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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 11/08/2015

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 12/08/2015	Any day expiry	12.81070	12.81070		12.61290	12.61290		13.73	0.00	0.00	0	750.00
\$ / R	On 13/08/2015	Any day expiry	12.81070	12.81070		12.61300	12.61300		13.35	0.00	0.00	0	2,491.00
\$ / R	On 14/08/2015	Any day expiry	12.81080	12.81080		12.61510	12.61510		13.23	0.00	0.00	0	0.00
\$ / R	On 14/08/2015	Any day expiry	12.50	Call	314.42570	0.31443	155.71330	0.15571	314.426	16.19	0.95	0.00	201.00
\$ / R	On 25/08/2015	Any day expiry	12.83510	12.83510		12.63940	12.63940		12.81	0.00	0.00	0	98.00
\$ / R	On 26/08/2015	Any day expiry	12.83730	12.83730		12.64160	12.64160		12.94	0.00	0.00	0	0.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Call	51.42560	0.05143	31.52310	0.03152	51.426	14.29	0.24	0.00	3,600.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Put	324.12560	0.32413	499.92310	0.49992	324.126	14.29	0.76	0.00	3,600.00
\$ / R	On 27/08/2015	Any day expiry	12.83960	12.83960		12.64380	12.64380		13.04	0.00	152,766,000.00	12,000	12,250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	0.04110	0.00004	0.10400	0.00010	0.041	23.91	0.00	0.00	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	0.13770	0.00014	0.36790	0.00037	0.138	21.64	0.00	0.00	250.00
\$ / R	On 27/08/2015	Any day expiry	12.62	Call	276.42120	0.27642	161.01170	0.16101	276.421	13.18	0.74	0.00	12,000.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	90.87160	0.09087	54.13450	0.05413	90.872	13.63	0.37	0.00	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	0.08570	0.00009	0.26370	0.00026	0.086	35.04	0.00	0.00	300.00
\$ / R	On 31/08/2015	Any day expiry	12.84860	12.84860		12.65260	12.65260		12.85	0.00	0.00	0	600.00
\$ / R	On 10/09/2015	Any day expiry	12.87100	12.87100		12.67460	12.67460		13.25	0.00	0.00	0	285.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/09/2015	Foreign Exchange Future			12.88000		12.88000		12.68340	12.68340		13.27	0.00	574,126,000.00	44,575	531,169.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	0.03020		0.00003		0.07420	0.00007	0.030	18.29	0.00	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	2,280.03550		2.28004	2,083.48730	2.08349	2,280.035		18.16	1.00	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	0.16650		0.00017	0.40120	0.00040	0.166		16.89	0.00	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	0.18050		0.00018	0.43440	0.00043	0.181		16.83	0.00	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,880.18050		1.88018	1,683.83440	1.68383	1,880.180		16.83	1.00	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,710.35740		1.71036	1,514.25020	1.51425	1,710.357		16.26	1.00	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	0.40290		0.00040	0.95630	0.00096	0.403		16.16	0.00	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	0.47270		0.00047	1.11840	0.00112	0.473		16.03	0.00	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	0.57690		0.00058	1.35930	0.00136	0.577		15.86	0.00	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	1.32280		0.00132	3.00770	0.00301	1.323		15.17	0.01	0.00	0	27,540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	1.54720		0.00155	3.46090	0.00346	1.547		15.03	0.01	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	1.95520		0.00196	4.27190	0.00427	1.955		14.83	0.01	0.00	0	540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	1,281.95520		1.28196	1,087.67190	1.08767	1,281.955		14.83	0.99	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	2.10520		0.00211	4.58230	0.00458	2.105		14.76	0.01	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.75	Put	3.39910		0.00340	7.22630	0.00723	3.399		14.28	0.02	0.00	0	2,310.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	888.46910		0.88847	700.63480	0.70063	888.469		13.35	0.96	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	8.46910		0.00847	17.23480	0.01723	8.469		13.35	0.04	0.00	0	39,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.04	Call	849.78600		0.84979	663.17620	0.66318	849.786		13.20	0.95	0.00	0	1,139.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	811.30140		0.81130	627.21990	0.62722	811.301		13.06	0.95	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	792.14240		0.79214	609.67510	0.60968	792.142		12.98	0.94	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Put	12.14240		0.01214	26.27510	0.02628	12.142		12.98	0.06	0.00	0	13,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	763.51800		0.76352	583.71890	0.58372	763.518		12.87	0.94	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	697.33770		0.69734	524.98690	0.52499	697.338		12.61	0.92	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Put	17.33770		0.01734	41.58690	0.04159	17.338		12.61	0.08	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	669.27520		0.66928	500.66850	0.50067	669.275		12.50	0.92	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.27	Put	22.85950		0.02286	55.70320	0.05570	22.859		12.45	0.10	0.00	0	201.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.39	Put	39.89580		0.03990	87.42410	0.08742	39.896		12.61	0.15	0.00	0	201.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.44	Call	489.29520		0.48930	347.09140	0.34709	489.295		12.67	0.82	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.48	Put	57.91680		0.05792	118.06130	0.11806	57.917		12.73	0.20	0.00	0	8,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	442.61550		0.44262	309.10810	0.30911	442.616		12.75	0.78	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.51	Call	435.06350		0.43506	303.04590	0.30305	435.063		12.76	0.78	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.55	Call	405.54290		0.40554	279.57880	0.27958	405.543		12.82	0.75	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.60	Call	370.23510		0.37024	251.99750	0.25200	370.235		12.88	0.72	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.62	Call	356.62300		0.35662	241.51140	0.24151	356.623		12.91	0.70	0.00	0	8,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.67	Call	323.91020		0.32391	216.64630	0.21665	323.910		12.97	0.67	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.70	Call	305.20010		0.30520	202.64420	0.20264	305.200		13.01	0.65	0.00	0	4,810.