	0.66	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	568.74950	0.56875	571.77390	0.57177	568.749	15.99	0.42	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	593.52890	0.59353	596.74600	0.59675	593.529	17.20	0.45	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	534.59320	0.53459	538.33830	0.53834	534.593	17.64	0.41	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	494.95210	0.49495	499.05330	0.49905	494.952	17.96	0.39	0.00	0	34,000.00
€ / R	On 13/06/2016	Foreign Exchange Future			15.90590	15.90590	15.90180	15.90180		16.70	0.00	0.00	0	250.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	179.34150	0.17934	180.81800	0.18082	179.342	14.45	0.16	0.00	0	6,000.00

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 13/06/2016	Foreign Exchange Future	15.96	Call	884.64400		0.88464		885.93900	0.88594	884.644	16.81	0.52	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.23750		16.23750		16.23020	16.23020		16.98	0.00	0.00	0	0.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.51000		16.51000		16.51370	16.51370		17.59	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			100.81067		100.81067		100.67222	100.67222			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			99.85129		99.85129		99.83928	99.83928			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.93308		99.93308		99.90297	99.90297			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			99.45722		99.45722		99.33884	99.33884			0.00	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
AL37	On 05/11/2015	Index Future			465.20900		465.20900		465.24700	465.24700			0.00	0.00	0	3.00
AL37	On 04/02/2016	Index Future			473.00000		473.00000		473.05200	473.05200			0.00	0.00	0	0.00
AL7T	On 05/11/2015	Index Future			547.50200		547.50200		547.87700	547.87700			0.00	0.00	0	1.00
AL7T	On 04/02/2016	Index Future			556.67200		556.67200		557.06700	557.06700			0.00	0.00	0	0.00
ALBI	On 05/11/2015	Index Future			500.16400		500.16400		500.68000	500.68000			0.00	5,001,640.00	1	453.00
ALBI	On 04/02/2016	Index Future			508.54000		508.54000		509.07900	509.07900			0.00	0.00	0	146.00
ALBI	On 05/05/2016	Index Future			517.56500		517.56500		518.11600	518.11600			0.00	0.00	0	0.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.71460		9.71460		9.67610	9.67610		12.17	0.00	0.00	0	9,812.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	67.48490		0.06748		97.13710	0.09714	67.485	11.97	0.21	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	281.97420		0.28197		290.75010	0.29075	281.974	12.12	0.59	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	89.49730		0.08950		106.10630	0.10611	89.497	14.13	0.24	0.00	0	201.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.83210		9.83210		9.79230	9.79230		13.34	0.00	0.00	0	3,075.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			9.95260		9.95260		9.91140	9.91140		14.22	0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			10.09210		10.09210		10.04790	10.04790		14.75	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			10.31030		10.31030		10.26970	10.26970		15.04	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			10.47980		10.47980		10.43780	10.43780		15.10	0.00	0.00	0	0.00
CHF / R	On 11/12/2015	Foreign Exchange Future			14.08940		14.08940		14.04650	14.04650		17.18	0.00	0.00	0	7,345.00
CHF / R	On 14/03/2016	Foreign Exchange Future			14.38200		14.38200		14.33630	14.33630		17.02	0.00	0.00	0	1,625.00
CNH / R	On 11/12/2015	Foreign Exchange Future			2.11670		2.11670		2.08910	2.08910		15.96	0.00	0.00	0	25,110.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.13370		2.13370		2.10670	2.10670		16.69	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future			2.05570		2.05570		2.05640	2.05640		20.74	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.09540		2.09540		2.09570	2.09570		72.16	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 05/11/2015	Bond Future	9.89201	81.27013		9.87366	81.39934				0.00	0.00	0	6,441.00
ES33	On 04/02/2016	Bond Future	9.98163	82.63153		9.96240	82.76484				0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future	10.06034	80.30843		10.04048	80.44421				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	496.80300	496.80300		497.23800	497.23800				0.00	19,872,120.00	4	449.00
GOVI	On 04/02/2016	GOVI	505.12400	505.12400		505.57900	505.57900				0.00	0.00	0	26.00
GOVI	On 05/05/2016	GOVI	514.08800	514.08800		514.55300	514.55300				0.00	0.00	0	0.00
I2025	On 05/11/2015	Bond Future	122.07366	122.07366		122.07010	122.07010				0.00	0.00	0	544.00
