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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 16/09/2015

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 16/09/2015	Any day expiry	13.30500	13.30500		13.49250	13.49250		17.84	0.00	0.00	0	0.00
\$ / R	On 17/09/2015	Any day expiry	13.29010	13.29010		13.49250	13.49250		18.05	0.00	0.00	0	0.00
\$ / R	On 17/09/2015	Any day expiry	12.98	Call	311.57530	0.31158	515.05590	0.51506	311.575	22.97	0.98	0	4,000.00
\$ / R	On 17/09/2015	Any day expiry	13.00	Call	292.00650	0.29201	495.47950	0.49548	292.007	22.66	0.97	0	2,000.00
\$ / R	On 17/09/2015	Any day expiry	13.80	Call	0.56870	0.00057	13.70720	0.01371	0.569	29.91	0.01	0	3,000.00
\$ / R	On 23/09/2015	Any day expiry	13.29710	13.29710		13.50380	13.50380		19.08	0.00	0.00	0	0.00
\$ / R	On 23/09/2015	Any day expiry	13.93	Call	14.64210	0.01464	46.41320	0.04641	14.642	23.28	0.08	0	3,600.00
\$ / R	On 23/09/2015	Any day expiry	13.93	Put	647.54210	0.64754	472.61320	0.47261	647.542	23.28	0.92	0	3,600.00
\$ / R	On 25/09/2015	Any day expiry	13.29980	13.29980		13.50840	13.50840		19.00	0.00	0.00	0	0.00
\$ / R	On 25/09/2015	Any day expiry	13.09	Call	280.64380	0.28064	453.43650	0.45344	280.644	18.57	0.71	0	2,500.00
\$ / R	On 28/09/2015	Any day expiry	13.30380	13.30380		13.51550	13.51550		18.30	0.00	0.00	0	1,700.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	0.00000	0.00000	0.00860	0.00001	0.000	20.59	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	0.00030	0.00000	0.03320	0.00003	0.000	21.50	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	0.00690	0.00001	0.08680	0.00009	0.007	22.15	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	192.58440	0.19258	334.05040	0.33405	192.584	18.23	0.54	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	26.43610	0.02644	60.94920	0.06095	26.436	22.12	0.11	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	0.32660	0.00033	0.49370	0.00049	0.327	41.80	0.00	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			13.30910	13.30910	13.52020	13.52020		18.50	0.00	0.00	0	400.00
\$ / R	On 30/09/2015	Any day expiry	13.59	Put	379.61990	0.37962	249.26980	0.24927	379.620	19.98	0.70	0.00	0	6,110.00
\$ / R	On 30/09/2015	Any day expiry	13.64	Call	87.22060	0.08722	161.11510	0.16112	87.221	20.24	0.27	0.00	0	6,110.00
\$ / R	On 02/10/2015	Any day expiry			13.31430	13.31430	13.52490	13.52490		18.35	0.00	0.00	0	1,000.00
\$ / R	On 02/10/2015	Any day expiry	13.39	Call	173.91550	0.17392	0.00000	0.00000	173.915	18.79	0.45	60,326,455.00	10,000	10,000.00
\$ / R	On 02/10/2015	Any day expiry	13.47	Call	145.68210	0.14568	245.64840	0.24565	145.682	19.19	0.39	0.00	0	201.00
\$ / R	On 02/10/2015	Any day expiry	13.47	Put	301.38210	0.30138	190.74840	0.19075	301.382	19.19	0.61	0.00	0	201.00
\$ / R	On 06/10/2015	Any day expiry			13.32490	13.32490	13.53430	13.53430		17.74	0.00	0.00	0	0.00
\$ / R	On 06/10/2015	Any day expiry	13.25	Put	183.26590	0.18327	110.95140	0.11095	183.266	17.62	0.44	28,986,562.50	5,000	0.00
\$ / R	On 09/10/2015	Any day expiry			13.33290	13.33290	13.54140	13.54140		17.87	0.00	0.00	0	0.00
\$ / R	On 09/10/2015	Any day expiry	13.98	Call	70.55920	0.07056	117.54910	0.11755	70.559	20.80	0.19	0.00	0	5,000.00
\$ / R	On 13/10/2015	Any day expiry			13.34350	13.34350	13.55080	13.55080		17.43	0.00	0.00	0	2,726.00
\$ / R	On 14/10/2015	Any day expiry			13.34610	13.34610	13.55320	13.55320		17.43	0.00	0.00	0	1,000.00
\$ / R	On 20/10/2015	Any day expiry			13.36160	13.36160	13.56730	13.56730		17.21	0.00	0.00	0	600.00
\$ / R	On 20/10/2015	Any day expiry	13.39	Call	268.98020	0.26898	0.00000	0.00000	268.980	17.38	0.49	132,463,772.00	20,000	0.00
\$ / R	On 28/10/2015	Any day expiry			13.38010	13.38010	13.58620	13.58620		17.25	0.00	0.00	0	351.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	0.50980	0.00051	0.41750	0.00042	0.510	21.89	0.00	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	0.97120	0.00097	0.89020	0.00089	0.971	20.12	0.00	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	243.98150	0.24398	342.24480	0.34224	243.982	17.89	0.42	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	8.88390	0.00888	13.45570	0.01346	8.884	32.41	0.02	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry			13.39850	13.39850	13.60510	13.60510		17.12	0.00	0.00	0	0.00
\$ / R	On 05/11/2015	Any day expiry	12.72	Call	752.22040	0.75222	935.77020	0.93577	752.220	15.45	0.83	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.00	Call	552.24560	0.55225	710.60570	0.71061	552.246	16.09	0.70	0.00	0	300.00
\$ / R	On 10/11/2015	Any day expiry			13.41010	13.41010	13.61700	13.61700		17.01	0.00	0.00	0	0.00
\$ / R	On 10/11/2015	Any day expiry	13.00	Put	161.93790	0.16194	113.44670	0.11345	161.938	15.99	0.30	0.00	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	13.14	Put	218.07590	0.21808	0.00000	0.00000	218.076	16.35	0.36	38,087,874.40	8,000	8,000.00
\$ / R	On 10/11/2015	Any day expiry	13.81	Call	222.89310	0.22289	307.08720	0.30709	222.893	18.54	0.35	0.00	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	14.25	Call	136.86900	0.13687	192.50890	0.19251	136.869	20.25	0.23	0.00	0	20,000.00
\$ / R	On 17/11/2015	Any day expiry			13.42620	13.42620	13.63350	13.63350		17.09	0.00	0.00	0	0.00
\$ / R	On 17/11/2015	Any day expiry	13.15	Call	510.84180	0.51084	656.46300	0.65646	510.842	16.29	0.63	0.00	0	12,500.00
\$ / R	On 18/11/2015	Any day expiry			13.42850	13.42850	13.63590	13.63590		17.13	0.00	0.00	0	0.00
\$ / R	On 18/11/2015	Any day expiry	13.17	Call	504.87370	0.50487	648.50800	0.64851	504.874	16.38	0.63	0.00	0	6,000.00
\$ / R	On 20/11/2015	Any day expiry			13.43320	13.43320	13.64070	13.64070		17.18	0.00	0.00	0	0.00
\$ / R	On 20/11/2015	Any day expiry	13.14	Put	237.83790	0.23784	175.81510	0.17582	237.838	16.36	0.36	0.00	0	8,000.00
\$ / R	On 24/11/2015	Any day expiry			13.44250	13.44250	13.65040	13.65040		17.14	0.00	0.00	0	0.00
\$ / R	On 24/11/2015	Any day expiry	13.68	Call	314.26340	0.31426	412.14270	0.41214	314.263	17.96	0.43	0.00	0	9,000.00