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.75	Call	275.57090		0.27557	182.89970	0.18290	275.571		13.08	0.61	0.00	0	950.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.80	Call	247.90170		0.24790	164.92580	0.16493	247.902		13.14	0.57	0.00	0	200.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.86	Call	217.28150		0.21728	145.52960	0.14553	217.282		13.22	0.52	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.90	Call	198.41690		0.19842	133.82340	0.13382	198.417		13.27	0.49	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Call	160.71250		0.16071	108.40740	0.10841	160.713		13.67	0.42	0.00	0	53,650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	280.71250		0.28071	425.00740	0.42501	280.713		13.67	0.58	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	141.35940		0.14136	95.51440	0.09551	141.359		13.92	0.38	0.00	0	18,946.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	138.35250	0.13835	93.51910	0.09352	138.353	13.96	0.37	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	129.69420	0.12969	87.78470	0.08778	129.694	14.08	0.35	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.15	Call	116.39920	0.11640	79.01100	0.07901	116.399	14.28	0.32	0.00	0	2,310.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Call	93.66020	0.09366	64.06860	0.06407	93.660	14.68	0.27	0.00	0	402.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Put	463.66020	0.46366	630.66860	0.63067	463.660	14.68	0.73	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.28	Call	87.73600	0.08774	60.18650	0.06019	87.736	14.80	0.26	0.00	0	17,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	67.57440	0.06757	47.18870	0.04719	67.574	15.28	0.20	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	20.37700	0.02038	15.79690	0.01580	20.377	17.93	0.07	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	11.56360	0.01156	8.98210	0.00898	11.564	19.13	0.04	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	8.44330	0.00844	6.86060	0.00686	8.443	19.58	0.03	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	6.45980	0.00646	5.47190	0.00547	6.460	19.97	0.02	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.91160	12.91160	12.71460	12.71460		13.52	0.00	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	0.43780	0.00044	0.68640	0.00069	0.438	17.15	0.00	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	1.02790	0.00103	1.62570	0.00163	1.028	15.62	0.00	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	1.94100	0.00194	3.10570	0.00311	1.941	14.53	0.01	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	136.86720	0.13687	98.72380	0.09872	136.867	14.81	0.31	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	41.54780	0.04155	32.22640	0.03223	41.548	17.57	0.11	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	0.05410	0.00005	1.27030	0.00127	0.054	20.50	0.00	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.91610	12.91610	12.71900	12.71900		13.60	0.00	0.00	0	0.00
\$ / R	On 13/10/2015	Any day expiry			12.94540	12.94540	12.74800	12.74800		13.81	0.00	0.00	0	235.00
\$ / R	On 28/10/2015	Any day expiry			12.98000	12.98000	12.78140	12.78140		14.07	0.00	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	1.98050	0.00198	2.96780	0.00297	1.981	16.15	0.01	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	4.23170	0.00423	6.26100	0.00626	4.232	15.03	0.01	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	163.73240	0.16373	126.83750	0.12684	163.732	15.80	0.29	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	15.96080	0.01596	11.97450	0.01197	15.961	28.80	0.03	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry			12.99850	12.99850	12.79930	12.79930		14.11	0.00	0.00	0	0.00
\$ / R	On 05/11/2015	Any day expiry	12.72	Call	496.21440	0.49621	385.77490	0.38577	496.214	13.61	0.64	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			13.04490	13.04490	12.84500	12.84500		14.28	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	4.38090	0.00438	6.45260	0.00645	4.381	15.66	0.01	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	8.83140	0.00883	12.61050	0.01261	8.831	14.78	0.02	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	180.52820	0.18053	145.94230	0.14594	180.528	16.59	0.27	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	23.86000	0.02386	18.42780	0.01843	23.860	28.10	0.03	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			13.07520	13.07520	12.87510	12.87510		14.28	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			13.08220	13.08220	12.88200	12.88200		14.43	0.00	94,492,730.60	7,223	158,302.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	2,140.64840	2.14065	1,943.93660	1.94394	2,140.648	15.23	0.98	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	8.44840	0.00845	11.93660	0.01194	8.448	15.23	0.02	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	2,091.48050	2.09148	1,895.05860	1.89506	2,091.480	15.11	0.98	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,895.66710	1.89567	1,700.66360	1.70066	1,895.667	14.66	0.97	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,701.63350	1.70163	1,508.57260	1.50857	1,701.634	14.21	0.96	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	27.88050	0.02788	37.68380	0.03768	27.881	13.75	0.06	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	28.38350	0.02838	38.58900	0.03859	28.383	13.73	0.06	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	36.39790	0.03640	53.24830	0.05325	36.398	13.41	0.08	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	39.74720	0.03975	59.46280	0.05946	39.747	13.30	0.08	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	50.04170	0.05004	73.63130	0.07363	50.042	13.27	0.10	0.00	0	8,210.