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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 20/08/2015

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 21/08/2015	Any day expiry	12.92110	12.92110		12.94420	12.94420		15.50	0.00	0.00	0	0.00
\$ / R	On 25/08/2015	Any day expiry	12.91690	12.91690		12.95070	12.95070		12.64	0.00	0.00	0	98.00
\$ / R	On 26/08/2015	Any day expiry	12.91910	12.91910		12.95290	12.95290		12.83	0.00	0.00	0	0.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Call	28.32990	0.02833	36.77520	0.03678	28.330	14.23	0.21	0	3,600.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Put	219.22990	0.21923	193.87520	0.19388	219.230	14.23	0.79	0	3,600.00
\$ / R	On 27/08/2015	Any day expiry			12.92130	12.92130	12.95520	12.95520	12.95	0.00	155,551,200.00	12,000	12,250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	0.00000	0.00000	0.00000	0.00000	18.84	0.00	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	0.00000	0.00000	0.00000	0.00000	19.92	0.00	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.62	Call	317.32630	0.31733	349.61550	0.34962	317.326	14.75	0.88	0	12,000.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	73.19820	0.07320	90.44280	0.09044	73.198	13.36	0.42	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	0.14910	0.00015	0.13530	0.00014	0.149	53.82	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry			12.93010	12.93010	12.96420	12.96420	12.83	0.00	0.00	0	600.00
\$ / R	On 03/09/2015	Any day expiry			12.93690	12.93690	13.01590	13.01590	13.24	0.00	0.00	0	0.00
\$ / R	On 03/09/2015	Any day expiry	13.02	Call	100.20780	0.10021	0.00000	0.00000	100.208	13.59	0.41	3,000	3,000.00
\$ / R	On 03/09/2015	Any day expiry	13.03	Call	96.75470	0.09675	0.00000	0.00000	96.755	13.64	0.40	6,000	3,000.00
\$ / R	On 10/09/2015	Any day expiry			12.95280	12.95280	12.98700	12.98700	13.72	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		12.96180	12.96180		12.99610	12.99610		13.76	0.00	886,353,807.60	68,382	586,146.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	0.01940	0.00002	0.01070	0.00001	0.019	21.36	0.00	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	2,361.82290	2.36182	2,396.11260	2.39611	2,361.823	21.20	1.00	0.00	0	2,900.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	0.10580	0.00011	0.05930	0.00006	0.106	19.69	0.00	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,961.91460	1.96191	1,996.16440	1.99616	1,961.915	19.61	1.00	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	0.11460	0.00011	0.06440	0.00006	0.115	19.61	0.00	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,792.02660	1.79203	1,826.22880	1.82623	1,792.027	18.94	1.00	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	0.25550	0.00026	0.14550	0.00015	0.256	18.82	0.00	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	0.29980	0.00030	0.17140	0.00017	0.300	18.66	0.00	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	0.36600	0.00037	0.21020	0.00021	0.366	18.46	0.00	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	0.84290	0.00084	0.49580	0.00050	0.843	17.63	0.00	0.00	0	27,540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	0.98730	0.00099	0.58380	0.00058	0.987	17.47	0.01	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	1,363.05080	1.36305	1,396.84590	1.39685	1,363.051	17.24	0.99	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	1.25080	0.00125	0.74590	0.00075	1.251	17.24	0.01	0.00	0	540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	1.35330	0.00135	0.80930	0.00081	1.353	17.16	0.01	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.75	Put	2.04630	0.00205	1.32090	0.00132	2.046	16.43	0.01	0.00	0	2,310.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	4.42710	0.00443	3.07380	0.00307	4.427	14.92	0.02	0.00	0	39,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	966.22710	0.96623	999.17380	0.99917	966.227	14.92	0.98	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.04	Call	926.83120	0.92683	959.63310	0.95963	926.831	14.68	0.97	0.00	0	681.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	887.52470	0.88752	920.16570	0.92017	887.525	14.44	0.97	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	867.90950	0.86791	900.46330	0.90046	867.909	14.32	0.97	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Put	6.10950	0.00611	4.36330	0.00436	6.110	14.32	0.03	0.00	0	13,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	838.53950	0.83854	870.95340	0.87095	838.539	14.13	0.97	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Put	8.49720	0.00850	6.23710	0.00624	8.497	13.71	0.04	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	770.29720	0.77030	802.33710	0.80234	770.297	13.71	0.96	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	741.19490	0.74119	773.05220	0.77305	741.195	13.53	0.95	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.27	Put	10.75280	0.01075	8.04180	0.00804	10.753	13.29	0.06	0.00	0	201.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.39	Put	19.66680	0.01967	13.74190	0.01374	19.667	13.20	0.09	0.00	0	201.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.44	Call	547.26680	0.54727	574.41240	0.57441	547.267	13.25	0.89	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.48	Put	31.00860	0.03101	22.78070	0.02278	31.009	13.29	0.13	0.00	0	8,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	495.90800	0.49591	521.41500	0.52142	495.908	13.31	0.86	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.51	Call	487.54510	0.48755	512.76200	0.51276	487.545	13.32	0.85	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.55	Call	454.69560	0.45470	478.71560	0.47872	454.696	13.36	0.83	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.60	Call	415.08600	0.41509	437.52880	0.43753	415.086	13.41	0.80	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.62	Call	399.72240	0.39972	421.51400	0.42151	399.722	13.43	0.78	0.00	0	8,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.67	Call	362.58870	0.36259	382.71510	0.38272	362.589	13.48	0.75	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.75	Call	307.19420	0.30719	324.59900	0.32460	307.194	13.56	0.69	0.00	0	950.