\$ / R	On 24/11/2015	Any day expiry	13.99	Call	231.31730	0.23132	308.27680	0.30828	231.317	19.07	0.33	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry			13.44480	13.44480	13.65280	13.65280		17.18	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	1.92560	0.00193	1.77720	0.00178	1.926	19.80	0.01	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	3.63800	0.00364	3.23720	0.00324	3.638	18.58	0.01	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	12.63	Put	84.24390	0.08424	59.78320	0.05978	84.244	15.42	0.17	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	12.85	Put	136.65630	0.13666	98.68170	0.09868	136.656	15.60	0.24	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	12.93	Put	163.19930	0.16320	116.64880	0.11665	163.199	15.81	0.27	0.00	0	201.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 25/11/2015	Any day expiry	13.03	Call	615.31070	0.61531	768.38980	0.76839	615.311	16.08	0.68	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Put	200.51070	0.20051	145.58980	0.14559	200.511	16.08	0.32	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.24	Call	498.51980	0.49852	634.93940	0.63494	498.520	16.63	0.60	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Call	493.44870	0.49345	629.06900	0.62907	493.449	16.66	0.59	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Put	298.64870	0.29865	226.26900	0.22627	298.649	16.66	0.41	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Put	339.65380	0.33965	260.85850	0.26086	339.654	16.87	0.44	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Call	454.45380	0.45445	583.65850	0.58366	454.454	16.87	0.56	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.43	Call	409.50500	0.40950	530.75680	0.53076	409.505	17.13	0.52	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.65	Call	328.64770	0.32865	428.82240	0.42882	328.648	17.89	0.44	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.73	Call	303.64730	0.30365	397.97850	0.39798	303.647	18.18	0.41	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	269.89840	0.26990	355.96320	0.35596	269.898	18.60	0.37	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	33.96040	0.03396	41.84330	0.04184	33.960	33.51	0.04	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			13.47500	13.47500	13.68410	13.68410		17.36	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			13.48200	13.48200	13.69130	13.69130		17.42	0.00	573,996,150.00	42,575	699,339.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	2,536.61980	2.53662	2,745.03050	2.74503	2,536.620	18.97	0.99	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	4.61980	0.00462	3.73050	0.00373	4.620	18.97	0.01	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	2,487.02890	2.48703	2,695.36090	2.69536	2,487.029	18.82	0.99	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	2,289.05570	2.28906	2,496.99710	2.49700	2,289.056	18.21	0.98	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	2,091.88800	2.09189	2,299.27550	2.29928	2,091.888	17.60	0.98	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	13.84370	0.01384	11.14400	0.01114	13.844	16.98	0.03	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	14.07810	0.01408	11.33130	0.01133	14.078	16.95	0.03	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	17.80670	0.01781	14.30500	0.01431	17.807	16.52	0.04	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	19.36320	0.01936	15.54290	0.01554	19.363	16.37	0.04	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	22.89240	0.02289	18.34340	0.01834	22.892	16.06	0.05	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	27.05650	0.02706	21.63830	0.02164	27.057	15.76	0.06	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	1,366.74500	1.36674	1,568.99740	1.56900	1,366.745	15.30	0.92	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	37.55360	0.03755	29.09510	0.02910	37.554	15.31	0.08	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	1,321.52400	1.32152	1,521.36450	1.52136	1,321.524	15.32	0.92	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	1,061.99340	1.06199	1,246.93500	1.24694	1,061.993	15.46	0.85	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	90.90720	0.09091	63.98590	0.06399	90.907	15.49	0.16	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	1,004.82860	1.00483	1,186.76550	1.18677	1,004.829	15.50	0.83	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	996.78000	0.99678	1,178.27080	1.17827	996.780	15.50	0.83	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	980.77350	0.98077	1,161.35800	1.16136	980.774	15.51	0.83	445,171,236.00	40,000	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.70	Put	120.61630	0.12062	0.00000	0.00000	120.616	15.56	0.20	27,513,078.80	10,000	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.76	Put	135.28550	0.13529	98.73340	0.09873	135.285	15.59	0.22	0.00	0	402.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	827.74370	0.82774	998.37240	0.99837	827.744	15.61	0.77	0.00	0	17,883.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Put	145.74370	0.14574	107.07240	0.10707	145.744	15.61	0.23	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.85	Put	159.60110	0.15960	118.19820	0.11820	159.601	15.63	0.25	0.00	0	8,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	758.76770	0.75877	921.42340	0.92142	758.768	15.77	0.73	147,790,285.95	15,000	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	176.76770	0.17677	130.12340	0.13012	176.768	15.77	0.27	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	696.36410	0.69636	847.77290	0.84777	696.364	16.04	0.69	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Put	214.36410	0.21436	156.47290	0.15647	214.364	16.04	0.31	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	234.75780	0.23476	173.16220	0.17316	234.758	16.18	0.32	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	638.20610	0.63821	782.18440	0.78218	638.206	16.32	0.66	0.00	0	13,241.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	13.17	Put	287.98720	0.28799	217.42370	0.21742	287.987	16.51	0.37	0.00	0	3,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	584.22370	0.58422	720.71500	0.72072	584.224	16.59	0.62	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Put	302.22370	0.30222	229.41500	0.22942	302.224	16.59	0.38	0.00	0	60.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.21	Put	307.05060	0.30705	233.49480	0.23349	307.051	16.62	0.38	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.22	Put	311.91790	0.31192	237.61300	0.23761	311.918	16.65	0.39	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Call	558.76120	0.55876	691.51690	0.69152	558.761	16.73	0.60	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Put	326.76120	0.32676	250.21690	0.25022	326.761	16.73	0.40	0.00	0	2,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	543.96320	0.54396	674.48580	0.67449	543.963	16.81	0.59	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.31	Call	529.51980	0.52952	0.00000	0.00000	529.520	16.90	0.58	39,077,465.90	5,000	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.36	Put	384.22290	0.38422	0.00000	0.00000	384.223	17.03	0.44	7,518,726.81	1,260	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	488.27060	0.48827	609.95890	0.60996	488.271	17.14	0.55	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Put	406.27060	0.40627	318.65890	0.31866	406.271	17.14	0.45	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	470.91460	0.47091	589.70630	0.58971	470.915	17.25	0.53	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	445.96870	0.44597	560.47320	0.56047	445.969	17.42	0.51	0.00	0	14,950.