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	62.40480	0.06240	90.34020	0.09034	62.405	13.25	0.12	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.10	Call	1,059.28040	1.05928	891.85260	0.89185	1,059.280	13.23	0.86	0.00	0	537.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	1,017.56730	1.01757	852.74380	0.85274	1,017.567	13.22	0.84	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.16	Call	1,009.30520	1.00931	845.01630	0.84502	1,009.305	13.22	0.84	0.00	0	750.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	90.66110	0.09066	127.65780	0.12766	90.661	13.21	0.17	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	976.53010	0.97653	814.42970	0.81443	976.530	13.21	0.83	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	187.72060	0.18772	262.24370	0.26224	187.721	13.37	0.29	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	703.56940	0.70357	578.71260	0.57871	703.569	13.39	0.71	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	697.26330	0.69726	573.22670	0.57323	697.263	13.41	0.71	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	684.77890	0.68478	562.37870	0.56238	684.779	13.45	0.70	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	517.72960	0.51773	419.27850	0.41928	517.730	14.03	0.58	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	470.22840	0.47023	381.77050	0.38177	470.228	14.23	0.55	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	426.58070	0.42658	347.73880	0.34774	426.581	14.43	0.51	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	388.96730	0.38897	316.91920	0.31692	388.967	14.70	0.47	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	361.35670	0.36136	294.39390	0.29439	361.357	14.92	0.45	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	323.76150	0.32376	263.85360	0.26385	323.762	15.25	0.41	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	312.18210	0.31218	254.47720	0.25448	312.182	15.36	0.40	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	295.65590	0.29566	241.11220	0.24111	295.656	15.52	0.38	0.00	0	13,737.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	256.12730	0.25613	209.57070	0.20957	256.127	15.96	0.34	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	191.31200	0.19131	157.81350	0.15781	191.312	16.92	0.26	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	142.21670	0.14222	118.18110	0.11818	142.217	17.98	0.20	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	100.20730	0.10021	84.34620	0.08435	100.207	19.29	0.14	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	91.54500	0.09155	77.35660	0.07736	91.545	19.65	0.13	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	89.69000	0.08969	75.85830	0.07586	89.690	19.73	0.13	0.00	0	61,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	56.98410	0.05698	53.33030	0.05333	56.984	22.13	0.08	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			13.10550	13.10550	12.90520	12.90520		14.38	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	7.16190	0.00716	10.65080	0.01065	7.162	15.35	0.02	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	13.77000	0.01377	19.47930	0.01948	13.770	14.62	0.03	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	188.52470	0.18852	157.50980	0.15751	188.525	17.25	0.25	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	30.79110	0.03079	22.78400	0.02278	30.791	27.66	0.04	0.00	0	300.00
\$ / R	On 13/01/2016	Any day expiry			13.15910	13.15910	12.95840	12.95840		14.52	0.00	0.00	0	1,150.00
\$ / R	On 27/01/2016	Any day expiry			13.19170	13.19170	12.99080	12.99080		14.60	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	61.37050	0.06137	81.98680	0.08199	61.371	13.43	0.10	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	619.57600	0.61958	522.38330	0.52238	619.576	14.11	0.59	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	556.12840	0.55613	469.66170	0.46966	556.128	14.41	0.54	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	214.14670	0.21415	184.47150	0.18447	214.147	17.87	0.24	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			13.22900	13.22900	13.02780	13.02780		14.58	0.00	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	51.64520	0.05165	65.44690	0.06545	51.645	13.84	0.08	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	147.41620	0.14742	130.69740	0.13070	147.416	19.95	0.16	0.00	0	1,000.00
\$ / R	On 25/02/2016	Any day expiry			13.25990	13.25990	13.05810	13.05810		14.73	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	74.08560	0.07409	93.56440	0.09356	74.086	13.52	0.11	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	221.07820	0.22108	193.98590	0.19399	221.078	18.57	0.23	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			13.29580	13.29580	13.09300	13.09300		14.89	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			13.30300	13.30300	13.09990	13.09990		14.88	0.00	8,500,617.00	639	16,253.00

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	11.05	Put	29.94020		0.02994		36.16680	0.03617	29.940	14.81	0.05	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	58.58560		0.05859		71.61730	0.07162	58.586	13.96	0.09	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	62.52560		0.06253		76.50110	0.07650	62.526	13.88	0.09	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	80.80980		0.08081		99.15850	0.09916	80.810	13.54	0.11	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	83.93640		0.08394		104.33830	0.10434	83.936	13.49	0.12	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	92.81300		0.09281		119.19480	0.11919	92.813	13.35	0.13	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	97.56220		0.09756		127.18020	0.12718	97.562	13.29	0.14	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	106.04180		0.10604		137.70210	0.13770	106.042	13.30	0.14	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	126.61930		0.12662		163.04080	0.16304	126.619	13.32	0.17	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	159.21070		0.15921		202.69470	0.20269	159.211	13.36	0.20	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	991.43490		0.99143		854.26800	0.85427	991.435	13.43	0.73	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	