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.80	Call	275.22600	0.27523	290.93600	0.29094	275.226	13.61	0.64	0.00	0	200.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.86	Call	239.66430	0.23966	253.38620	0.25339	239.664	13.67	0.59	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.90	Call	217.67840	0.21768	230.12130	0.23012	217.678	13.71	0.56	0.00	0	18,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.92	Call	207.20580	0.20721	219.02710	0.21903	207.206	13.73	0.54	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Call	170.90910	0.17091	178.22840	0.17823	170.909	13.98	0.48	0.00	0	53,650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	209.10910	0.20911	182.12840	0.18213	209.109	13.98	0.52	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	148.12500	0.14813	154.13920	0.15414	148.125	14.23	0.43	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	144.59880	0.14460	150.41810	0.15042	144.599	14.27	0.42	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	134.46580	0.13447	139.73310	0.13973	134.466	14.40	0.40	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.15	Call	118.99350	0.11899	123.45380	0.12345	118.994	14.61	0.36	0.00	0	2,310.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Call	92.85880	0.09286	96.06530	0.09607	92.859	15.03	0.29	0.00	0	402.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Put	381.05880	0.38106	349.96530	0.34997	381.059	15.03	0.71	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.28	Call	86.13910	0.08614	89.05170	0.08905	86.139	15.16	0.28	0.00	0	17,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	14.95210	0.01495	15.50730	0.01551	14.952	18.37	0.06	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	7.52930	0.00753	8.23190	0.00823	7.529	19.65	0.03	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	4.93400	0.00493	5.24860	0.00525	4.934	20.00	0.02	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	3.41710	0.00342	3.53350	0.00353	3.417	20.29	0.01	0.00	0	22,320.00
\$ / R	On 17/09/2015	Any day expiry			12.96860	12.96860	13.00290	13.00290		14.00	0.00	0.00	0	0.00
\$ / R	On 17/09/2015	Any day expiry	12.98	Call	196.78690	0.19679	203.20440	0.20320	196.787	14.12	0.50	0.00	0	4,000.00
\$ / R	On 17/09/2015	Any day expiry	13.00	Call	188.42080	0.18842	193.47300	0.19347	188.421	14.20	0.48	0.00	0	2,000.00
\$ / R	On 28/09/2015	Any day expiry			12.99350	12.99350	13.02780	13.02780		14.17	0.00	0.00	0	1,700.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	0.23830	0.00024	0.13850	0.00014	0.238	18.61	0.00	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	0.64210	0.00064	0.42290	0.00042	0.642	17.13	0.00	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	1.32430	0.00132	0.94660	0.00095	1.324	16.08	0.01	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	144.40270	0.14440	145.46990	0.14547	144.403	15.16	0.34	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	38.94600	0.03895	37.61030	0.03761	38.946	18.04	0.11	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	0.08500	0.00009	0.08630	0.00009	0.085	22.91	0.00	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.99800	12.99800	13.03230	13.03230		14.25	0.00	0.00	0	0.00
\$ / R	On 13/10/2015	Any day expiry			13.02740	13.02740	13.06170	13.06170		14.36	0.00	0.00	0	2,726.00
\$ / R	On 28/10/2015	Any day expiry			13.06150	13.06150	13.09590	13.09590		14.49	0.00	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	1.55800	0.00156	1.13670	0.00114	1.558	17.20	0.00	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	3.31870	0.00332	2.44930	0.00245	3.319	16.01	0.01	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	173.23610	0.17324	172.72400	0.17272	173.236	16.05	0.31	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	14.82420	0.01482	12.93630	0.01294	14.824	29.66	0.02	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry			13.08000	13.08000	13.11440	13.11440		14.74	0.00	0.00	0	0.00
\$ / R	On 05/11/2015	Any day expiry	12.72	Call	543.42120	0.54342	554.69740	0.55470	543.421	14.09	0.68	0.00	0	300.00
\$ / R	On 17/11/2015	Any day expiry			13.10780	13.10780	13.14210	13.14210		14.81	0.00	0.00	0	0.00
\$ / R	On 17/11/2015	Any day expiry	13.15	Call	365.87430	0.36587	365.73770	0.36574	365.874	14.95	0.50	0.00	0	12,500.00
\$ / R	On 18/11/2015	Any day expiry			13.11010	13.11010	13.14440	13.14440		14.83	0.00	0.00	0	0.00
\$ / R	On 18/11/2015	Any day expiry	13.17	Call	361.99380	0.36199	361.44490	0.36144	361.994	15.03	0.49	0.00	0	6,000.00
\$ / R	On 25/11/2015	Any day expiry			13.12650	13.12650	13.16080	13.16080		14.99	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	3.88990	0.00389	2.94090	0.00294	3.890	16.56	0.01	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	7.91650	0.00792	6.00620	0.00601	7.916	15.69	0.02	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	195.28130	0.19528	190.13970	0.19014	195.281	17.00	0.28	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	25.59460	0.02559	23.15850	0.02316	25.595	29.18	0.03	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			13.15790	13.15790	13.19180	13.19180		15.00	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			13.16510	13.16510	13.19900	13.19900		15.04	0.00	174,542,895.80	13,258	176,010.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	2,222.89440	2.22289	2,254.91390	2.25491	2,222.894	16.09	0.98	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	7.79440	0.00779	5.91390	0.00591	7.794	16.09	0.02	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	2,173.65880	2.17366	2,205.51120	2.20551	2,173.659	15.97	0.98	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,977.49970	1.97750	2,008.54010	2.00854	1,977.500	15.51	0.97	0.00	0	39,222.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,782.95970		1.78296	1,812.91030	1.81291	1,782.960	15.04	0.96	0.00	0	1,197.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	25.57080		0.02557	20.18060	0.02018	25.571	14.58	0.05	0.00	0	800.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	26.02950		0.02603	20.55680	0.02056	26.029	14.56	0.06	0.00	0	580.