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Put	463.96870	0.46397	369.17320	0.36917	463.969	17.42	0.49	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.52	Call	438.27890	0.43828	0.00000	0.00000	438.279	17.49	0.50	37,442,287.65	5,500	5,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	408.88890	0.40889	514.72400	0.51472	408.889	17.76	0.48	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.62	Put	539.87550	0.53988	434.71030	0.43471	539.876	17.83	0.53	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.63	Put	546.41870	0.54642	440.40380	0.44040	546.419	17.86	0.53	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.64	Put	552.99140	0.55299	446.13520	0.44614	552.991	17.89	0.54	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.65	Put	559.59600	0.55960	451.90150	0.45190	559.596	17.93	0.54	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	388.23470	0.38823	488.99970	0.48900	388.235	17.96	0.46	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Call	368.70580	0.36871	464.82910	0.46483	368.706	18.17	0.44	6,019,402.70	1,000	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Put	606.70580	0.60671	493.52910	0.49353	606.706	18.17	0.56	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.83	Call	335.65910	0.33566	0.00000	0.00000	335.659	18.54	0.41	13,875,204.42	2,520	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Call	313.70840	0.31371	397.94450	0.39794	313.708	18.81	0.38	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Put	741.70840	0.74171	616.64450	0.61664	741.708	18.81	0.62	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	290.94820	0.29095	370.01950	0.37002	290.948	19.12	0.36	0.00	0	51,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.01	Put	816.54020	0.81654	685.75480	0.68575	816.540	19.15	0.64	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.12	Put	901.51560	0.90152	764.86460	0.76486	901.516	19.53	0.67	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.20	Call	246.91920	0.24692	315.57260	0.31557	246.919	19.80	0.31	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.24	Call	239.19090	0.23919	305.83020	0.30583	239.191	19.94	0.30	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.28	Call	231.75720	0.23176	296.44220	0.29644	231.757	20.08	0.29	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.30	Call	228.14720	0.22815	291.87510	0.29188	228.147	20.15	0.29	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	216.05260	0.21605	276.53710	0.27654	216.053	20.40	0.28	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.40	Call	211.11450	0.21111	270.26060	0.27026	211.115	20.50	0.27	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	195.64840	0.19565	250.72190	0.25072	195.648	20.86	0.25	0.00	0	55,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Put	1,213.64840	1.21365	1,059.42190	1.05942	1,213.648	20.86	0.75	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.70	Call	168.83210	0.16883	216.65800	0.21666	168.832	21.56	0.22	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.75	Call	162.88760	0.16289	209.07560	0.20908	162.888	21.73	0.21	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	152.86790	0.15287	196.27060	0.19627	152.868	22.05	0.20	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	139.40540	0.13941	179.52540	0.17953	139.405	22.49	0.18	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	136.51580	0.13652	175.93180	0.17593	136.516	22.59	0.18	0.00	0	111,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.30	Call	111.56340	0.11156	143.98420	0.14398	111.563	23.58	0.15	0.00	0	2,000.00

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 11/12/2015	Foreign Exchange Future	15.80	Call	82.22620	0.08223	105.91850	0.10592	82.226	25.24	0.11	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			13.50550	13.50550	13.71570	13.71570		17.34	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	4.07070	0.00407	3.28590	0.00329	4.071	18.82	0.01	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	7.50710	0.00751	5.75900	0.00576	7.507	17.89	0.02	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	288.04150	0.28804	361.47360	0.36147	288.042	19.50	0.34	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	55.76450	0.05576	74.22420	0.07422	55.764	33.28	0.06	0.00	0	300.00
\$ / R	On 13/01/2016	Any day expiry			13.56110	13.56110	13.77240	13.77240		17.47	0.00	0.00	0	1,150.00
\$ / R	On 27/01/2016	Any day expiry			13.59490	13.59490	13.80690	13.80690		17.56	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	37.58700	0.03759	28.22830	0.02823	37.587	15.89	0.06	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	877.20360	0.87720	1,034.41610	1.03442	877.204	15.78	0.71	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	797.79870	0.79780	939.35670	0.93936	797.799	16.17	0.66	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	330.33340	0.33033	398.59140	0.39859	330.333	20.24	0.32	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			13.63360	13.63360	13.84630	13.84630		17.65	0.00	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	33.93520	0.03394	25.43400	0.02543	33.935	16.28	0.05	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	236.11420	0.23611	280.89000	0.28089	236.114	22.75	0.22	0.00	0	1,000.00
\$ / R	On 19/02/2016	Any day expiry			13.65050	13.65050	13.86360	13.86360		17.61	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	532.24120	0.53224	629.68300	0.62968	532.241	18.44	0.46	0.00	0	3,600.00
\$ / R	On 25/02/2016	Any day expiry			13.66500	13.66500	13.87840	13.87840		17.58	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	51.26760	0.05127	40.07530	0.04008	51.268	15.93	0.08	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	342.71880	0.34272	403.87400	0.40387	342.719	21.04	0.30	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			13.70120	13.70120	13.91530	13.91530		17.67	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			13.70850	13.70850	13.92270	13.92270		17.64	0.00	49,761,855.00	3,630	55,382.