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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/09/2015

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
\$ / R	On 23/09/2015	Any day expiry	13.26860	13.26860		13.37560	13.37560		14.25	0.00	0.00	0	0.00	
\$ / R	On 23/09/2015	Any day expiry	13.93	Call	2.24610	0.00225	15.67580	0.01568	2.246	20.08	0.02	0.00	0	3,600.00
\$ / R	On 23/09/2015	Any day expiry	13.93	Put	663.64610	0.66365	570.07580	0.57008	663.646	20.08	0.98	0.00	0	3,600.00
\$ / R	On 25/09/2015	Any day expiry			13.27230	13.27230	13.37940	13.37940		15.42	0.00	0.00	0	0.00
\$ / R	On 25/09/2015	Any day expiry	13.09	Call	229.27730	0.22928	332.43690	0.33244	229.277	15.94	0.74	0.00	0	2,500.00
\$ / R	On 28/09/2015	Any day expiry			13.27800	13.27800	13.38510	13.38510		15.48	0.00	0.00	0	1,700.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	0.00320	0.00000	0.01020	0.00001	0.003	30.66	0.00	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	0.00930	0.00001	0.03430	0.00003	0.009	27.73	0.00	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	0.02090	0.00002	0.08300	0.00008	0.021	25.64	0.00	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	139.69270	0.13969	229.23070	0.22923	139.693	15.48	0.51	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	10.21120	0.01021	28.94730	0.02895	10.211	19.88	0.06	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	0.07620	0.00008	0.16420	0.00016	0.076	41.34	0.00	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			13.28180	13.28180	13.38940	13.38940		16.01	0.00	0.00	0	400.00
\$ / R	On 30/09/2015	Any day expiry	13.59	Put	368.10310	0.36810	313.55430	0.31355	368.103	17.68	0.76	0.00	0	6,110.00
\$ / R	On 30/09/2015	Any day expiry	13.64	Call	51.14330	0.05114	99.38150	0.09938	51.143	17.97	0.21	0.00	0	6,110.00
\$ / R	On 02/10/2015	Any day expiry			13.28660	13.28660	13.39420	13.39420		16.35	0.00	66,681,000.00	5,000	8,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 02/10/2015	Any day expiry	13.26	Call	182.00320	0.18200	0.00000	0.00000	182.003	16.24	0.53	42,289,329.00	6,000	3,000.00
\$ / R	On 02/10/2015	Any day expiry	13.39	Call	128.43480	0.12843	200.81350	0.20081	128.435	16.82	0.41	0.00	0	10,000.00
\$ / R	On 02/10/2015	Any day expiry	13.47	Call	103.20560	0.10321	167.61510	0.16762	103.206	17.25	0.35	0.00	0	201.00
\$ / R	On 02/10/2015	Any day expiry	13.47	Put	286.60560	0.28661	243.41510	0.24342	286.606	17.25	0.65	0.00	0	201.00
\$ / R	On 06/10/2015	Any day expiry			13.29610	13.29610	13.40390	13.40390		15.86	0.00	0.00	0	0.00
\$ / R	On 09/10/2015	Any day expiry			13.30330	13.30330	13.41110	13.41110		15.89	0.00	0.00	0	0.00
\$ / R	On 09/10/2015	Any day expiry	13.98	Call	44.73610	0.04474	74.30940	0.07431	44.736	19.16	0.15	0.00	0	5,000.00
\$ / R	On 13/10/2015	Any day expiry			13.31280	13.31280	13.42070	13.42070		15.53	0.00	0.00	0	2,726.00
\$ / R	On 14/10/2015	Any day expiry			13.31520	13.31520	13.42310	13.42310		15.55	0.00	0.00	0	1,000.00
\$ / R	On 20/10/2015	Any day expiry			13.32950	13.32950	13.43760	13.43760		15.57	0.00	0.00	0	600.00
\$ / R	On 20/10/2015	Any day expiry	13.31	Call	253.04070	0.25304	0.00000	0.00000	253.041	15.46	0.52	41,671,731.78	6,000	3,000.00
\$ / R	On 28/10/2015	Any day expiry			13.34790	13.34790	13.45650	13.45650		15.90	0.00	0.00	0	351.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	0.19590	0.00020	0.31680	0.00032	0.196	20.45	0.00	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	0.43160	0.00043	0.60650	0.00061	0.432	18.83	0.00	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	203.74920	0.20375	263.77620	0.26378	203.749	16.77	0.40	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	0.32710	0.00033	7.01520	0.00702	0.327	23.54	0.00	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry			13.36610	13.36610	13.47530	13.47530		16.08	0.00	0.00	0	0.00