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	33.33010		0.03333	26.58360	0.02658	33.330	14.23	0.07	0.00	0	20,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	36.37820		0.03638	29.11990	0.02912	36.378	14.12	0.08	0.00	0	1,100.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	44.53010		0.04453	34.90890	0.03491	44.530	13.99	0.09	0.00	0	8,210.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	55.62020		0.05562	44.35390	0.04435	55.620	13.97	0.11	0.00	0	121,600.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	1,091.39820		1.09140	1,111.31670	1.11132	1,091.398	13.93	0.86	0.00	0	1,650.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	81.07830		0.08108	66.52410	0.06652	81.078	13.92	0.15	0.00	0	150.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	1,049.49280		1.04949	1,068.45120	1.06845	1,049.493	13.92	0.85	0.00	0	1,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	812.84740		0.81285	825.64750	0.82565	812.847	13.85	0.76	0.00	0	500.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	166.72800		0.16673	141.89310	0.14189	166.728	13.96	0.26	0.00	0	2,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	765.13600		0.76514	773.96990	0.77397	765.136	13.97	0.74	0.00	0	10,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	758.48480		0.75848	767.09120	0.76709	758.485	13.99	0.73	0.00	0	150.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	745.30770		0.74531	753.45620	0.75346	745.308	14.03	0.73	0.00	0	30,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	622.57900		0.62258	626.54240	0.62654	622.579	14.40	0.65	0.00	0	17,883.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	567.36370		0.56736	569.51870	0.56952	567.364	14.58	0.61	0.00	0	15,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	302.26370		0.30226	270.51870	0.27052	302.264	14.58	0.39	510,246.48	100	100.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	516.16440		0.51616	516.71970	0.51672	516.164	14.76	0.58	0.00	0	1,197.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	468.86980		0.46887	468.03740	0.46804	468.870	14.95	0.54	0.00	0	13,241.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	426.58430		0.42658	423.32490	0.42332	426.584	15.17	0.50	0.00	0	677.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	396.34660		0.39635	392.29490	0.39229	396.347	15.39	0.48	0.00	0	150.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	355.02320		0.35502	350.03150	0.35003	355.023	15.71	0.44	0.00	0	1,300.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	342.26360		0.34226	337.01470	0.33701	342.264	15.82	0.42	0.00	0	39,222.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	324.01560		0.32402	318.43980	0.31844	324.016	15.98	0.41	0.00	0	13,737.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	295.86620		0.29587	289.86510	0.28987	295.866	16.25	0.38	0.00	0	1,300.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	280.25150		0.28025	274.06220	0.27406	280.252	16.41	0.36	0.00	0	2,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	208.13940		0.20814	201.29900	0.20130	208.139	17.36	0.28	0.00	0	16,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	153.56670		0.15357	147.01410	0.14701	153.567	18.42	0.21	0.00	0	580.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	107.31570		0.10732	101.45700	0.10146	107.316	19.74	0.15	0.00	0	8,200.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	97.78500		0.09778	92.13270	0.09213	97.785	20.11	0.14	0.00	0	8,210.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	95.74770		0.09575	90.14270	0.09014	95.748	20.19	0.13	0.00	0	61,100.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	57.63090		0.05763	53.32770	0.05333	57.631	22.45	0.08	0.00	0	53,000.00	
\$ / R	On 21/12/2015	Any day expiry			13.18930	13.18930		13.22290	13.22290		15.12	0.00	0.00	0	250.00	
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	6.69670		0.00670	5.36670	0.00537	6.697	16.18	0.01	0.00	0	300.00	
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	12.91840		0.01292	10.24120	0.01024	12.918	15.46	0.03	0.00	0	250.00	
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	205.29070		0.20529	197.68510	0.19769	205.291	17.68	0.26	0.00	0	250.00	
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	32.41840		0.03242	29.17960	0.02918	32.418	28.41	0.04	0.00	0	300.00	
\$ / R	On 13/01/2016	Any day expiry			13.24480	13.24480		13.27780	13.27780		15.26	0.00	0.00	0	1,150.00	
\$ / R	On 27/01/2016	Any day expiry			13.27870	13.27870		13.31130	13.31130		15.35	0.00	0.00	0	0.00	
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	58.69020		0.05869	47.26270	0.04726	58.690	14.19	0.10	0.00	0	250.00	
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	676.79330		0.67679	673.56580	0.67357	676.793	14.65	0.61	0.00	0	4,600.00	
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	609.33810		0.60934	603.84110	0.60384	609.338	14.95	0.57	0.00	0	3,600.00	
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	234.56310		0.23456	223.91290	0.22391	234.563	18.33	0.26	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 12/02/2016	Any day expiry			13.31730	13.31730								
\$ / R	11.60	Put	On 12/02/2016	Any day expiry	49.96430	0.04996	13.34950	13.34950	40.32790	0.04033	49.964	14.58	0.08	0.00	0	1,000.00
\$ / R	15.40	Call	On 12/02/2016	Any day expiry	161.18450	0.16118	151.15260	0.15115	161.185	20.42	0.17	0.00	0.00	0	1,000.00	
\$ / R			On 25/02/2016	Any day expiry	13.34870	13.34870	13.38050	13.38050			15.42	0.00	0.00	0	0.00	
\$ / R	11.80	Put	On 25/02/2016	Any day expiry	71.66440	0.07166	59.27380	0.05927	71.664	14.25	0.10	0.00	0.00	0	250.00	
\$ / R	14.84	Call	On 25/02/2016	Any day expiry	242.22220	0.24222	229.87140	0.22987	242.222	19.02	0.24	0.00	0.00	0	250.00	
\$ / R			On 11/03/2016	Any day expiry	13.38420	13.38420	13.41620	13.41620			15.60	0.00	0.00	0	272.00	
\$ / R			On 14/03/2016	Foreign Exchange Future	13.39130	13.39130	13.42330	13.42330			15.59	0.00	66,956,500.00	5,000	19,153.00	
\$ / R	11.05	Put	On 14/03/2016	Foreign Exchange Future	29.53630	0.02954	23.16490	0.02316	29.536	15.50	0.04	0.00	0.00	0	1,500.00	