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	21.84720	0.02185	16.42790	0.01643	21.847	17.18	0.03	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	42.89040	0.04289	33.09090	0.03309	42.890	16.34	0.06	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	45.78120	0.04578	35.47520	0.03548	45.781	16.25	0.06	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	59.18360	0.05918	46.61860	0.04662	59.184	15.92	0.08	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	61.47300	0.06147	48.53500	0.04854	61.473	15.87	0.08	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	67.97350	0.06797	53.98810	0.05399	67.974	15.73	0.09	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	71.44850	0.07145	56.91390	0.05691	71.449	15.66	0.10	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	76.01710	0.07602	60.76580	0.06077	76.017	15.58	0.10	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	86.99360	0.08699	70.05790	0.07006	86.994	15.40	0.11	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	104.23080	0.10423	84.72500	0.08473	104.231	15.14	0.14	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	1,317.73350	1.31773	1,496.40340	1.49640	1,317.734	15.16	0.81	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	209.64060	0.20964	167.05400	0.16705	209.641	15.32	0.23	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	1,136.03200	1.13603	1,305.32990	1.30533	1,136.032	15.37	0.75	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	276.53440	0.27653	225.69150	0.22569	276.534	15.50	0.28	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	417.72160	0.41772	337.96570	0.33797	417.722	16.32	0.36	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	738.23470	0.73823	856.82830	0.85683	738.235	17.19	0.56	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.63	Put	628.51160	0.62851	528.79200	0.52879	628.512	17.43	0.46	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	659.44750	0.65945	767.78070	0.76778	659.448	17.81	0.51	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	599.66050	0.59966	700.08110	0.70008	599.661	18.33	0.47	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	522.52850	0.52253	610.21990	0.61022	522.528	19.11	0.42	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	497.35080	0.49735	580.70420	0.58070	497.351	19.40	0.40	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	434.87810	0.43488	507.53490	0.50753	434.878	20.19	0.36	0.00	0	1,204.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	403.99700		0.40400	470.98970	0.47099	403.997	20.64	0.33	0.00	0	31,070.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.03	Call	357.23540		0.35724	415.36100	0.41536	357.235	21.44	0.30	0.00	0	250.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	321.62730		0.32163	374.95510	0.37496	321.627	22.06	0.27	0.00	0	38,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	264.36410		0.26436	306.71460	0.30671	264.364	23.29	0.22	0.00	0	1,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	204.83390		0.20483	232.10230	0.23210	204.834	25.32	0.17	0.00	0	1,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	55.43470		0.05543	67.23690	0.06724	55.435	31.24	0.05	0.00	0	1,500.00	
\$ / R	On 16/03/2016	Any day expiry			13.71330		13.71330	13.77000	13.77000		17.64	0.00	0.00	0	0.00	
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	461.66050		0.46166	0.00000	0.00000	461.661	16.56	0.38	95,180,198.09	17,991	17,991.00	
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	432.35310		0.43235	0.00000	0.00000	432.353	20.30	0.35	87,228,503.71	17,991	17,991.00	
\$ / R	On 29/03/2016	Any day expiry			13.74560		13.74560	13.96050	13.96050		17.75	0.00	0.00	0	0.00	
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	65.74420		0.06574	52.31010	0.05231	65.744	15.92	0.09	0.00	0	250.00	
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	358.68530		0.35869	415.32570	0.41533	358.685	21.86	0.28	0.00	0	250.00	
\$ / R	On 26/04/2016	Any day expiry			13.81540		13.81540	14.03130	14.03130		17.88	0.00	0.00	0	0.00	
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	77.13990		0.07714	62.96120	0.06296	77.140	15.90	0.09	0.00	0	250.00	
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	364.93760		0.36494	418.65820	0.41866	364.938	22.61	0.27	0.00	0	250.00	
\$ / R	On 27/05/2016	Any day expiry			13.89270		13.89270	14.10970	14.10970		18.10	0.00	0.00	0	0.00	
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	90.10420		0.09010	73.55970	0.07356	90.104	15.94	0.10	0.00	0	250.00	
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	372.96640		0.37297	422.44610	0.42245	372.966	23.41	0.25	0.00	0	250.00	
\$ / R	On 06/06/2016	Any day expiry			13.91770		13.91770	14.13500	14.13500		18.08	0.00	0.00	0	0.00	
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	141.97430		0.14197	121.91010	0.12191	141.974	15.46	0.14	0.00	0	1,000.00	
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	486.03720		0.48604	552.35090	0.55235	486.037	21.82	0.32	0.00	0	1,000.00	
\$ / R	On 09/06/2016	Any day expiry			13.92520		13.92520	14.14250	14.14250		18.20	0.00	0.00	0	264.00	
\$ / R	On 13/06/2016	Foreign Exchange Future			13.93520		13.93520	14.15270	14.15270		18.19	0.00	6,967,600.00	500	21,288.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	140.35830		0.14036	119.41590	0.11942	140.358	15.55	0.14	0.00	0	330.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	322.92220		0.32292	270.39010	0.27039	322.922	15.68	0.26	0.00	0	6,600.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	357.00820		0.35701	301.63600	0.30164	357.008	15.82	0.28	0.00	0	750.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	439.83240		0.43983	378.26020	0.37826	439.832	16.12	0.32	0.00	0	700.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	597.68200		0.59768	513.79020	0.51379	597.682	16.91	0.39	0.00	0	545.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	597.39360		0.59739	678.90240	0.67890	597.394	20.56	0.38	0.00	0	330.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	395.70220		0.39570	445.98070	0.44598	395.702	23.48	0.26	0.00	0	750.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	16.81	Call	343.03660		0.34304	379.54250	0.37954	343.037	24.86	0.22	0.00	0	2,310.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	340.54020		0.34054	367.91400	0.36791	340.540	25.33	0.22	0.00	0	700.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	338.21560		0.33822	359.73700	0.35974	338.216	25.84	0.21	0.00	0	545.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	328.64100		0.32864	342.44790	0.34245	328.641	30.14	0.19	0.00	0	6,600.00	
\$ / R	On 28/06/2016	Any day expiry			13.97270		13.97270	14.19130	14.19130		15.58	0.00	0.00	0	0.00	
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	93.39170		0.09339	83.61670	0.08362	93.392	15.55	0.10	0.00	0	250.00	
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	474.71580		0.47472	431.46730	0.43147	474.716	26.48	0.27	0.00	0	250.00	
\$ / R	On 27/07/2016	Any day expiry			14.04570		14.04570	14.26650	14.26650		18.37	0.00	0.00	0	0.00	
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	109.87870		0.10988	91.50380	0.09150	109.879	15.85	0.10	0.00	0	250.00	
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	412.57700		0.41258	439.95770	0.43996	412.577	25.54	0.24	0.00	0	250.00	
\$ / R	On 11/08/2016	Any day expiry			14.08350		14.08350	14.30540	14.30540		18.45	0.00	0.00	0	0.00	
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	269.95180		0.26995	239.79270	0.23979	269.952	15.23	0.22	0.00	0	2,000.00	
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	626.54410		0.62654	705.72010	0.70572	626.544	21.64	0.36	0.00	0	2,000.00	