309.31760		0.30932		394.58950	0.39459	309.318	13.65	0.32	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	581.35490		0.58135		699.54310	0.69954	581.355	14.79	0.47	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	521.12040		0.52112		451.26700	0.45127	521.120	15.47	0.46	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	458.89670		0.45890		398.30910	0.39831	458.897	15.96	0.42	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	412.64890		0.41265		359.22070	0.35922	412.649	16.39	0.38	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	354.06010		0.35406		309.60440	0.30960	354.060	17.03	0.33	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	335.14370		0.33514		293.60500	0.29360	335.144	17.27	0.31	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	288.95320		0.28895		253.47290	0.25347	288.953	17.94	0.27	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	166.34600		0.16635		151.11150	0.15111	166.346	20.53	0.16	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	145.90040		0.14590		142.91770	0.14292	145.900	23.20	0.13	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	23.90820		0.02391		19.84820	0.01985	23.908	26.44	0.03	0.00	0	1,500.00
\$ / R	On 29/03/2016	Any day expiry			13.33890		13.33890		13.13480	13.13480		15.00	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	86.75500		0.08675		105.07150	0.10507	86.755	13.58	0.12	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	231.79730		0.23180		205.91470	0.20591	231.797	19.33	0.21	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry			13.40590		13.40590		13.20000	13.20000		15.13	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	97.27990		0.09728		115.20890	0.11521	97.280	13.65	0.12	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	236.21970		0.23622		212.34050	0.21234	236.220	20.05	0.20	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry			13.48020		13.48020		13.27260	13.27260		15.39	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	109.14020		0.10914		126.28570	0.12629	109.140	13.76	0.13	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	244.21010		0.24421		234.54590	0.23455	244.210	20.89	0.19	0.00	0	250.00
\$ / R	On 06/06/2016	Any day expiry			13.50430		13.50430		13.29610	13.29610		15.40	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	174.42950		0.17443		216.30460	0.21630	174.430	13.36	0.18	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	327.42970		0.32743		295.28650	0.29529	327.430	19.49	0.25	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			13.51150		13.51150		13.30320	13.30320		15.41	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.52110		13.52110		13.31260	13.31260		15.41	0.00	0.00	0	7,271.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	167.00680		0.16701		207.08540	0.20709	167.007	13.34	0.18	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	414.05280		0.41405		371.18700	0.37119	414.053	18.45	0.31	0.00	0	330.00
\$ / R	On 28/06/2016	Any day expiry			13.55720		13.55720		13.34800	13.34800		15.53	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	118.56860		0.11857		136.00120	0.13600	118.569	13.79	0.13	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	276.83460		0.27683		269.08240	0.26908	276.835	22.35	0.19	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry			13.62700		13.62700		13.41630	13.41630		15.66	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	126.41070		0.12641		144.36370	0.14436	126.411	13.81	0.13	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	312.60250		0.31260		302.71850	0.30272	312.603	23.95	0.20	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 26/08/2016	Any day expiry			13.70030	13.70030						
\$ / R	11.80	Put	On 26/08/2016	Any day expiry	136.01230	0.13601	134.88850	134.88850	136.012	13.90	0.13	0.00	0	250.00
\$ / R	17.70	Call	On 26/08/2016	Any day expiry	343.76660	0.34377	318.63450	0.31863	343.767	25.41	0.20	0.00	0	250.00
\$ / R			On 15/09/2016	Any day expiry	13.75040	13.75040	13.53790	13.53790		16.06	0.00	0.00	0	259.00
\$ / R			On 19/09/2016	Foreign Exchange Future	13.76050	13.76050	13.54770	13.54770		16.07	0.00	0.00	0	0.00
\$ / R			On 28/09/2016	Any day expiry	13.78300	13.78300	13.57000	13.57000		16.20	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 28/09/2016	Any day expiry	143.88830	0.14389	163.45070	0.16345	143.888	13.93	0.13	0.00	0	250.00
\$ / R	18.25	Call	On 28/09/2016	Any day expiry	342.90050	0.34290	298.83890	0.29884	342.901	25.72	0.19	0.00	0	250.00
\$ / R			On 26/10/2016	Any day expiry	13.85320	13.85320	13.63900	13.63900		16.34	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 26/10/2016	Any day expiry	150.11220	0.15011	171.57210	0.17157	150.112	13.96	0.13	0.00	0	250.00
\$ / R	18.77	Call	On 26/10/2016	Any day expiry	319.87810	0.31988	284.34590	0.28435	319.878	25.51	0.17	0.00	0	250.00
\$ / R			On 28/11/2016	Any day expiry	13.93600	13.93600	13.72040	13.72040		16.47	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 28/11/2016	Any day expiry	156.62700	0.15663	177.54820	0.17755	156.627	13.98	0.13	0.00	0	250.00
\$ / R	19.40	Call	On 28/11/2016	Any day expiry	291.48620	0.29149	262.22370	0.26222	291.486	25.21	0.16	0.00	0	250.00
\$ / R			On 14/12/2016	Any day expiry	13.97610	13.97610	13.75990	13.75990		16.56	0.00	0.00	0	251.00
\$ / R			On 19/12/2016	Foreign Exchange Future	13.98870	13.98870	13.77220	13.77220		16.66	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 19/12/2016	Foreign Exchange Future	159.24150	0.15924	177.39650	0.17740	159.241	13.96	0.13	0.00	0	250.00
\$ / R	19.81	Call	On 19/12/2016	Foreign Exchange Future	270.86140	0.27086	238.56310	0.23856	270.861	24.93	0.15	0.00	0	250.00
\$ / R MAXI			On 14/09/2015	Foreign Exchange Future	12.88000	12.88000	12.68340	12.68340		13.27	0.00	1,056,160.00	82	1,246.00
\$ / R MAXI			On 11/12/2015	Foreign Exchange Future	13.08220	13.08220	12.88200	12.88200		14.43	0.00	222,397.40	17	270.00
\$ / R MAXI			On 14/03/2016	Foreign Exchange Future	13.30300	13.30300	13.09990	13.09990		14.88	0.00	0.00	0	155.00