\$ / R	11.55	Put	On 14/03/2016	Foreign Exchange Future	57.85730	0.05786	46.86970	0.04687	57.857	14.69	0.08	0.00	0.00	0	42,370.00	
\$ / R	11.60	Put	On 14/03/2016	Foreign Exchange Future	61.73890	0.06174	50.17800	0.05018	61.739	14.61	0.09	0.00	0.00	0	30,000.00	
\$ / R	11.80	Put	On 14/03/2016	Foreign Exchange Future	79.71160	0.07971	65.64760	0.06565	79.712	14.29	0.11	0.00	0.00	0	1,000.00	
\$ / R	11.83	Put	On 14/03/2016	Foreign Exchange Future	82.77620	0.08278	68.30860	0.06831	82.776	14.24	0.11	0.00	0.00	0	1,204.00	
\$ / R	11.91	Put	On 14/03/2016	Foreign Exchange Future	91.47360	0.09147	75.88750	0.07589	91.474	14.11	0.12	0.00	0.00	0	788.00	
\$ / R	11.95	Put	On 14/03/2016	Foreign Exchange Future	96.11880	0.09612	79.95540	0.07996	96.119	14.05	0.13	0.00	0.00	0	1,000.00	
\$ / R	12.00	Put	On 14/03/2016	Foreign Exchange Future	102.21770	0.10222	85.31400	0.08531	102.218	13.97	0.14	0.00	0.00	0	30,000.00	
\$ / R	12.11	Put	On 14/03/2016	Foreign Exchange Future	119.67420	0.11967	100.75470	0.10075	119.674	13.91	0.16	0.00	0.00	0	786.00	
\$ / R	12.26	Put	On 14/03/2016	Foreign Exchange Future	150.84690	0.15085	128.65440	0.12865	150.847	13.96	0.19	0.00	0.00	0	10,000.00	
\$ / R	12.55	Call	On 14/03/2016	Foreign Exchange Future	1,068.07180	1.06807	1,071.24250	1.07124	1,068.072	14.07	0.75	0.00	0.00	0	12,000.00	
\$ / R	12.74	Put	On 14/03/2016	Foreign Exchange Future	288.60310	0.28860	255.41820	0.25542	288.603	14.13	0.30	0.00	0.00	0	10,000.00	
\$ / R	12.80	Call	On 14/03/2016	Foreign Exchange Future	904.87680	0.90488	902.42960	0.90243	904.877	14.25	0.68	0.00	0.00	0	31,070.00	
\$ / R	13.26	Put	On 14/03/2016	Foreign Exchange Future	547.99690	0.54800	505.85770	0.50586	547.997	15.28	0.44	0.00	0.00	0	10,000.00	
\$ / R	13.55	Call	On 14/03/2016	Foreign Exchange Future	568.73640	0.56874	555.71800	0.55572	568.736	15.95	0.48	0.00	0.00	0	12,000.00	
\$ / R	13.76	Call	On 14/03/2016	Foreign Exchange Future	501.82290	0.50182	487.61950	0.48762	501.823	16.44	0.44	0.00	0.00	0	10,000.00	
\$ / R	13.94	Call	On 14/03/2016	Foreign Exchange Future	451.83310	0.45183	437.00300	0.43700	451.833	16.86	0.40	0.00	0.00	0	788.00	
\$ / R	14.21	Call	On 14/03/2016	Foreign Exchange Future	388.07030	0.38807	372.80420	0.37280	388.070	17.51	0.35	0.00	0.00	0	10,000.00	
\$ / R	14.31	Call	On 14/03/2016	Foreign Exchange Future	367.44590	0.36745	352.14240	0.35214	367.446	17.74	0.33	0.00	0.00	0	43,156.00	
\$ / R	14.59	Call	On 14/03/2016	Foreign Exchange Future	316.91560	0.31692	301.76870	0.30177	316.916	18.41	0.29	0.00	0.00	0	1,204.00	
\$ / R	14.75	Call	On 14/03/2016	Foreign Exchange Future	292.21420	0.29221	277.28910	0.27729	292.214	18.80	0.27	0.00	0.00	0	31,070.00	
\$ / R	15.75	Call	On 14/03/2016	Foreign Exchange Future	182.11020	0.18211	169.50460	0.16950	182.110	21.01	0.17	0.00	0.00	0	1,000.00	
\$ / R	16.50	Call	On 14/03/2016	Foreign Exchange Future	151.71650	0.15172	140.16750	0.14017	151.716	23.42	0.14	0.00	0.00	0	1,000.00	
\$ / R	20.23	Call	On 14/03/2016	Foreign Exchange Future	26.73800	0.02674	22.89260	0.02289	26.738	27.09	0.03	0.00	0.00	0	1,500.00	
\$ / R			On 29/03/2016	Any day expiry	13.42680	13.42680	13.45900	13.45900			15.72	0.00	0.00	0	0.00	
\$ / R	11.80	Put	On 29/03/2016	Any day expiry	85.98820	0.08599	71.15910	0.07116	85.988	14.32	0.11	0.00	0.00	0	250.00	
\$ / R	15.25	Call	On 29/03/2016	Any day expiry	254.86760	0.25487	239.27120	0.23927	254.868	19.83	0.23	0.00	0.00	0	250.00	
\$ / R			On 26/04/2016	Any day expiry	13.49300	13.49300	13.52560	13.52560			15.87	0.00	0.00	0	0.00	
\$ / R	11.80	Put	On 26/04/2016	Any day expiry	97.10490	0.09710	81.58540	0.08159	97.105	14.36	0.12	0.00	0.00	0	250.00	
\$ / R	15.66	Call	On 26/04/2016	Any day expiry	260.80370	0.26080	242.50610	0.24251	260.804	20.61	0.22	0.00	0.00	0	250.00	
\$ / R			On 27/05/2016	Any day expiry	13.56660	13.56660	13.59960	13.59960			16.01	0.00	0.00	0	0.00	
\$ / R	11.80	Put	On 27/05/2016	Any day expiry	108.57800	0.10858	91.56280	0.09156	108.578	14.40	0.12	0.00	0.00	0	250.00	
\$ / R	16.13	Call	On 27/05/2016	Any day expiry	269.28430	0.26928	248.69830	0.24870	269.284	21.46	0.20	0.00	0.00	0	250.00	
\$ / R			On 06/06/2016	Any day expiry	13.59130	13.59130	13.62400	13.62400			16.12	0.00	0.00	0	0.00	
\$ / R	12.20	Put	On 06/06/2016	Any day expiry	171.45380	0.17145	147.00720	0.14701	171.454	13.97	0.18	0.00	0.00	0	1,000.00	
\$ / R	15.45	Call	On 06/06/2016	Any day expiry	359.72440	0.35972	337.50930	0.33751	359.724	20.05	0.27	0.00	0.00	0	1,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 09/06/2016	Any day expiry		13.59880	13.59880		13.63140	13.63140		16.13	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future		13.60860	13.60860		13.64110	13.64110		16.13	0.00	68,043,000.00	5,000	11,326.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	167.23370	0.16723	144.49160	0.14449	167.234	14.03	0.17	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	453.15270	0.45315	430.20540	0.43021	453.153	18.99	0.32	0.00	0	330.00
\$ / R	On 28/06/2016	Any day expiry		13.64570	13.64570		13.67780	13.67780		16.26	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	120.49730	0.12050	100.51350	0.10051	120.497	14.48	0.13	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	293.68840	0.29369	272.66610	0.27267	293.688	22.65	0.20	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry		13.71740	13.71740		13.74860	13.74860		16.38	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	129.75840	0.12976	108.33060	0.10833	129.758	14.52	0.13	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	329.83630	0.32984	304.73010	0.30473	329.836	24.24	0.20	0.00	0	250.00
\$ / R	On 11/08/2016	Any day expiry		13.75440	13.75440		13.78530	13.78530		16.47	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	338.02070	0.33802	299.59700	0.29960	338.021	14.40	0.26	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	478.90740	0.47891	455.17020	0.45517	478.907	20.02	0.30	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry		13.79150	13.79150		13.82220	13.82220		16.58	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	138.01060	0.13801	114.57350	0.11457	138.011	14.54	0.13	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	366.38590	0.36639	343.68240	0.34368	366.386	25.83	0.20	0.00	0	250.00