I2025	On 04/02/2016	Bond Future	122.90509	122.90509		122.90459	122.90459				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	102.73648	102.73648		102.88528	102.88528				0.00	0.00	0	100.00
I2033	On 04/02/2016	Bond Future	104.46558	104.46558		104.61967	104.61967				0.00	0.00	0	0.00
I2033	On 05/05/2016	Bond Future	105.33889	105.33889		105.49590	105.49590				0.00	0.00	0	0.00
I2038	On 05/11/2015	Bond Future	125.55232	125.55232		125.54729	125.54729				0.00	0.00	0	7,020.00
I2038	On 04/02/2016	Bond Future	126.28929	126.28929		126.28754	126.28754				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	124.92250	124.92250		124.91736	124.91736				0.00	0.00	0	6,432.00
I2046	On 04/02/2016	Bond Future	127.02526	127.02526		127.02308	127.02308				0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2050	On 05/11/2015	Bond Future		132.96264	132.96264		132.95665	132.95665			0.00	0.00	0	4,911.00
I2050	On 04/02/2016	Bond Future		133.66444	133.66444		133.66191	133.66191			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		230.98400	230.98400		230.90300	230.90300			0.00	0.00	0	969.00
IGOV	On 04/02/2016	Index Future		234.87100	234.87100		234.79600	234.79600			0.00	0.00	0	82.00
IGOV	On 05/05/2016	Index Future		239.05800	239.05800		238.98200	238.98200			0.00	0.00	0	0.00
ILBI	On 05/11/2015	Index Future		626.42500	626.42500		626.10100	626.10100			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future		637.12000	637.12000		636.79500	636.79500			0.00	152,908,800.00	24	160.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future		6.44000	93.56000		6.44000	93.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future		6.47000	93.53000		6.47000	93.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.62000	93.38000		6.62000	93.38000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future		6.66000	93.34000		6.66000	93.34000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future		6.78000	93.22000		6.78000	93.22000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		6.81000	93.19000		6.81000	93.19000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.12000	92.88000		7.12000	92.88000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.35000	92.65000		7.35000	92.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.58000	92.42000		7.58000	92.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.72000	92.28000		7.72000	92.28000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.86000	92.14000		7.86000	92.14000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.90000	92.10000		7.90000	92.10000			0.00	0.00	0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future		0.12740	0.12740		0.12560	0.12560			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future		0.12620	0.12620		0.12550	0.12550			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future		0.12720	0.12720		0.12540	0.12540			0.00	0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future		0.06580	0.06580		0.06470	0.06470			0.00	0.00	0	28,268.00
NGN / R	On 14/03/2016	Foreign Exchange Future		0.06250	0.06250		0.06160	0.06160			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future		0.05980	0.05980		0.05840	0.05840			0.00	0.00	0	0.00
NZ\$ / R	On 23/09/2015	Any day expiry		8.50860	8.50860		8.50940	8.50940		17.52	0.00	67,876,800.00	8,000	0.00
NZ\$ / R	On 23/09/2015	Any day expiry	8.48	Call	60.79680	0.06080	80.22920	0.08023	60.797	17.96	0.60	0.00	0	8,000.00
NZ\$ / R	On 23/09/2015	Any day expiry	8.60	Call	17.35220	0.01735	32.60860	0.03261	17.352	19.96	0.24	0.00	0	8,000.00
NZ\$ / R	On 23/09/2015	Any day expiry	8.63	Put	133.98110	0.13398	146.30020	0.14630	133.981	20.69	0.82	0.00	0	8,000.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future		8.57880	8.57880		8.57960	8.57960		11.23	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future		8.66890	8.66890		8.66920	8.66920		13.30	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future		8.76250	8.76250		8.76220	8.76220		14.06	0.00	0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future		1.12150	1.12150		1.13960	1.13960			0.00	0.00	0	2,804.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future		1.12370	1.12370		1.14180	1.14180			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future		1.12630	1.12630		1.14430	1.14430			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 05/11/2015	Bond Future			8.37327		119.24551		8.35934	119.35521		9.55	0.00	57,953,317.86	486	32,726.00
R186	On 05/11/2015	Bond Future	7.73	Call	175.54000		0.17554		209.82000	0.20982	175.540	9.28	0.10	0.00	0	169.00
R186	On 05/11/2015	Bond Future	7.75	Call	191.89000		0.19189		228.24000	0.22824	191.890	9.29	0.10	0.00	0	1,200.00