\$ / R	On 26/08/2016	Any day expiry			14.12120		14.12120	14.34430	14.34430		18.42	0.00	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	118.03580	0.11804	97.79510	0.09780	118.036	15.79	0.11	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	457.79290	0.45779	478.61040	0.47861	457.793	27.29	0.24	0.00	0	250.00
\$ / R	On 06/09/2016	Any day expiry			14.14890	14.14890	14.37290	14.37290		18.50	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	13.50	Put	619.09600	0.61910	551.47460	0.55147	619.096	16.67	0.36	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	13.70	Put	736.74990	0.73675	655.23350	0.65523	736.750	17.23	0.39	53,680,518.00	10,000	0.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	470.38610	0.47039	500.09750	0.50010	470.386	27.16	0.24	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.80	Call	469.96440	0.46996	498.95710	0.49896	469.964	27.37	0.24	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry			14.15390	14.15390	14.37810	14.37810		18.49	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	786.32890	0.78633	701.36120	0.70136	786.329	17.45	0.40	0.00	0	50,000.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	479.33860	0.47934	507.36280	0.50736	479.339	25.55	0.25	0.00	0	50,000.00
\$ / R	On 15/09/2016	Any day expiry			14.17150	14.17150	14.39620	14.39620		18.48	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			14.18160	14.18160	14.40660	14.40660		18.59	0.00	0.00	0	1,125.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	490.36720	0.49037	518.94970	0.51895	490.367	26.80	0.25	0.00	0	10,000.00
\$ / R	On 28/09/2016	Any day expiry			14.20350	14.20350	14.42790	14.42790		18.63	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	126.92370	0.12692	106.24020	0.10624	126.924	15.75	0.11	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	503.09590	0.50310	526.18410	0.52618	503.096	28.63	0.24	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry			14.27160	14.27160	14.49430	14.49430		18.80	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	134.34090	0.13434	111.90910	0.11191	134.341	15.73	0.11	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	510.05550	0.51006	560.74010	0.56074	510.056	29.15	0.23	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry			14.35180	14.35180	14.57250	14.57250		19.04	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	140.15360	0.14015	118.65070	0.11865	140.154	15.62	0.11	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	476.90540	0.47691	533.88750	0.53389	476.905	28.84	0.21	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			14.39080	14.39080	14.61040	14.61040		19.14	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.40290	14.40290	14.62220	14.62220		19.15	0.00	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	147.75680	0.14776	127.13800	0.12714	147.757	15.70	0.11	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	437.80910	0.43781	492.94300	0.49294	437.809	28.24	0.20	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.60720	14.60720	14.82130	14.82130		19.52	0.00	0.00	0	0.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			13.48200	13.48200	13.69130	13.69130		17.42	0.00	1,671,768.00	124	728.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			13.70850	13.70850	13.92270	13.92270		17.64	0.00	274,170.00	20	236.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			13.93520	13.93520	14.15270	14.15270		18.19	0.00	0.00	0	77.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.18160	14.18160	14.40660	14.40660		18.59	0.00	0.00	0	0.00
£ / R	On 11/12/2015	Foreign Exchange Future			20.91150	20.91150	21.02250	21.02250		17.18	0.00	24,821,950.50	1,187	29,702.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	24.52820	0.02453	26.53950	0.02654	24.528	18.05	0.03	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	1,645.54310	1.64554	1,753.82890	1.75383	1,645.543	15.80	0.85	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.00	Call	1,194.82320	1.19482	1,291.87910	1.29188	1,194.823	16.12	0.73	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.12	Put	325.65520	0.32566	309.41710	0.30942	325.655	16.26	0.30	0.00	0	12,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.23	Put	367.68780	0.36769	349.21340	0.34921	367.688	16.39	0.32	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	990.08340	0.99008	1,080.47600	1.08048	990.083	16.51	0.65	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.75	Put	607.88020	0.60788	577.48760	0.57749	607.880	17.00	0.45	0.00	0	6,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	759.95530	0.75996	840.07290	0.84007	759.955	17.02	0.55	0.00	0	18,900.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.81	Put	639.88810	0.63989	608.01750	0.60802	639.888	17.07	0.46	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.20	Put	877.11700	0.87712	832.13600	0.83214	877.117	17.76	0.55	0.00	0	3,000.00

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 11/12/2015	Foreign Exchange Future	21.50	Call	494.63710	0.49464	552.92350	0.55292	494.637	18.33	0.39	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.82	Call	411.74070	0.41174	462.35380	0.46235	411.741	18.95	0.34	0.00	0	10,000.00
£ / R	On 14/03/2016	Foreign Exchange Future			21.25600	21.25600	21.37120	21.37120		17.11	0.00	21,362,280.00	1,005	1,772.00
£ / R	On 13/06/2016	Foreign Exchange Future			21.60250	21.60250	21.71840	21.71840		17.48	0.00	0.00	0	200.00
£ / R	On 08/09/2016	Any day expiry			21.93720	21.93720	22.06020	22.06020		17.74	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	1,077.35780	1.07736	1,046.32270	1.04632	1,077.358	16.63	0.39	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	716.00920	0.71601	750.95200	0.75095	716.009	22.59	0.27	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			21.97960	21.97960	22.10350	22.10350		17.77	0.00	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.11205	0.11205	0.11412	0.11412		21.27	0.00	0.00	0	8,183.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.11422	0.11422	0.11633	0.11633		17.31	0.00	0.00	0	0.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.11641	0.11641	0.11854	0.11854		17.25	0.00	0.00	0	0.00
€ / R	On 21/09/2015	Any day expiry			15.02710	15.02710	15.22640	15.22640		18.38	0.00	0.00	0	0.00
€ / R	On 21/09/2015	Any day expiry	14.85	Call	242.40130	0.24240	408.34690	0.40835	242.401	19.48	0.70	0.00	0	1,000.00