\$ / R	On 15/09/2016	Any day expiry		13.84120	13.84120		13.87210	13.87210		16.73	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future		13.85110	13.85110		13.88210	13.88210		16.74	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry		13.87350	13.87350		13.90450	13.90450		16.76	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	146.45680	0.14646	123.72870	0.12373	146.457	14.55	0.13	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	375.20290	0.37520	351.67800	0.35168	375.203	26.37	0.20	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry		13.94310	13.94310		13.97440	13.97440		17.00	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	153.42440	0.15342	129.90750	0.12991	153.424	14.58	0.13	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	355.89350	0.35589	333.54510	0.33355	355.893	26.28	0.19	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry		14.02510	14.02510		14.05680	14.05680		17.20	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	158.81930	0.15882	135.63590	0.13564	158.819	14.53	0.13	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	330.90280	0.33090	309.23120	0.30923	330.903	26.09	0.17	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry		14.06490	14.06490		14.09680	14.09680		17.21	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future		14.07730	14.07730		14.10930	14.10930		17.30	0.00	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	161.30690	0.16131	138.98360	0.13898	161.307	14.48	0.13	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	300.38060	0.30038	279.06040	0.27906	300.381	25.58	0.16	0.00	0	250.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future		12.96180	12.96180		12.99610	12.99610		13.76	0.00	1,620,225.00	125	1,277.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future		13.16510	13.16510		13.19900	13.19900		15.04	0.00	1,184,859.00	90	303.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future		13.39130	13.39130		13.42330	13.42330		15.59	0.00	602,608.50	45	170.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future		13.60860	13.60860		13.64110	13.64110		16.13	0.00	0.00	0	7.00
£ / R	On 14/09/2015	Foreign Exchange Future		20.31610	20.31610		20.33480	20.33480		10.97	0.00	39,047,544.20	1,922	26,647.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	1.17430	0.00117	0.96710	0.00097	1.174	17.59	0.00	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	1.67810	0.00168	1.39250	0.00139	1.678	17.09	0.01	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	2.97370	0.00297	2.56390	0.00256	2.974	15.61	0.01	0.00	0	18,900.00
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	163.24570	0.16325	171.97920	0.17198	163.246	11.46	0.39	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future		20.62460	20.62460		20.64230	20.64230		12.50	0.00	13,674,109.80	663	6,889.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	17.59190	0.01759	14.82940	0.01483	17.592	13.78	0.03	0.00	0	830.00

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	19.40	Call	1,353.71620	1.35372	1,363.95160	1.36395	1,353.716	11.97	0.83	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.00	Call	916.92860	0.91693	926.14870	0.92615	916.929	12.18	0.69	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	720.35680	0.72036	728.21360	0.72821	720.357	12.34	0.60	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	513.32380	0.51332	518.70360	0.51870	513.324	12.70	0.47	0.00	0	18,900.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	304.21130	0.30421	302.90250	0.30290	304.211	13.92	0.31	0.00	0	500.00
£ / R	On 14/03/2016	Foreign Exchange Future			20.97030	20.97030	20.98610	20.98610		13.01	0.00	2,201,881.50	105	1,127.00
£ / R	On 13/06/2016	Foreign Exchange Future			21.30470	21.30470	21.32180	21.32180		13.45	0.00	0.00	0	0.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10483	0.10483	0.10462	0.10462		11.25	0.00	0.00	0	24.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10663	0.10663	0.10642	0.10642		12.99	0.00	0.00	0	5,878.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.10872	0.10872	0.10850	0.10850		13.73	0.00	0.00	0	0.00
€ / R	On 14/09/2015	Foreign Exchange Future			14.51990	14.51990	14.37660	14.37660		13.26	0.00	27,936,287.60	1,924	35,174.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.26	Put	0.08110	0.00008	0.08310	0.00008	0.081	19.49	0.00	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	0.39380	0.00039	0.41340	0.00041	0.394	17.89	0.00	0.00	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	0.80650	0.00081	0.86360	0.00086	0.807	17.16	0.00	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.92	Put	0.86640	0.00087	0.92970	0.00093	0.866	17.09	0.00	0.00	0	9,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	1.15330	0.00115	1.22640	0.00123	1.153	16.80	0.01	0.00	0	10,700.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.38	Call	277.37520	0.27738	188.57600	0.18858	277.375	13.24	0.62	53,696,562.36	6,000	0.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.60	Call	168.56700	0.16857	109.28930	0.10929	168.567	13.56	0.45	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	81.94730	0.08195	49.59330	0.04959	81.947	14.47	0.25	0.00	0	7,500.00
€ / R	On 21/09/2015	Any day expiry			14.53850	14.53850	14.39690	14.39690		13.51	0.00	0.00	0	0.00
€ / R	On 21/09/2015	Any day expiry	14.85	Call	123.80220	0.12380	80.69470	0.08069	123.802	14.36	0.32	0.00	0	1,000.00