R186	On 05/11/2015	Bond Future	7.86	Call	305.80000		0.30580		354.56000	0.35456	305.800	9.33	0.15	0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.00	Call	519.88000		0.51988		586.08000	0.58608	519.880	9.38	0.23	0.00	0	200.00
R186	On 05/11/2015	Bond Future	8.22	Put	2,267.39000		2.26739		2,250.79000	2.25079	2,267.390	9.45	0.61	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	2,121.95000		2.12195		2,108.64000	2.10864	2,121.950	9.46	0.59	0.00	0	8,650.00
R186	On 05/11/2015	Bond Future	8.35	Call	1,497.34000		1.49734		1,603.58000	1.60358	1,497.340	9.50	0.49	0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.35	Put	1,680.68000		1.68068		1,677.22000	1.67722	1,680.680	9.50	0.51	0.00	0	9,430.00
R186	On 05/11/2015	Bond Future	8.45	Call	1,907.07000		1.90707		2,021.13000	2.02113	1,907.070	9.53	0.57	0.00	0	200.00
R186	On 05/11/2015	Bond Future	8.45	Put	1,305.34000		1.30534		1,309.70000	1.30970	1,305.340	9.53	0.43	0.00	0	6,308.00
R186	On 05/11/2015	Bond Future	8.50	Put	1,141.72000		1.14172		1,149.16000	1.14916	1,141.720	9.55	0.40	0.00	0	4,666.00
R186	On 05/11/2015	Bond Future	8.50	Call	2,133.25000		2.13325		2,250.39000	2.25039	2,133.250	9.55	0.60	0.00	0	650.00
R186	On 05/11/2015	Bond Future	8.55	Put	996.30000		0.99630		1,006.35000	1.00635	996.300	9.59	0.36	0.00	0	4,667.00
R186	On 05/11/2015	Bond Future	8.75	Put	551.83000		0.55183		567.20000	0.56720	551.830	9.73	0.23	0.00	0	10,200.00
R186	On 05/11/2015	Bond Future	8.85	Put	399.64000		0.39964		415.19000	0.41519	399.640	9.80	0.18	0.00	0	2,283.00
R186	On 05/11/2015	Bond Future	9.00	Put	238.22000		0.23822		252.14000	0.25214	238.220	9.91	0.12	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.43126		115.94514		8.41643	116.05952		9.50	0.00	0.00	0	5,365.00
R186	On 04/02/2016	Bond Future	8.75	Put	1,617.05000		1.61705		1,604.80000	1.60480	1,617.050	9.50	0.35	0.00	0	6,700.00
R186	On 05/05/2016	Bond Future			8.47691		118.00489		8.46150	118.12139		9.38	0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.52199		114.84924		8.50581	114.96907		9.50	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 05/11/2015	Bond Future			293.24892		293.24892		292.84354	292.84354			0.00	0.00	0	927.00
R197	On 04/02/2016	Bond Future			291.82367		291.82367		291.41921	291.41921			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			238.52659		238.52659		238.51836	238.51836			0.00	0.00	0	53,286.00
R202	On 04/02/2016	Bond Future			239.16266		239.16266		239.16036	239.16036			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			8.22951		98.90774		8.22601	98.92637		7.56	0.00	0.00	0	14,033.00
R2023	On 04/02/2016	Bond Future			8.30077		100.56454		8.29664	100.58587		6.88	0.00	0.00	0	1,050.00
R2023	On 05/05/2016	Bond Future			8.35000		98.42170		8.34565	98.44352		7.18	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			7.21426		103.01445		7.20535	103.02979		2.07	0.00	0.00	0	15,930.00
R203	On 04/02/2016	Bond Future			7.29160		104.74004		7.27949	104.75818		1.25	0.00	0.00	0	0.00
R203	On 05/05/2016	Bond Future			7.30641		102.43041		7.29186	102.44895		1.54	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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 05/11/2015	Bond Future		8.78287	95.90748		8.76390	96.05327			0.00	0.00	0	9,973.00
R2030	On 04/02/2016	Bond Future		8.84274	93.50748		8.82284	93.65807			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		8.87252	95.58377		8.85356	95.73982			0.00	0.00	0	1,579.00
R2032	On 04/02/2016	Bond Future		8.93206	97.18486		8.91222	97.34590			0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future		8.98204	94.75364		8.96158	94.91759			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		8.99614	97.66992		8.97713	97.84231			0.00	0.00	0	49,825.00
R2037	On 04/02/2016	Bond Future		9.05321	95.04904		9.03338	95.22666			0.00	0.00	0	370.00
R2037	On 05/05/2016	Bond Future		9.10257	96.73820		9.08216	96.91904			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		7.59187	104.20344		7.58847	104.21278		3.42	0.00	0.00	0	23,871.00
R204	On 04/02/2016	Bond Future		7.66987	101.91246		7.66516	101.92444		2.79	0.00	0.00	0	0.00
R204	On 05/05/2016	Bond Future		7.71894	103.72269		7.71367	103.73502		3.01	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		9.02433	99.61327		9.00526	99.80285			0.00	0.00	0	17,486.00
R2044	On 04/02/2016	Bond Future		9.07805	96.89966		9.05819	97.09488			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future		9.12444	98.62177		9.10403	98.82047			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		9.00485	99.02756		8.98580	99.22254			0.00	10,893,031.60	110	48,482.00