€ / R	On 21/09/2015	Any day expiry	14.85	Put	65.30130	0.06530	31.94690	0.03195	65.301	19.48	0.30	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry			15.12810	15.12810	15.32860	15.32860		16.84	0.00	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	439.91750	0.43992	580.38600	0.58039	439.918	16.40	0.61	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	231.81750	0.23182	171.78600	0.17179	231.818	16.40	0.39	0.00	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			15.26100	15.26100	15.46530	15.46530		16.91	0.00	28,568,592.00	1,872	78,677.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	14.50780	0.01451	12.55830	0.01256	14.508	17.33	0.03	0.00	0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	55.87000	0.05587	42.74930	0.04275	55.870	15.46	0.10	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	119.25430	0.11925	94.62240	0.09462	119.254	15.51	0.18	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.04	Put	382.27340	0.38227	311.61100	0.31161	382.273	16.53	0.41	0.00	0	50,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.29	Call	488.87490	0.48887	606.15630	0.60616	488.875	17.02	0.51	0.00	0	6,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	189.43580	0.18944	239.53200	0.23953	189.436	20.26	0.23	0.00	0	6,682.00
€ / R	On 25/01/2016	Any day expiry			15.39880	15.39880	15.60550	15.60550		16.92	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	885.80620	0.88581	1,034.99090	1.03499	885.806	15.77	0.67	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	847.21700	0.84722	992.66850	0.99267	847.217	15.92	0.65	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			15.55020	15.55020	15.75920	15.75920		16.95	0.00	10,496,385.00	675	27,775.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	41.60950	0.04161	34.89810	0.03490	41.609	16.07	0.05	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	50.03780	0.05004	42.37080	0.04237	50.038	15.87	0.06	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	106.73070	0.10673	93.31310	0.09331	106.731	15.03	0.13	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	131.43640	0.13144	114.44540	0.11445	131.436	14.85	0.15	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	1,036.61770	1.03662	1,188.78060	1.18878	1,036.618	15.51	0.67	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	414.21720	0.41422	0.00000	0.00000	414.217	15.65	0.34	160,582,338.00	30,000	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.05	Call	957.98660	0.95799	1,100.53950	1.10054	957.987	15.84	0.64	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	629.97640	0.62998	549.30090	0.54930	629.976	16.55	0.44	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	603.58580	0.60359	706.87000	0.70687	603.586	17.86	0.44	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	547.54100	0.54754	642.61390	0.64261	547.541	18.31	0.41	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	509.74230	0.50974	599.02760	0.59903	509.742	18.65	0.38	60,158,984.40	10,000	34,000.00
€ / R	On 13/06/2016	Foreign Exchange Future			15.84520	15.84520	16.05740	16.05740		17.22	0.00	0.00	0	250.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	204.81310	0.20481	183.18340	0.18318	204.813	14.75	0.18	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	896.03890	0.89604	1,012.99710	1.01300	896.039	17.44	0.51	0.00	0	6,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 19/09/2016	Foreign Exchange Future			16.17470		16.17470		16.39520	16.39520		17.45	0.00	0.00	0	0.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.45390		16.45390		16.66760	16.66760		18.14	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			101.47003		101.47003		101.50515	101.50515			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			99.94363		99.94363		99.97169	99.97169			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.15865		100.15865		100.20276	100.20276			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			99.91589		99.91589		100.02667	100.02667			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			462.81200		462.81200		462.52600	462.52600			0.00	0.00	0	3.00
AL37	On 04/02/2016	Index Future			470.58300		470.58300		470.29800	470.29800			0.00	0.00	0	0.00
AL7T	On 05/11/2015	Index Future			543.51400		543.51400		542.96400	542.96400			0.00	0.00	0	1.00
AL7T	On 04/02/2016	Index Future			552.64000		552.64000		552.08800	552.08800			0.00	0.00	0	0.00
ALBI	On 05/11/2015	Index Future			496.46600		496.46600		496.18300	496.18300			0.00	0.00	0	456.00
ALBI	On 04/02/2016	Index Future			504.80200		504.80200		504.52000	504.52000			0.00	0.00	0	146.00
ALBI	On 05/05/2016	Index Future			513.77100		513.77100		513.48000	513.48000			0.00	0.00	0	0.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.65900		9.65900		9.66820	9.66820		14.00	0.00	9,659.00	1	9,812.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	109.80640		0.10981		117.65860	0.11766	109.806	13.58	0.27	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	290.52870		0.29053		309.29300	0.30929	290.529	13.94	0.55	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	110.75740		0.11076		124.33730	0.12434	110.757	16.07	0.25	0.00	0	201.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.77870		9.77870		9.78870	9.78870		13.45	0.00	488,935.00	50	2,777.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			9.90260		9.90260		9.91240	9.91240		14.63	0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			10.04060		10.04060		10.05200	10.05200		15.39	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			10.21230		10.21230		10.31630	10.31630		15.61	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			10.38200		10.38200		10.48850	10.48850		15.02	0.00	0.00	0	0.00
CHF / R	On 11/12/2015	Foreign Exchange Future			13.96400		13.96400		14.11380	14.11380		17.71	0.00	69,820.00	5	7,345.00
CHF / R	On 14/03/2016	Foreign Exchange Future			14.25620		14.25620		14.40950	14.40950		17.52	0.00	0.00	0	1,531.00
CNH / R	On 11/12/2015	Foreign Exchange Future			2.08740		2.08740		2.11760	2.11760		16.57	0.00	0.00	0	25,110.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.10450		2.10450		2.13560	2.13560		16.95	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future			2.04670		2.04670		2.07430	2.07430		20.93	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.08660		2.08660		2.11480	2.11480		17.60	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

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
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 05/11/2015	Bond Future	9.98759	80.60224		9.98566	80.61564				0.00	0.00	0	6,441.00
ES33	On 04/02/2016	Bond Future	10.07989	81.95560		10.07766	81.97084				0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future	10.16155	79.62190		10.15928	79.63720				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	493.30400	493.30400		492.95400	492.95400				0.00	39,464,320.00	8	442.00
GOVI	On 04/02/2016	GOVI	501.58700	501.58700		501.23700	501.23700				0.00	0.00	0	26.00
GOVI	On 05/05/2016	GOVI	510.49800	510.49800		510.13900	510.13900				0.00	0.00	0	0.00
I2025	On 05/11/2015	Bond Future	122.58572	122.58572		122.57989	122.57989				0.00	0.00	0	544.00
I2025	On 04/02/2016	Bond Future	123.43056	123.43056		123.42722	123.42722				0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2033	On 05/11/2015	Bond Future	102.88181	102.88181		102.87592	102.87592				0.00	0.00	0	100.00
I2033	On 04/02/2016	Bond Future	104.61741	104.61741		104.61364	104.61364				0.00	0.00	0	0.00