€ / R	On 21/09/2015	Any day expiry	14.85	Put	435.30220	0.43530	533.79470	0.53379	435.302	14.36	0.68	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry			14.63640	14.63640	14.49300	14.49300		13.70	0.00	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	236.99730	0.23700	181.96370	0.18196	236.997	14.30	0.39	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	520.59730	0.52060	608.96370	0.60896	520.597	14.30	0.61	0.00	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.76930	14.76930	14.62420	14.62420		14.11	0.00	22,892,415.00	1,550	43,531.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	27.84490	0.02784	28.74400	0.02874	27.845	14.23	0.05	0.00	0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	124.55110	0.12455	142.61220	0.14261	124.551	13.37	0.20	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	244.17210	0.24417	282.71790	0.28272	244.172	13.63	0.32	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.29	Call	288.97940	0.28898	0.00000	0.00000	288.979	15.21	0.36	63,219,964.80	12,000	6,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	105.01940	0.10502	83.34080	0.08334	105.019	17.96	0.14	0.00	0	6,682.00
€ / R	On 25/01/2016	Any day expiry			14.90400	14.90400	14.75690	14.75690		14.27	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	581.80400	0.58180	496.36750	0.49637	581.804	14.20	0.53	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	551.90290	0.55190	470.70180	0.47070	551.903	14.31	0.51	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			15.05210	15.05210	14.90290	14.90290		14.50	0.00	9,031,260.00	600	3,550.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	59.83980	0.05984	61.36870	0.06137	59.840	14.00	0.08	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	71.74770	0.07175	73.89750	0.07390	71.748	13.79	0.09	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	164.39160	0.16439	178.59170	0.17859	164.392	13.30	0.19	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	207.07190	0.20707	224.63610	0.22464	207.072	13.30	0.23	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	720.05860	0.72006	626.52590	0.62653	720.059	14.26	0.56	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.05	Call	656.21380	0.65621	570.45260	0.57045	656.214	14.50	0.52	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	348.05810	0.34806	297.98820	0.29799	348.058	16.59	0.31	0.00	0	24,000.00

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 14/03/2016	Foreign Exchange Future	16.30	Call	321.23240		0.32123	274.75390	0.27475	321.232	16.88	0.29	0.00	0	24,000.00	
€ / R	On 13/06/2016	Foreign Exchange Future			15.33230		15.33230	15.18210	15.18210			14.96	0.00	0.00	0	250.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	281.00560		0.28101	298.57540	0.29858	281.006	13.31	0.24	0.00	0	6,000.00	
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	626.05010		0.62605	551.55700	0.55156	626.050	16.07	0.42	0.00	0	6,000.00	
€ / R	On 19/09/2016	Foreign Exchange Future			15.64720		15.64720	15.49320	15.49320			15.44	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			465.79700		465.79700	465.36800	465.36800				0.00	0.00	0	3.00
AL37	On 04/02/2016	Index Future			473.73500		473.73500	473.30700	473.30700				0.00	0.00	0	0.00
AL7T	On 05/11/2015	Index Future			549.48800		549.48800	548.61800	548.61800				0.00	0.00	0	1.00
AL7T	On 04/02/2016	Index Future			558.85300		558.85300	557.97700	557.97700				0.00	0.00	0	0.00
ALBI	On 05/11/2015	Index Future			502.43600		502.43600	501.36900	501.36900				0.00	0.00	0	456.00
ALBI	On 04/02/2016	Index Future			510.99900		510.99900	509.92200	509.92200				0.00	0.00	0	152.00
ALBI	On 05/05/2016	Index Future			520.11300		520.11300	519.01600	519.01600				0.00	0.00	0	0.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.50610		9.50610	9.51120	9.51120			12.06	0.00	209,134.20	22	2,330.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.60980		9.60980	9.61360	9.61360			12.46	0.00	0.00	0	8,883.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.73190		9.73190	9.73410	9.73410			12.15	0.00	0.00	0	1,975.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			9.85290		9.85290	9.85610	9.85610			12.94	0.00	0.00	0	0.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			9.89350		9.89350	9.89280	9.89280			13.42	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			10.04570		10.04570	10.04430	10.04430			13.64	0.00	0.00	0	0.00
CF CANDO CAGH	On 14/09/2015	Can-Do Future			410.99310		410.99310	419.28300	419.28300				0.00	0.00	0	24,000.00
CHF / R	On 14/09/2015	Foreign Exchange Future			13.45720		13.45720	13.38410	13.38410			12.93	0.00	0.00	0	1,551.00
CHF / R	On 11/12/2015	Foreign Exchange Future			13.71370		13.71370	13.64020	13.64020			14.25	0.00	0.00	0	7,345.00
CNH / R	On 14/09/2015	Foreign Exchange Future			2.00480		2.00480	2.01120	2.01120			12.73	0.00	0.00	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future			2.01830		2.01830	2.02670	2.02670			14.55	0.00	0.00	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future			1.94630		1.94630	1.92710	1.92710			14.34	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future			1.98120		1.98120	1.96140	1.96140			14.29	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00



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
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	9.81534	81.81207		9.84713	81.58669				0.00	0.00	0	6,441.00
ES33	On 04/02/2016	Bond Future	9.89901	83.20668		9.93164	82.97878				0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future	9.97405	80.90094		10.00774	80.66881				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	498.65300	498.65300		497.74700	497.74700				0.00	0.00	0	441.00
GOVI	On 04/02/2016	GOVI	507.15200	507.15200		506.23800	506.23800				0.00	0.00	0	26.00
GOVI	On 05/05/2016	GOVI	516.19700	516.19700		515.26600	515.26600				0.00	0.00	0	0.00
I2025	On 05/11/2015	Bond Future	124.71296	124.71296		124.61268	124.61268				0.00	0.00	0	38.00
I2025	On 04/02/2016	Bond Future	125.62679	125.62679		125.52637	125.52637				0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2038	On 05/11/2015	Bond Future	129.82307	129.82307		129.82922	129.82922				0.00	0.00	0	5,820.00
I2038	On 04/02/2016	Bond Future	130.67158	130.67158		130.67957	130.67957				0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2046	On 05/11/2015	Bond Future	128.65466	128.65466		128.66056	128.66056				0.00	0.00	0	6,062.00
I2046	On 04/02/2016	Bond Future	130.85826	130.85826		130.86560	130.86560				0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2050	On 05/11/2015	Bond Future	138.49163	138.49163		139.17209	139.17209				0.00	0.00	0	4,361.00