\$ / R MAXI			On 13/06/2016	Foreign Exchange Future	13.52110	13.52110	13.31260	13.31260		15.41	0.00	0.00	0	7.00
£ / R			On 14/09/2015	Foreign Exchange Future	20.05550	20.05550	19.61730	19.61730		10.97	0.00	13,517,407.00	674	26,442.00
£ / R	18.00	Put	On 14/09/2015	Foreign Exchange Future	4.17510	0.00418	8.61310	0.00861	4.175	15.91	0.01	0.00	0	16,500.00
£ / R	18.16	Put	On 14/09/2015	Foreign Exchange Future	5.33690	0.00534	10.78900	0.01079	5.337	15.29	0.02	0.00	0	16,500.00
£ / R	18.50	Put	On 14/09/2015	Foreign Exchange Future	8.32460	0.00832	18.18310	0.01818	8.325	13.73	0.03	0.00	0	18,900.00
£ / R	20.50	Call	On 14/09/2015	Foreign Exchange Future	120.72830	0.12073	53.53220	0.05353	120.728	11.77	0.28	0.00	0	20,000.00
£ / R			On 11/12/2015	Foreign Exchange Future	20.36140	20.36140	19.91580	19.91580		12.20	0.00	4,072,280.00	200	6,040.00
£ / R	17.87	Put	On 11/12/2015	Foreign Exchange Future	28.63170	0.02863	40.19540	0.04020	28.632	13.46	0.04	0.00	0	830.00
£ / R	19.40	Call	On 11/12/2015	Foreign Exchange Future	1,147.56470	1.14756	835.04020	0.83504	1,147.565	11.67	0.77	0.00	0	700.00
£ / R	20.33	Call	On 11/12/2015	Foreign Exchange Future	587.86000	0.58786	410.70530	0.41071	587.860	12.19	0.52	0.00	0	8,250.00
£ / R	20.77	Call	On 11/12/2015	Foreign Exchange Future	426.01810	0.42602	296.10960	0.29611	426.018	12.83	0.41	0.00	0	18,900.00
£ / R			On 14/03/2016	Foreign Exchange Future	20.69790	20.69790	20.24710	20.24710		12.81	0.00	0.00	0	1,042.00
£ / R			On 13/06/2016	Foreign Exchange Future	21.03200	21.03200	20.57080	20.57080		13.30	0.00	0.00	0	0.00
¥ / R			On 14/09/2015	Foreign Exchange Future	0.10319	0.10319	0.10204	0.10204		12.50	0.00	0.00	0	24.00
¥ / R			On 11/12/2015	Foreign Exchange Future	0.10496	0.10496	0.10379	0.10379		13.42	0.00	0.00	0	4,298.00
¥ / R			On 14/03/2016	Foreign Exchange Future	0.10699	0.10699	0.10582	0.10582		14.01	0.00	0.00	0	0.00
€ / R			On 14/09/2015	Foreign Exchange Future	14.23420	14.23420	13.88090	13.88090		12.40	0.00	41,606,566.60	2,923	35,644.00
€ / R	12.26	Put	On 14/09/2015	Foreign Exchange Future	0.20260	0.00020	0.87540	0.00088	0.203	16.01	0.00	0.00	0	26,000.00
€ / R	12.70	Put	On 14/09/2015	Foreign Exchange Future	1.06440	0.00106	4.26610	0.00427	1.064	14.71	0.01	0.00	0	7,900.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	2.22910	0.00223	8.48020	0.00848	2.229	14.11	0.01	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.92	Put	2.39760	0.00240	9.07680	0.00908	2.398	14.05	0.01	0.00	0	9,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	3.20540	0.00321	11.89550	0.01190	3.205	13.81	0.01	0.00	0	10,700.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.38	Call	156.96270	0.15696	74.05430	0.07405	156.963	12.76	0.40	0.00	0	6,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.60	Call	95.84410	0.09584	44.91990	0.04492	95.844	13.38	0.27	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	47.48680	0.04749	24.05140	0.02405	47.487	14.22	0.15	0.00	0	7,500.00
€ / R	On 21/09/2015	Any day expiry			14.25320	14.25320	13.89950	13.89950		12.56	0.00	0.00	0	0.00
€ / R	On 21/09/2015	Any day expiry	14.85	Call	73.33720	0.07334	38.69220	0.03869	73.337	14.11	0.20	0.00	0	1,000.00
€ / R	On 21/09/2015	Any day expiry	14.85	Put	670.13720	0.67014	989.19220	0.98919	670.137	14.11	0.80	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry			14.34910	14.34910	13.99290	13.99290		12.97	0.00	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	160.64340	0.16064	101.10510	0.10111	160.643	14.26	0.29	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	731.54340	0.73154	1,028.20510	1.02821	731.543	14.26	0.71	0.00	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.47860	14.47860	14.11960	14.11960		13.30	0.00	16,939,962.00	1,170	39,372.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	38.79930	0.03880	75.59100	0.07559	38.799	12.95	0.08	0.00	0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	188.46060	0.18846	326.71630	0.32672	188.461	12.69	0.28	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	77.47740	0.07748	58.41890	0.05842	77.477	17.82	0.11	0.00	0	6,682.00
€ / R	On 25/01/2016	Any day expiry			14.60850	14.60850	14.24810	14.24810		13.53	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	444.71070	0.44471	331.37240	0.33137	444.711	14.02	0.45	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	421.82610	0.42183	314.45510	0.31446	421.826	14.16	0.43	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			14.75290	14.75290	14.38960	14.38960		13.83	0.00	0.00	0	3,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	72.10720	0.07211	110.41260	0.11041	72.107	12.92	0.10	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	87.15970	0.08716	138.34140	0.13834	87.160	12.73	0.12	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	214.79370	0.21479	331.47640	0.33148	214.794	12.61	0.24	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	270.05290	0.27005	415.54860	0.41555	270.053	12.66	0.29	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	570.95740	0.57096	444.32820	0.44433	570.957	14.11	0.49	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.05	Call	520.28630	0.52029	405.43710	0.40544	520.286	14.40	0.45	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	274.95630	0.27496	219.37820	0.21938	274.956	16.54	0.26	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	253.82490	0.25382	203.14490	0.20314	253.825	16.83	0.24	0.00	0	24,000.00
€ / R	On 13/06/2016	Foreign Exchange Future			15.03140	15.03140	14.66090	14.66090		14.34	0.00	0.00	0	250.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	349.94850	0.34995	502.43230	0.50243	349.948	12.86	0.29	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	516.29810	0.51630	427.84520	0.42785	516.298	16.00	0.37	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			15.33770	15.33770	14.95960	14.95960		14.86	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			466.90900	466.90900	466.68400	466.68400			0.00	0.00	0	3.00
AL37	On 04/02/2016	Index Future			474.91300	474.91300	474.69600	474.69600			0.00	0.00	0	0.00