I2033	On 05/05/2016	Bond Future	105.49544	105.49544		105.49137	105.49137				0.00	0.00	0	0.00
I2038	On 05/11/2015	Bond Future	125.54204	125.54204		125.53350	125.53350				0.00	0.00	0	7,020.00
I2038	On 04/02/2016	Bond Future	126.28381	126.28381		126.27790	126.27790				0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2046	On 05/11/2015	Bond Future	124.91168	124.91168		124.90248	124.90248				0.00	0.00	0	6,432.00
I2046	On 04/02/2016	Bond Future	127.01901	127.01901		127.01221	127.01221				0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2050	On 05/11/2015	Bond Future	132.95066	132.95066		132.94056	132.94056				0.00	0.00	0	4,911.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2050	On 04/02/2016	Bond Future		133.65715	133.65715		133.65017	133.65017			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 05/11/2015	Index Future		230.95800	230.95800		230.97300	230.97300			0.00	0.00	0	969.00
IGOV	On 04/02/2016	Index Future		234.85500	234.85500		234.87300	234.87300			0.00	0.00	0	82.00
IGOV	On 05/05/2016	Index Future		239.04600	239.04600		239.06200	239.06200			0.00	0.00	0	0.00
ILBI	On 05/11/2015	Index Future		626.23200	626.23200		626.25100	626.25100			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future		636.93100	636.93100		636.95200	636.95200			0.00	0.00	0	160.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		6.31000	93.69000		6.31000	93.69000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future		6.44000	93.56000		6.44000	93.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future		6.47000	93.53000		6.47000	93.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.62000	93.38000		6.62000	93.38000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future		6.66000	93.34000		6.66000	93.34000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future		6.78000	93.22000		6.78000	93.22000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		6.81000	93.19000		6.81000	93.19000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.12000	92.88000		7.12000	92.88000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.35000	92.65000		7.35000	92.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.58000	92.42000		7.58000	92.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.72000	92.28000		7.72000	92.28000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.86000	92.14000		7.86000	92.14000			0.00	0.00	0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future		0.12490	0.12490		0.12740	0.12740			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future		0.12450	0.12450		0.12710	0.12710			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future		0.12480	0.12480		0.12700	0.12700			0.00	0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future		0.06390	0.06390		0.06370	0.06370			0.00	0.00	0	28,268.00
NGN / R	On 14/03/2016	Foreign Exchange Future		0.06040	0.06040		0.05970	0.05970			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future		0.05750	0.05750		0.05710	0.05710			0.00	0.00	0	0.00
NZ\$ / R	On 23/09/2015	Any day expiry		8.46390	8.46390		8.50160	8.50160		19.54	0.00	50,863,200.00	6,000	8,000.00
NZ\$ / R	On 23/09/2015	Any day expiry	8.48	Call	84.41750	0.08442	0.00000	0.00000	84.418	19.71	0.48	32,410,989.60	8,000	8,000.00
NZ\$ / R	On 23/09/2015	Any day expiry	8.60	Call	42.98790	0.04299	0.00000	0.00000	42.988	20.39	0.29	20,016,247.20	8,000	8,000.00
NZ\$ / R	On 23/09/2015	Any day expiry	8.63	Put	201.89250	0.20189	180.26460	0.18026	201.893	20.56	0.75	0.00	0	8,000.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future		8.53490	8.53490		8.57180	8.57180		11.61	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future		8.62680	8.62680		8.66440	8.66440		13.86	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future		8.72290	8.72290		8.76140	8.76140		14.37	0.00	0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future		1.13200	1.13200		1.12960	1.12960			0.00	487,892.00	431	3,087.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future		1.13430	1.13430		1.13190	1.13190			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future		1.13710	1.13710		1.13460	1.13460			0.00	0.00	0	0.00
R186	On 05/11/2015	Bond Future		8.48323	118.38452		8.50086	118.24729		9.55	0.00	34,449,895.32	291	32,472.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 05/11/2015	Bond Future	7.73	Call	134.63000	0.13463		132.00000	0.13200	134.630	9.28	0.07	0.00	0	169.00	
R186	On 05/11/2015	Bond Future	7.75	Call	147.19000	0.14719		144.22000	0.14422	147.190	9.29	0.08	0.00	0	1,200.00	
R186	On 05/11/2015	Bond Future	7.86	Call	235.21000	0.23521		229.74000	0.22974	235.210	9.33	0.12	0.00	0	674.00	
R186	On 05/11/2015	Bond Future	8.00	Call	402.77000	0.40277		392.26000	0.39226	402.770	9.38	0.18	0.00	0	200.00	
R186	On 05/11/2015	Bond Future	8.22	Put	2,905.87000	2.90587		3,019.64000	3.01964	2,905.870	9.45	0.68	0.00	0	1,090.00	
R186	On 05/11/2015	Bond Future	8.25	Put	2,743.28000	2.74328		2,854.78000	2.85478	2,743.280	9.46	0.66	0.00	0	8,650.00	
R186	On 05/11/2015	Bond Future	8.35	Put	2,241.09000	2.24109		2,344.23000	2.34423	2,241.090	9.50	0.59	0.00	0	9,430.00	
R186	On 05/11/2015	Bond Future	8.35	Call	1,196.76000	1.19676		1,162.67000	1.16267	1,196.760	9.50	0.41	0.00	0	843.00	
R186	On 05/11/2015	Bond Future	8.45	Call	1,541.52000	1.54152		1,498.01000	1.49801	1,541.520	9.53	0.48	0.00	0	200.00	
R186	On 05/11/2015	Bond Future	8.45	Put	1,800.78000	1.80078		1,894.50000	1.89450	1,800.780	9.53	0.52	0.00	0	6,308.00	
R186	On 05/11/2015	Bond Future	8.50	Call	1,734.43000	1.73443		1,685.92000	1.68592	1,734.430	9.55	0.52	0.00	0	650.00	
R186	On 05/11/2015	Bond Future	8.50	Put	1,603.89000	1.60389		1,692.61000	1.69261	1,603.890	9.55	0.48	0.00	0	4,666.00	
R186	On 05/11/2015	Bond Future	8.55	Put	1,425.39000	1.42539		1,508.99000	1.50899	1,425.390	9.59	0.44	0.00	0	4,667.00	
R186	On 05/11/2015	Bond Future	8.75	Put	854.69000	0.85469		917.52000	0.91752	854.690	9.73	0.31	0.00	0	10,200.00	
R186	On 05/11/2015	Bond Future	8.85	Put	646.34000	0.64634		699.24000	0.69924	646.340	9.80	0.25	0.00	0	2,283.00	
R186	On 05/11/2015	Bond Future	9.00	Put	412.83000	0.41283		452.24000	0.45224	412.830	9.91	0.17	0.00	0	2,600.00	
R186	On 04/02/2016	Bond Future			8.54483	115.07429		8.56284	114.93702		9.50	0.00	0.00	0	5,365.00	
R186	On 04/02/2016	Bond Future	8.75	Put	1,987.47000	1.98747		2,060.26000	2.06026	1,987.470	9.50	0.40	0.00	0	6,700.00	
R186	On 05/05/2016	Bond Future			8.59460	117.12051		8.61332	116.98069		9.38	0.00	0.00	0	0.00	
R186	On 04/08/2016	Bond Future			8.64379	113.95268		8.66318	113.81083		9.50	0.00	0.00	0	0.00	
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R197	On 05/11/2015	Bond Future			292.83441	292.83441		292.81927	292.81927			0.00	0.00	0	927.00	
R197	On 04/02/2016	Bond Future			291.41370	291.41370		291.40458	291.40458			0.00	0.00	0	0.00	