I2050	On 04/02/2016	Bond Future	139.32866	139.32866		140.02249	140.02249				0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
IGOV	On 05/11/2015	Index Future	235.74500	235.74500		235.83100	235.83100				0.00	0.00	0	973.00
IGOV	On 04/02/2016	Index Future	239.78200	239.78200		239.87300	239.87300				0.00	0.00	0	82.00
IGOV	On 05/05/2016	Index Future	244.07700	244.07700		244.17000	244.17000				0.00	0.00	0	0.00
ILBI	On 05/11/2015	Index Future	638.79300	638.79300		639.01100	639.01100				0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future	649.74800	649.74800		649.97100	649.97100				0.00	0.00	0	160.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			6.34000		93.66000		6.34000	93.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future			6.45000		93.55000		6.45000	93.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future			6.48000		93.52000		6.48000	93.52000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			6.59000		93.41000		6.59000	93.41000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future			6.76000		93.24000		6.76000	93.24000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			6.79000		93.21000		6.79000	93.21000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			7.01000		92.99000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.23000		92.77000		7.23000	92.77000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.38000		92.62000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.50000		92.50000		7.50000	92.50000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.61000		92.39000		7.61000	92.39000			0.00	0.00	0	0.00
KES / R	On 14/09/2015	Foreign Exchange Future			0.12450		0.12450		0.12540	0.12540			0.00	0.00	0	13.00
KES / R	On 11/12/2015	Foreign Exchange Future			0.12450		0.12450		0.12450	0.12450			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future			0.12390		0.12390		0.12350	0.12350			0.00	0.00	0	0.00
NGN / R	On 14/09/2015	Foreign Exchange Future			0.06440		0.06440		0.06490	0.06490			0.00	0.00	0	17,500.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.05920		0.05920		0.06100	0.06100			0.00	0.00	0	76,700.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.05620		0.05620		0.05820	0.05820			0.00	0.00	0	0.00
NZ\$ / R	On 04/09/2015	Any day expiry			8.57190		8.57190		8.49410	8.49410		11.15	0.00	0.00	0	0.00
NZ\$ / R	On 04/09/2015	Any day expiry	8.40	Put	24.40940		0.02441		40.80960	0.04081	24.409	12.20	0.20	0.00	0	8,000.00
NZ\$ / R	On 14/09/2015	Foreign Exchange Future			8.58140		8.58140		8.50390	8.50390		10.27	0.00	0.00	0	0.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			8.65830		8.65830		8.57780	8.57780		10.75	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			8.75210		8.75210		8.67040	8.67040		12.30	0.00	0.00	0	0.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.12020		1.12020		1.10620	1.10620			0.00	0.00	0	516.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.12190		1.12190		1.10800	1.10800			0.00	2,177,607.90	1,941	3,337.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.12400		1.12400		1.11020	1.11020			0.00	0.00	0	0.00
R186	On 05/11/2015	Bond Future			8.31721		119.68787		8.34367	119.47879		9.39	0.00	957,502.96	8	32,639.00
R186	On 05/11/2015	Bond Future	7.73	Call	495.78000		0.49578		466.99000	0.46699	495.780	9.21	0.18	0.00	0	169.00
R186	On 05/11/2015	Bond Future	7.75	Call	526.11000		0.52611		495.80000	0.49580	526.110	9.22	0.19	0.00	0	1,200.00
R186	On 05/11/2015	Bond Future	7.86	Call	719.78000		0.71978		680.15000	0.68015	719.780	9.26	0.24	0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.22	Put	2,472.86000		2.47286		2,602.82000	2.60282	2,472.860	9.38	0.55	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	2,341.41000		2.34141		2,467.64000	2.46764	2,341.410	9.39	0.53	0.00	0	8,650.00
R186	On 05/11/2015	Bond Future	8.35	Call	2,205.67000		2.20567		2,110.25000	2.11025	2,205.670	9.47	0.53	0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.35	Put	1,946.65000		1.94665		2,060.31000	2.06031	1,946.650	9.47	0.47	0.00	0	9,430.00
R186	On 05/11/2015	Bond Future	8.45	Put	1,602.80000		1.60280		1,703.92000	1.70392	1,602.800	9.54	0.41	0.00	0	6,308.00
R186	On 05/11/2015	Bond Future	8.50	Put	1,449.13000		1.44913		1,544.08000	1.54408	1,449.130	9.58	0.38	0.00	0	4,666.00
R186	On 05/11/2015	Bond Future	8.55	Put	1,307.07000		1.30707		1,395.95000	1.39595	1,307.070	9.62	0.36	0.00	0	4,667.00
R186	On 05/11/2015	Bond Future	8.85	Put	669.47000		0.66947		725.68000	0.72568	669.470	9.84	0.21	0.00	0	2,283.00
R186	On 05/11/2015	Bond Future	9.00	Put	464.19000		0.46419		507.17000	0.50717	464.190	9.95	0.16	0.00	0	2,600.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 04/02/2016	Bond Future		8.36862	116.42935		8.39584	116.21860		9.32	0.00	0.00	0	5,365.00
R186	On 05/05/2016	Bond Future		8.41054	118.50778		8.43884	118.29298		9.22	0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future		8.44829	115.39644		8.47754	115.17884		9.32	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 05/11/2015	Bond Future		297.08802	297.08802		297.10383	297.10383			0.00	0.00	0	927.00
R197	On 04/02/2016	Bond Future		295.82113	295.82113		295.84087	295.84087			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 05/11/2015	Bond Future		242.89372	242.89372		242.90516	242.90516			0.00	0.00	0	52,921.00
R202	On 04/02/2016	Bond Future		243.67789	243.67789		243.69268	243.69268			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		8.15053	99.32928		8.17201	99.21441		7.37	0.00	0.00	0	17,815.00
R2023	On 04/02/2016	Bond Future		8.21241	101.02215		8.23461	100.90692		6.68	0.00	0.00	0	1,050.00
R2023	On 05/05/2016	Bond Future		8.25578	98.89579		8.27909	98.77823		6.99	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 05/11/2015	Bond Future		7.28067	102.90019		7.31530	102.84068		2.04	0.00	0.00	0	15,240.00
R203	On 04/02/2016	Bond Future		7.34895	104.65423		7.38831	104.59539		1.22	0.00	0.00	0	0.00
R203	On 05/05/2016	Bond Future		7.36792	102.35206		7.41521	102.29189		1.52	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 05/11/2015	Bond Future		8.70659	96.49565		8.73291	96.29212			0.00	0.00	0	9,955.00