AL7T	On 05/11/2015	Index Future			552.92700	552.92700	552.43900	552.43900			0.00	0.00	0	1.00
AL7T	On 04/02/2016	Index Future			562.40600	562.40600	561.92400	561.92400			0.00	0.00	0	0.00
ALBI	On 05/11/2015	Index Future			505.83200	505.83200	505.27300	505.27300			0.00	5,058,320.00	1	459.00
ALBI	On 04/02/2016	Index Future			514.50300	514.50300	513.94800	513.94800			0.00	0.00	0	152.00
ALBI	On 05/05/2016	Index Future			523.68800	523.68800	523.13400	523.13400			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
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.37300		9.37300		9.36340	9.36340		12.20	0.00	0.00	0	2,444.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.47710		9.47710		9.46700	9.46700		12.30	0.00	0.00	0	8,541.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.59470		9.59470		9.58570	9.58570		12.27	0.00	0.00	0	1,925.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			9.71460		9.71460		9.70530	9.70530		12.97	0.00	0.00	0	0.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			9.81010		9.81010		9.69480	9.69480		12.78	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			9.96120		9.96120		9.84410	9.84410		12.73	0.00	0.00	0	0.00
CF CANDO CAGH	On 14/09/2015	Can-Do Future			323.69630		323.69630		229.70780	229.70780			0.00	0.00	0	24,000.00
CHF / R	On 14/09/2015	Foreign Exchange Future			13.10690		13.10690		12.91650	12.91650		12.67	0.00	0.00	0	1,551.00
CHF / R	On 11/12/2015	Foreign Exchange Future			13.35510		13.35510		13.16080	13.16080		13.81	0.00	0.00	0	7,229.00
CNH / R	On 14/09/2015	Foreign Exchange Future			2.00390		2.00390		2.03490	2.03490		9.72	0.00	0.00	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future			2.02100		2.02100		2.05240	2.05240		12.23	0.00	0.00	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future			1.90850		1.90850		1.86090	1.86090		13.68	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future			1.94270		1.94270		1.89440	1.89440		13.23	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
EL28	On 06/08/2015	Bond Future			127.40695		127.40695		127.40695	127.40695			0.00	0.00	0	0.00
EL28	On 05/11/2015	Bond Future			127.98189		127.98189		127.98819	127.98819			0.00	0.00	0	0.00
EL28	On 04/02/2016	Bond Future			130.18764		130.18764		130.19607	130.19607			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 06/08/2015	Bond Future			9.71500		84.34153		9.71500	84.34153			0.00	0.00	0	0.00
ES33	On 05/11/2015	Bond Future			9.71258		82.54716		9.72887	82.42995			0.00	0.00	0	6,441.00
ES33	On 04/02/2016	Bond Future			9.79168		83.96327		9.80831	83.84534			0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future			9.86308		81.67279		9.88006	81.55396			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



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
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	501.67700		501.67700		501.18700	501.18700			0.00	5,016,770.00	1	441.00
GOVI	On 04/02/2016	GOVI	510.27600		510.27600		509.79200	509.79200			0.00	0.00	0	26.00
GOVI	On 05/05/2016	GOVI	519.38500		519.38500		518.90400	518.90400			0.00	0.00	0	0.00
I2025	On 06/08/2015	Bond Future	123.06934		123.06934		123.06934	123.06934			0.00	0.00	0	0.00
I2025	On 05/11/2015	Bond Future	125.05453		125.05453		125.06228	125.06228			0.00	0.00	0	38.00
I2025	On 04/02/2016	Bond Future	125.98748		125.98748		125.99740	125.99740			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
I2038	On 06/08/2015	Bond Future	128.05147		128.05147		128.05147	128.05147			0.00	0.00	0	0.00
I2038	On 05/11/2015	Bond Future	130.11995		130.11995		130.12703	130.12703			0.00	0.00	0	5,820.00
I2038	On 04/02/2016	Bond Future	130.98748		130.98748		130.99664	130.99664			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 06/08/2015	Bond Future	127.21880		127.21880		127.21880	127.21880			0.00	0.00	0	0.00
I2046	On 05/11/2015	Bond Future	128.14914		128.14914		128.15585	128.15585			0.00	0.00	0	6,062.00
I2046	On 04/02/2016	Bond Future	130.35755		130.35755		130.36654	130.36654			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 06/08/2015	Bond Future	136.18795		136.18795		136.18795	136.18795			0.00	0.00	0	0.00
I2050	On 05/11/2015	Bond Future	138.38893		138.38893		138.39624	138.39624			0.00	0.00	0	4,361.00
I2050	On 04/02/2016	Bond Future	139.23906		139.23906		139.24842	139.24842			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 05/11/2015	Index Future	236.05500		236.05500		236.09400	236.09400			0.00	0.00	0	973.00
IGOV	On 04/02/2016	Index Future	240.12100		240.12100		240.16700	240.16700			0.00	0.00	0	82.00
IGOV	On 05/05/2016	Index Future	244.42600		244.42600		244.47800	244.47800			0.00	0.00	0	0.00
ILBI	On 05/11/2015	Index Future	639.72200		639.72200		639.84700	639.84700			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future	650.70600		650.70600		650.83900	650.83900			0.00	0.00	0	160.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future	6.32000		93.68000		6.32000	93.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.36000		93.64000		6.36000	93.64000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future	6.46000		93.54000		6.46000	93.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future	6.49000		93.51000		6.49000	93.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.60000		93.40000		6.60000	93.40000			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	6.85000		93.15000		6.85000	93.15000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.06000		92.94000		7.06000	92.94000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.27000		92.73000		7.27000	92.73000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.41000		92.59000		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.52000		92.48000		7.52000	92.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.64000		92.36000		7.64000	92.36000			0.00	0.00	0	0.00
KES / R	On 14/09/2015	Foreign Exchange Future			0.12700		0.12700		0.12460	0.12460			0.00	0.00	0	13.00