\$ / R	On 05/11/2015	Any day expiry	12.72	Call	709.07630	0.70908	814.33530	0.81434	709.076	14.44	0.83	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.00	Call	508.44600	0.50845	600.66830	0.60067	508.446	15.17	0.70	0.00	0	300.00
\$ / R	On 10/11/2015	Any day expiry			13.37750	13.37750	13.48710	13.48710		16.28	0.00	0.00	0	0.00
\$ / R	On 10/11/2015	Any day expiry	13.00	Put	152.31720	0.15232	134.85930	0.13486	152.317	15.19	0.30	0.00	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	13.14	Put	209.30090	0.20930	185.54500	0.18555	209.301	15.57	0.37	0.00	0	8,000.00
\$ / R	On 10/11/2015	Any day expiry	13.81	Call	191.94540	0.19195	242.09960	0.24210	191.945	17.84	0.33	0.00	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	14.25	Call	113.67300	0.11367	146.25630	0.14626	113.673	19.57	0.21	0.00	0	20,000.00
\$ / R	On 17/11/2015	Any day expiry			13.39350	13.39350	13.50360	13.50360		16.32	0.00	0.00	0	0.00
\$ / R	On 17/11/2015	Any day expiry	13.15	Call	471.65350	0.47165	557.00160	0.55700	471.653	15.65	0.63	0.00	0	12,500.00
\$ / R	On 18/11/2015	Any day expiry			13.39570	13.39570	13.50590	13.50590		16.35	0.00	0.00	0	0.00
\$ / R	On 18/11/2015	Any day expiry	13.17	Call	465.64630	0.46565	550.09910	0.55010	465.646	15.74	0.62	0.00	0	6,000.00
\$ / R	On 20/11/2015	Any day expiry			13.40030	13.40030	13.51060	13.51060		16.42	0.00	0.00	0	0.00
\$ / R	On 20/11/2015	Any day expiry	13.14	Put	231.44620	0.23145	206.64250	0.20664	231.446	15.74	0.37	0.00	0	8,000.00
\$ / R	On 24/11/2015	Any day expiry			13.40950	13.40950	13.52010	13.52010		16.43	0.00	0.00	0	0.00
\$ / R	On 24/11/2015	Any day expiry	13.68	Call	282.57710	0.28258	340.53940	0.34054	282.577	17.43	0.41	0.00	0	9,000.00
\$ / R	On 24/11/2015	Any day expiry	13.99	Call	204.09010	0.20409	249.59400	0.24959	204.090	18.54	0.31	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry			13.41180	13.41180	13.52240	13.52240		16.49	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	1.49620	0.00150	1.72570	0.00173	1.496	19.34	0.00	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	2.80760	0.00281	3.23420	0.00323	2.808	18.03	0.01	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	12.63	Put	77.17990	0.07718	71.51160	0.07151	77.180	14.78	0.17	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	12.85	Put	130.72620	0.13073	115.87080	0.11587	130.726	15.06	0.24	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	12.93	Put	157.28100	0.15728	139.52500	0.13953	157.281	15.27	0.28	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Call	576.59880	0.57660	665.54800	0.66555	576.599	15.53	0.68	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Put	194.79880	0.19480	173.14800	0.17315	194.799	15.53	0.32	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.24	Call	460.92830	0.46093	540.89230	0.54089	460.928	16.07	0.59	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Call	455.93630	0.45594	535.45180	0.53545	455.936	16.10	0.58	23,172,023.70	3,000	11,500.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Put	294.13630	0.29414	263.05180	0.26305	294.136	16.10	0.42	0.00	0	15,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 25/11/2015	Any day expiry	13.33	Put	335.81130	0.33581	301.11240	0.30111	335.811	16.30	0.45	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Call	417.61130	0.41761	493.51240	0.49351	417.611	16.30	0.55	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.43	Call	374.32220	0.37432	444.97880	0.44498	374.322	16.59	0.51	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.65	Call	296.70610	0.29671	355.90590	0.35591	296.706	17.37	0.42	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.73	Call	272.81320	0.27281	328.59150	0.32859	272.813	17.66	0.39	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	240.75770	0.24076	291.64490	0.29164	240.758	18.09	0.35	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	25.41720	0.02542	33.82050	0.03382	25.417	32.55	0.04	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			13.44230	13.44230	13.55300	13.55300		16.79	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			13.44930	13.44930	13.56010	13.56010		16.87	0.00	438,689,267.40	32,618	697,584.