R2030	On 04/02/2016	Bond Future		8.76029	94.13364		8.78727	93.92810			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		8.78699	96.29072		8.81332	96.07227			0.00	0.00	0	1,579.00
R2032	On 04/02/2016	Bond Future		8.84039	97.93231		8.86733	97.71175			0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future		8.88647	95.52304		8.91427	95.29829			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		8.89857	98.55995		8.93505	98.22566			0.00	0.00	0	44,477.00
R2037	On 04/02/2016	Bond Future		8.94963	95.98258		8.98698	95.64430			0.00	0.00	0	370.00
R2037	On 05/05/2016	Bond Future		8.99510	97.69655		9.03355	97.35193			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		7.60996	104.15377		7.64322	104.06253		3.37	0.00	0.00	0	19,272.00

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 04/02/2016	Bond Future			7.67793		101.89197		7.71379	101.80086		2.71	0.00	0.00	0	0.00
R204	On 05/05/2016	Bond Future			7.72406		103.71072		7.76387	103.61768		2.94	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 05/11/2015	Bond Future			8.94617		100.39430		8.98771	99.97788			0.00	0.00	0	14,576.00
R2044	On 04/02/2016	Bond Future			8.99475		97.72297		9.03727	97.30124			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future			9.03800		99.46810		9.08173	99.03837			0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 05/11/2015	Bond Future			8.93196		99.77732		8.97347	99.34910			0.00	0.00	0	47,665.00
R2048	On 04/02/2016	Bond Future			8.98204		101.47786		9.02456	101.04393			0.00	0.00	0	0.00
R2048	On 05/05/2016	Bond Future			9.02144		98.85275		9.06511	98.41086			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			7.83843		100.24559		7.86575	100.15101		4.49	0.00	0.00	0	43,204.00
R207	On 05/11/2015	Bond Future	7.43	Call	295.50000		0.29550		276.90000	0.27690	295.500	4.43	0.25	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	361.58000		0.36158		339.62000	0.33962	361.580	4.44	0.29	0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.90514		98.31234		7.93399	98.21776		3.99	0.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	305.52000		0.30552		288.11000	0.28811	305.520	3.85	0.21	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	508.64000		0.50864		482.68000	0.48268	508.640	3.90	0.31	0.00	0	19.00
R207	On 05/05/2016	Bond Future			7.95968		100.06736		7.99087	99.97083		4.13	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	833.53000		0.83353		801.31000	0.80131	833.530	4.04	0.36	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.00663		98.27318		8.04012	98.17584		3.99	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 05/11/2015	Bond Future			7.96315		95.51268		7.98491	95.42187		5.77	0.00	0.00	0	40,396.00
R208	On 05/11/2015	Bond Future	8.48	Put	300.78000		0.30078		324.51000	0.32451	300.780	5.98	0.20	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			8.02394		97.14092		8.04658	97.05015		5.11	0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future			8.07129		95.47314		8.09537	95.38052		5.39	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 05/11/2015	Bond Future			8.83614		76.44172		8.86744	76.20399		15.03	0.00	0.00	0	24,850.00
R209	On 05/11/2015	Bond Future	8.50	Call	1,062.69000		1.06269		999.69000	0.99969	1,062.690	14.90	0.32	0.00	0	900.00
R209	On 05/11/2015	Bond Future	9.16	Put	1,144.00000		1.14400		1,233.17000	1.23317	1,144.000	15.49	0.31	0.00	0	640.00
R209	On 05/11/2015	Bond Future	9.25	Put	950.21000		0.95021		1,028.78000	1.02878	950.210	15.59	0.27	0.00	0	900.00
R209	On 04/02/2016	Bond Future			8.88345		77.74494		8.91543	77.50444		14.66	0.00	0.00	0	400.00

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 04/02/2016	Bond Future	9.52	Put	1,337.78000	1.33778	1,409.67000	1.40967	1,337.780	15.21	0.26	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			8.92421	75.98305	8.95708	75.73806		14.99	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R210	On 05/11/2015	Bond Future			182.77420	182.77420	182.78394	182.78394			0.00	0.00	0	1,698.00
R210	On 04/02/2016	Bond Future			185.90462	185.90462	185.91681	185.91681			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R211	On 05/11/2015	Bond Future			136.15677	136.15677	136.16637	136.16637			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future			136.79223	136.79223	136.80375	136.80375			0.00	0.00	0	1,120.00
R211	On 31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R212	On 05/11/2015	Bond Future			143.22933	143.22933	143.23724	143.23724			0.00	0.00	0	928.00
R212	On 04/02/2016	Bond Future			143.82031	143.82031	143.83031	143.83031			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			8.73177	86.88446	8.75803	86.68817		12.86	0.00	0.00	0	19,520.00
R213	On 04/02/2016	Bond Future			8.78657	88.36520	8.81345	88.16698		12.41	0.00	0.00	0	200.00
R213	On 05/05/2016	Bond Future			8.82898	86.39328	8.85670	86.19124		12.75	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R214	On 05/11/2015	Bond Future			8.86557	77.54667	8.90703	77.21324		15.77	0.00	0.00	0	12,095.00
R214	On 04/02/2016	Bond Future			8.91393	78.86819	8.95635	78.53042		15.42	0.00	0.00	0	4,620.00
R214	On 05/05/2016	Bond Future			8.95166	76.98029	8.99521	76.63620		15.76	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 14/09/2015	Foreign Exchange Future			22,743.07000	22,743.07000	22,684.19000	22,684.19000			0.00	0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future			4.43040	4.43040	4.39600	4.39600		18.64	0.00	0.00	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future			4.37620	4.37620	4.34430	4.34430		17.29	0.00	0.00	0	0.00
ZMW / R	On 14/09/2015	Foreign Exchange Future			1.59080	1.59080	1.61210	1.61210			0.00	0.00	0	130.00
ZMW / R	On 11/12/2015	Foreign Exchange Future			1.55100	1.55100	1.57170	1.57170			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
<b>Total for Derivatives :</b>											<b>1,637,648,494.19</b>	<b>139,735</b>	<b>3811053.00</b>
<b>Grand Total:</b>											<b>1,637,648,494.19</b>	<b>139,735</b>	<b>3811053.00</b>