KES / R	On 11/12/2015	Foreign Exchange Future			0.12670		0.12670		0.12400	0.12400			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future			0.12650		0.12650		0.12350	0.12350			0.00	0.00	0	0.00
NGN / R	On 14/09/2015	Foreign Exchange Future			0.06400		0.06400		0.06290	0.06290			0.00	0.00	0	17,500.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.06080		0.06080		0.05960	0.05960			0.00	0.00	0	76,700.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.05780		0.05780		0.05690	0.05690			0.00	0.00	0	0.00
NZ\$ / R	On 11/08/2015	Any day expiry			8.35870		8.35870		8.31900	8.31900		14.86	0.00	66,834,800.00	8,000	0.00
NZ\$ / R	On 14/09/2015	Foreign Exchange Future			8.38890		8.38890		8.34880	8.34880		9.65	0.00	0.00	0	0.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			8.46630		8.46630		8.42540	8.42540		10.61	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			8.55610		8.55610		8.51660	8.51660		11.95	0.00	0.00	0	0.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.10510		1.10510		1.09440	1.09440			0.00	2,105,215.50	1,905	1,051.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.10670		1.10670		1.09610	1.09610			0.00	14,055,090.00	12,700	5,080.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.10900		1.10900		1.09840	1.09840			0.00	0.00	0	0.00
R186	On 06/08/2015	Bond Future			8.23000		118.01674		8.23000	118.01674		9.21	0.00	0.00	0	0.00
R186	On 05/11/2015	Bond Future			8.21035		120.53753		8.22119	120.45095		9.34	0.00	1,928,600.48	16	32,393.00
R186	On 05/11/2015	Bond Future	7.73	Call	751.43000		0.75143		768.96000	0.76896	751.430	9.16	0.24	0.00	0	169.00
R186	On 05/11/2015	Bond Future	7.75	Call	791.72000		0.79172		809.25000	0.80925	791.720	9.17	0.25	0.00	0	1,200.00
R186	On 05/11/2015	Bond Future	7.86	Call	1,040.66000		1.04066		1,057.54000	1.05754	1,040.660	9.21	0.31	0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.22	Put	2,138.37000		2.13837		2,230.68000	2.23068	2,138.370	9.33	0.49	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	2,022.61000		2.02261		2,113.38000	2.11338	2,022.610	9.34	0.47	0.00	0	8,690.00
R186	On 05/11/2015	Bond Future	8.35	Call	2,785.54000		2.78554		2,784.21000	2.78421	2,785.540	9.41	0.59	0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.35	Put	1,676.86000		1.67686		1,762.11000	1.76211	1,676.860	9.41	0.41	0.00	0	9,430.00
R186	On 05/11/2015	Bond Future	8.45	Put	1,377.92000		1.37792		1,456.94000	1.45694	1,377.920	9.48	0.36	0.00	0	6,308.00
R186	On 05/11/2015	Bond Future	8.50	Put	1,244.96000		1.24496		1,320.67000	1.32067	1,244.960	9.52	0.33	0.00	0	4,666.00
R186	On 05/11/2015	Bond Future	8.55	Put	1,122.80000		1.12280		1,195.11000	1.19511	1,122.800	9.56	0.31	0.00	0	4,667.00
R186	On 05/11/2015	Bond Future	8.85	Put	578.06000		0.57806		629.44000	0.62944	578.060	9.78	0.18	0.00	0	843.00
R186	On 05/11/2015	Bond Future	9.00	Put	403.36000		0.40336		444.92000	0.44492	403.360	9.89	0.14	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.25610		117.30615		8.26711	117.21995		9.15	0.00	68,037,567.00	580	5,365.00
R186	On 05/05/2016	Bond Future			8.29341		119.40262		8.30461	119.31665		9.15	0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.32522		116.31817		8.33697	116.22974			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

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
R197	On 06/08/2015	Bond Future		293.44796	293.44796		293.44796	293.44796			0.00	0.00	0	0.00
R197	On 05/11/2015	Bond Future		298.07903	298.07903		298.20029	298.20029			0.00	0.00	0	927.00
R197	On 04/02/2016	Bond Future		296.86030	296.86030		296.98842	296.98842			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 06/08/2015	Bond Future		238.48100	238.48100		238.48100	238.48100			0.00	0.00	0	0.00
R202	On 05/11/2015	Bond Future		242.50430	242.50430		242.34646	242.34646			0.00	0.00	0	52,921.00
R202	On 04/02/2016	Bond Future		243.30747	243.30747		243.15084	243.15084			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 06/08/2015	Bond Future		8.10000	101.51902		8.10000	101.51902		7.07	0.00	0.00	0	0.00
R2023	On 05/11/2015	Bond Future		8.08029	99.70609		8.09648	99.61907		7.37	0.00	0.00	0	19,385.00
R2023	On 04/02/2016	Bond Future		8.13672	101.41628		8.15338	101.32936		6.98	0.00	0.00	0	1,050.00
R2023	On 05/05/2016	Bond Future		8.17607	99.29913		8.19324	99.21207		6.98	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 06/08/2015	Bond Future		7.23500	105.29024		7.23500	105.29024		2.32	0.00	0.00	0	0.00
R203	On 05/11/2015	Bond Future		7.24458	102.96227		7.25057	102.95196		2.04	0.00	0.00	0	14,092.00
R203	On 04/02/2016	Bond Future		7.29932	104.72849		7.30522	104.71965		1.51	0.00	0.00	0	0.00
R203	On 05/05/2016	Bond Future		7.30685	102.42985		7.31274	102.42234		1.51	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 06/08/2015	Bond Future		8.61500	95.22404		8.61500	95.22404			0.00	0.00	0	0.00
R2030	On 05/11/2015	Bond Future		8.59004	97.40438		8.60600	97.27922			0.00	0.00	0	5,696.00
R2030	On 04/02/2016	Bond Future		8.63867	95.06807		8.65494	94.94232			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 06/08/2015	Bond Future		8.70000	99.08536		8.70000	99.08536			0.00	0.00	0	0.00
R2032	On 05/11/2015	Bond Future		8.67593	97.22023		8.69191	97.08568			0.00	0.00	0	1,579.00
R2032	On 04/02/2016	Bond Future		8.72467	98.88821		8.74094	98.75297			0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future		8.76697	96.49804		8.78357	96.36173			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 06/08/2015	Bond Future		8.82500	97.16571		8.82500	97.16571			0.00	0.00	0	0.00
R2037	On 05/11/2015	Bond Future		8.79741	99.49655		8.81331	99.34840			0.00	0.00	0	43,737.00
R2037	On 04/02/2016	Bond Future		8.84440	96.94579		8.86059	96.79661			0.00	0.00	0	370.00
R2037	On 05/05/2016	Bond Future		8.88668	98.67884		8.90317	98.52842			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 06/08/2015	Bond Future		7.56500	102.39053		7.56500	102.39053		3.54	0.00	0.00	0	0.00
R204	On 05/11/2015	Bond Future		7.56547	104.27598		7.57687	104.24465		3.36	0.00	13,347,325.44	128	18,429.00