R2048	On 04/02/2016	Bond Future		9.05985	100.68636		9.04002	100.88700			0.00	0.00	0	3,750.00
R2048	On 05/05/2016	Bond Future		9.10214	98.03891		9.08178	98.24311			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		7.88458	100.08589		7.88119	100.09761		4.60	0.00	228,796,344.54	2,286	43,921.00
R207	On 05/11/2015	Bond Future	7.43	Call	131.84000	0.13184	146.60000	0.14660	131.840	4.48	0.16	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	176.59000	0.17659	193.78000	0.19378	176.590	4.49	0.20	0.00	0	19.00
R207	On 04/02/2016	Bond Future		7.96357	98.12091		7.95919	98.13524		4.12	0.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	211.90000	0.21190	220.96000	0.22096	211.900	3.93	0.17	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	381.07000	0.38107	393.52000	0.39352	381.070	3.98	0.27	0.00	0	19.00
R207	On 05/05/2016	Bond Future		8.02541	99.86407		8.02066	99.87875		4.25	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	702.54000	0.70254	715.24000	0.71524	702.540	4.11	0.33	0.00	0	43.00
R207	On 04/08/2016	Bond Future		8.08818	98.03635		8.08269	98.05227		4.12	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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R207/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			8.02546		95.25294		8.02195	95.26755		5.91	0.00	0.00	0	40,314.00
R208	On 05/11/2015	Bond Future	8.48	Put	186.08000		0.18608		200.48000	0.20048	186.080	6.01	0.17	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			8.09696		96.84852		8.09267	96.86567		5.27	0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future			8.15098		95.16702		8.14640	95.18458		5.54	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			8.92388		75.77818		8.90480	75.92172		15.19	0.00	0.00	0	24,850.00
R209	On 05/11/2015	Bond Future	8.50	Call	478.62000		0.47862		550.18000	0.55018	478.620	14.93	0.22	0.00	0	900.00
R209	On 05/11/2015	Bond Future	9.00	Put	1,337.86000		1.33786		1,328.58000	1.32858	1,337.860	15.19	0.43	0.00	0	500.00
R209	On 05/11/2015	Bond Future	9.25	Put	693.35000		0.69335		699.50000	0.69950	693.350	15.46	0.27	0.00	0	900.00
R209	On 04/02/2016	Bond Future			8.97661		77.04756		8.95676	77.19533		14.82	0.00	0.00	0	400.00
R209	On 04/02/2016	Bond Future	9.52	Put	1,243.69000		1.24369		1,229.62000	1.22962	1,243.690	15.10	0.27	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			9.02081		75.26647		9.00041	75.41694		15.16	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			178.66662		178.66662		178.66112	178.66112			0.00	0.00	0	2,298.00
R210	On 04/02/2016	Bond Future			181.67382		181.67382		181.67288	181.67288			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			135.84912		135.84912		135.85055	135.85055			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future			136.43755		136.43755		136.44255	136.44255			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			141.04876		141.04876		141.04500	141.04500			0.00	0.00	0	928.00
R212	On 04/02/2016	Bond Future			141.55896		141.55896		141.55880	141.55880			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			8.81311		86.27852		8.79417	86.41907		13.05	0.00	0.00	0	21,426.00
R213	On 04/02/2016	Bond Future			8.87387		87.72380		8.85405	87.86882		12.58	0.00	0.00	0	450.00
R213	On 05/05/2016	Bond Future			8.91990		85.73314		8.89948	85.88077		12.95	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

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
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	8.95926		76.79657		8.94020	76.94819		15.89	0.00	0.00	0	11,693.00
R214	On 04/02/2016	Bond Future	9.01302		78.08297		8.99319	78.23905		15.54	0.00	0.00	0	4,620.00
R214	On 05/05/2016	Bond Future	9.05414		76.17463		9.03379	76.33350		15.89	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	24,033.92000		24,033.92000		23,842.71000	23,842.71000			0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future	9.66150		9.66150		9.61440	9.61440		14.53	0.00	0.00	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.44490		4.44490		4.39480	4.39480		15.13	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future	4.39800		4.39800		4.34840	4.34840		17.03	0.00	0.00	0	0.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.31630		1.31630		1.29900	1.29900			0.00	0.00	0	7,688.00
ZMW / R	On 14/03/2016	Foreign Exchange Future	1.28910		1.28910		1.27180	1.27180			0.00	0.00	0	0.00
Total for Derivatives :												1,567,237,965.48	137,155	3,818,108.00
Grand Total:												1,567,237,965.48	137,155	3,818,108.00