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R202	On 05/11/2015	Bond Future			238.50947	238.50947		238.49499	238.49499			0.00	0.00	0	53,286.00	
R202	On 04/02/2016	Bond Future			239.15444	239.15444		239.14491	239.14491			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			8.36608	98.18417		8.38426	98.08836		7.56	0.00	0.00	0	14,033.00	
R2023	On 04/02/2016	Bond Future			8.44316	99.83275		8.46185	99.73720		6.88	0.00	0.00	0	1,050.00	
R2023	On 05/05/2016	Bond Future			8.49886	97.67851		8.51845	97.58123		7.18	0.00	0.00	0	0.00	
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R203	On 05/11/2015	Bond Future			7.36920	102.74814		7.40018	102.69501		2.07	0.00	0.00	0	15,930.00	
R203	On 04/02/2016	Bond Future			7.47005	104.47334		7.50495	104.42130		1.25	0.00	0.00	0	0.00	
R203	On 05/05/2016	Bond Future			7.51847	102.16067		7.56029	102.10759		1.54	0.00	0.00	0	0.00	
R203	On 15/09/2017	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 05/11/2015	Bond Future		8.88738	95.10998		8.90491	94.97715			0.00	0.00	0	9,973.00
R2030	On 04/02/2016	Bond Future		8.95017	92.70036		8.96803	92.56713			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		8.97184	94.77240		8.98463	94.66866			0.00	0.00	0	1,579.00
R2032	On 04/02/2016	Bond Future		9.03401	96.36363		9.04694	96.26022			0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future		9.08696	93.91938		9.10029	93.81416			0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 05/11/2015	Bond Future		9.08512	96.86946		9.08214	96.89610			0.00	0.00	0	49,930.00
R2037	On 04/02/2016	Bond Future		9.14439	94.23902		9.14112	94.26788			0.00	0.00	0	370.00
R2037	On 05/05/2016	Bond Future		9.19622	95.91531		9.19286	95.94464			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		7.75317	103.76162		7.77775	103.69451		3.42	0.00	0.00	0	23,871.00
R204	On 04/02/2016	Bond Future		7.84544	101.46726		7.87164	101.40104		2.79	0.00	0.00	0	0.00
R204	On 05/05/2016	Bond Future		7.91248	103.27132		7.94153	103.20379		3.01	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 05/11/2015	Bond Future		9.11819	98.68923		9.12019	98.66971			0.00	0.00	0	17,486.00
R2044	On 04/02/2016	Bond Future		9.17419	95.96402		9.17604	95.94617			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future		9.22309	97.67109		9.22501	97.65274			0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 05/11/2015	Bond Future		9.09877	98.07623		9.10080	98.05585			0.00	0.00	0	48,592.00
R2048	On 04/02/2016	Bond Future		9.15608	99.72298		9.15798	99.70413			0.00	0.00	0	3,750.00
R2048	On 05/05/2016	Bond Future		9.20081	97.05999		9.20277	97.04072			0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 05/11/2015	Bond Future		8.03357	99.57248		8.05240	99.50783		4.60	0.00	0.00	0	44,623.00
R207	On 05/11/2015	Bond Future	7.43	Call	82.57000	0.08257	79.51000	0.07951	82.570	4.48	0.11	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	112.32000	0.11232	108.08000	0.10808	112.320	4.49	0.14	0.00	0	19.00
R207	On 04/02/2016	Bond Future		8.12242	97.60279		8.14206	97.53896		4.12	0.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	145.85000	0.14585	139.76000	0.13976	145.850	3.93	0.12	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	273.09000	0.27309	262.68000	0.26268	273.090	3.98	0.20	0.00	0	19.00
R207	On 05/05/2016	Bond Future		8.19616	99.33839		8.21738	99.27330		4.25	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	553.90000	0.55390	538.26000	0.53826	553.900	4.11	0.28	0.00	0	43.00
R207	On 04/08/2016	Bond Future		8.27225	97.50438		8.29511	97.43856		4.12	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 05/11/2015	Bond Future			8.16275		94.68369		8.18153	94.60615		5.91	0.00	0.00	0	40,314.00
R208	On 05/11/2015	Bond Future	8.48	Put	340.84000		0.34084		368.87000	0.36887	340.840	6.01	0.26	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			8.24137		96.27346		8.26076	96.19658		5.27	0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future			8.30380		94.58332		8.32436	94.50513		5.54	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 05/11/2015	Bond Future			9.01765		75.07876		9.01487	75.09935		15.19	0.00	0.00	0	24,850.00
R209	On 05/11/2015	Bond Future	8.50	Call	399.39000		0.39939		415.64000	0.41564	399.390	14.93	0.18	0.00	0	900.00
R209	On 05/11/2015	Bond Future	9.00	Put	1,751.43000		1.75143		1,759.01000	1.75901	1,751.430	15.19	0.50	0.00	0	500.00
R209	On 05/11/2015	Bond Future	9.25	Put	981.37000		0.98137		991.07000	0.99107	981.370	15.46	0.33	0.00	0	900.00
R209	On 04/02/2016	Bond Future			9.07258		76.33931		9.06950	76.36188		14.82	0.00	0.00	0	400.00
R209	On 04/02/2016	Bond Future	9.52	Put	1,493.47000		1.49347		1,497.11000	1.49711	1,493.470	15.10	0.31	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			9.11923		74.54695		9.11606	74.56996		15.16	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 05/11/2015	Bond Future			178.65524		178.65524		178.64500	178.64500			0.00	0.00	0	2,298.00
R210	On 04/02/2016	Bond Future			181.66911		181.66911		181.66271	181.66271			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R211	On 05/11/2015	Bond Future			135.84268		135.84268		135.88929	135.88929			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future			136.43634		136.43634		136.48662	136.48662			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			140.95888		140.95888		141.03426	141.03426			0.00	0.00	0	928.00
R212	On 04/02/2016	Bond Future			141.47310		141.47310		141.55272	141.55272			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			8.91757		85.50920		8.93510	85.38107		13.05	0.00	0.00	0	21,426.00
R213	On 04/02/2016	Bond Future			8.98114		86.94496		8.99899	86.81635		12.58	0.00	0.00	0	450.00
R213	On 05/05/2016	Bond Future			9.03021		84.94184		9.04861	84.81087		12.95	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 05/11/2015	Bond Future	9.05308		76.05743		9.05507	76.04188		15.89	0.00	0.00	0	11,693.00
R214	On 04/02/2016	Bond Future	9.10906		77.33447		9.11091	77.32017		15.54	0.00	0.00	0	4,620.00
R214	On 05/05/2016	Bond Future	9.15254		75.41408		9.15445	75.39944		15.89	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 11/12/2015	Foreign Exchange Future	23,795.57000	23,795.57000		24,124.04000	24,124.04000				0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future	9.61850		9.61850		9.72820	9.72820		15.10	0.00	0.00	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.38000		4.38000		4.40190	4.40190		16.26	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future	4.33190		4.33190		4.35250	4.35250		16.99	0.00	0.00	0	0.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.30440		1.30440		1.32710	1.32710			0.00	0.00	0	7,688.00
ZMW / R	On 14/03/2016	Foreign Exchange Future	1.27800		1.27800		1.30040	1.30040			0.00	0.00	0	0.00
Total for Derivatives :												2,337,284,602.95	283,636	3751270.00
Grand Total:												2,337,284,602.95	283,636	3751270.00