R204	On 04/02/2016	Bond Future		7.62475	102.02727		7.63664	101.99700		2.92	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R204	On 05/05/2016	Bond Future			7.66432		103.85054		7.67685	103.82119		2.92	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 06/08/2015	Bond Future			8.87500		98.99001		8.87500	98.99001			0.00	0.00	0	0.00
R2044	On 05/11/2015	Bond Future			8.84479		101.42333		8.85552	101.31356			0.00	0.00	0	14,593.00
R2044	On 04/02/2016	Bond Future			8.88949		98.78045		8.90036	98.67035			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future			8.92970		100.54636		8.94072	100.43572			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 06/08/2015	Bond Future			8.87000		102.64175		8.87000	102.64175			0.00	0.00	0	0.00
R2048	On 05/11/2015	Bond Future			8.83586		100.78143		8.85173	100.61437			0.00	0.00	0	47,865.00
R2048	On 04/02/2016	Bond Future			8.88222		102.51001		8.89837	102.34172			0.00	0.00	0	0.00
R2048	On 05/05/2016	Bond Future			8.91878		99.90561		8.93522	99.73567			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 06/08/2015	Bond Future			7.77000		98.62702		7.77000	98.62702		4.68	0.00	0.00	0	0.00
R207	On 05/11/2015	Bond Future			7.76757		100.49141		7.77877	100.45251			4.48	0.00	0	37,422.00
R207	On 05/11/2015	Bond Future	7.43	Call	390.65000		0.39065		396.09000	0.39609	390.650	4.37	0.29	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	468.76000		0.46876		473.64000	0.47364	468.760	4.38	0.34	0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.82580		98.57300		7.83734	98.53504			4.12	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	412.45000		0.41245		412.62000	0.41262	412.450	3.97	0.26	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	649.90000		0.64990		648.04000	0.64804	649.900	4.02	0.35	0.00	0	19.00
R207	On 05/05/2016	Bond Future			7.87348		100.33474		7.88548	100.29747			4.12	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	954.28000		0.95428		949.50000	0.94950	954.280	4.03	0.40	0.00	0	43.00
R207	On 04/08/2016	Bond Future			7.91019		98.55416		7.92341	98.51559			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 06/08/2015	Bond Future			7.90000		97.30947		7.90000	97.30947		5.74	0.00	0.00	0	0.00
R208	On 05/11/2015	Bond Future			7.88749		95.82923		7.89858	95.78275			5.76	0.00	0	40,282.00
R208	On 05/11/2015	Bond Future	8.48	Put	278.29000		0.27829		304.10000	0.30410	278.290	5.96	0.18	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			7.94129		97.47321		7.95264	97.42750			5.38	0.00	0	0.00
R208	On 05/05/2016	Bond Future			7.98307		95.81344		7.99476	95.76826			5.38	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 06/08/2015	Bond Future			8.76000		78.50723		8.76000	78.50723		14.03	0.00	0.00	0	0.00
R209	On 05/11/2015	Bond Future			8.72977		77.25815		8.74563	77.13558			14.99	0.00	0	24,850.00

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	8.50	Call	1,441.50000		1.44150	1,442.93000	1.44293	1,441.500	14.74	0.39	0.00	0	900.00	
R209	On 05/11/2015	Bond Future	9.16	Put	972.03000		0.97203	1,049.28000	1.04928	972.030	15.17	0.27	0.00	0	640.00	
R209	On 05/11/2015	Bond Future	9.25	Put	806.12000		0.80612	876.02000	0.87602	806.120	15.27	0.23	0.00	0	900.00	
R209	On 04/02/2016	Bond Future			8.77312		78.58365	8.78925	78.46016		14.95	0.00	0.00	0	400.00	
R209	On 04/02/2016	Bond Future	9.52	Put	1,248.50000		1.24850	1,307.87000	1.30787	1,248.500	15.51	0.24	0.00	0	2,200.00	
R209	On 05/05/2016	Bond Future			8.81070		76.83842	8.82711	76.71386		14.95	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 06/08/2015	Bond Future			182.56646		182.56646	182.56646	182.56646			0.00	0.00	0	0.00	
R210	On 05/11/2015	Bond Future			183.47725		183.47725	183.48860	183.48860			0.00	0.00	0	1,698.00	
R210	On 04/02/2016	Bond Future			186.63923		186.63923	186.65361	186.65361			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 06/08/2015	Bond Future			134.30758		134.30758	134.30758	134.30758			0.00	0.00	0	0.00	
R211	On 05/11/2015	Bond Future			136.46639		136.46639	136.47744	136.47744			0.00	0.00	0	0.00	
R211	On 04/02/2016	Bond Future			137.12166		137.12166	137.13504	137.13504			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 06/08/2015	Bond Future			141.33430		141.33430	141.33430	141.33430			0.00	0.00	0	0.00	
R212	On 05/11/2015	Bond Future			143.57059		143.57059	143.62253	143.62253			0.00	0.00	0	928.00	
R212	On 04/02/2016	Bond Future			144.18273		144.18273	144.23774	144.23774			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 06/08/2015	Bond Future			8.64000		89.24397	8.64000	89.24397		11.99	0.00	0.00	0	0.00	
R213	On 05/11/2015	Bond Future			8.62057		87.72278	8.63650	87.60197		12.79	0.00	0.00	0	19,120.00	
R213	On 04/02/2016	Bond Future			8.67066		89.22743	8.68690	89.10589		12.68	0.00	0.00	0	0.00	
R213	On 05/05/2016	Bond Future			8.70937		87.27281	8.72592	87.15035		12.68	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 06/08/2015	Bond Future			8.80000		79.66613	8.80000	79.66613		14.76	0.00	0.00	0	0.00	
R214	On 05/11/2015	Bond Future			8.76421		78.37191	8.78005	78.24199		15.74	0.00	0.00	0	12,095.00	
R214	On 04/02/2016	Bond Future			8.80878		79.71611	8.82489	79.58521		15.72	0.00	0.00	0	4,620.00	
R214	On 05/05/2016	Bond Future			8.84361		77.84506	8.85998	77.71302		15.72	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	

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
RAIN		On 14/09/2015	Foreign Exchange Future	22,485.49000	22,485.49000	22,240.75000	22,240.75000				0.00	0.00	0	0.00
TRY / R		On 14/09/2015	Foreign Exchange Future	4.59880	4.59880	4.52030	4.52030			12.47	0.00	0.00	0	0.00
TRY / R		On 11/12/2015	Foreign Exchange Future	4.56120	4.56120	4.48110	4.48110			14.62	0.00	0.00	0	0.00
ZMW / R		On 14/09/2015	Foreign Exchange Future	1.62400	1.62400	1.59260	1.59260				0.00	0.00	0	130.00
ZMW / R		On 11/12/2015	Foreign Exchange Future	1.58470	1.58470	1.55330	1.55330				0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>1,083,683,809.02</b>	<b>92,834</b>	<b>3,574,926.00</b>
<b>Grand Total:</b>												<b>1,083,683,809.02</b>	<b>92,834</b>	<b>3,574,926.00</b>