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	2,503.15250	2.50315	2,614.24620	2.61425	2,503.153	18.56	0.99	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	3.85250	0.00385	4.14620	0.00415	3.853	18.56	0.01	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	2,453.50140	2.45350	2,564.61030	2.56461	2,453.501	18.40	0.99	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	2,255.24150	2.25524	2,366.41030	2.36641	2,255.241	17.77	0.99	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	2,057.70110	2.05770	2,168.92000	2.16892	2,057.701	17.14	0.98	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	11.87960	0.01188	12.31740	0.01232	11.880	16.51	0.03	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	12.08720	0.01209	12.52490	0.01252	12.087	16.48	0.03	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	15.40640	0.01541	15.81640	0.01582	15.406	16.04	0.04	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	16.80110	0.01680	17.18980	0.01719	16.801	15.88	0.04	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	19.98120	0.01998	20.30130	0.02030	19.981	15.56	0.05	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	23.76420	0.02376	23.97120	0.02397	23.764	15.25	0.06	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	1,331.66910	1.33167	1,440.84380	1.44084	1,331.669	14.95	0.93	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	35.04840	0.03505	32.31020	0.03231	35.048	14.96	0.08	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	1,286.23100	1.28623	1,393.49840	1.39350	1,286.231	14.96	0.92	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	1,025.34730	1.02535	1,128.41030	1.12841	1,025.347	15.06	0.85	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	86.70670	0.08671	77.83420	0.07783	86.707	15.08	0.16	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	967.88600	0.96789	1,069.61500	1.06962	967.886	15.08	0.83	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	959.79740	0.95980	1,061.32320	1.06132	959.797	15.08	0.83	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	943.71090	0.94371	1,044.82450	1.04482	943.711	15.09	0.83	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.70	Put	115.89050	0.11589	103.95110	0.10395	115.890	15.12	0.20	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.76	Put	130.37590	0.13038	116.93800	0.11694	130.376	15.14	0.22	0.00	0	402.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.77	Put	132.91220	0.13291	119.21280	0.11921	132.912	15.14	0.23	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	790.03130	0.79003	886.33080	0.88633	790.031	15.15	0.76	0.00	0	17,883.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Put	140.73130	0.14073	126.23080	0.12623	140.731	15.15	0.24	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.85	Put	156.87370	0.15687	138.60860	0.13861	156.874	15.28	0.26	0.00	0	8,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	723.42630	0.72343	814.17310	0.81417	723.426	15.42	0.73	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	174.12630	0.17413	154.07310	0.15407	174.126	15.42	0.27	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	661.22240	0.66122	748.20300	0.74820	661.222	15.68	0.69	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Put	211.92240	0.21192	188.10300	0.18810	211.922	15.68	0.31	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	232.45940	0.23246	206.67970	0.20668	232.459	15.81	0.33	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	603.38070	0.60338	686.40010	0.68640	603.381	15.95	0.65	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.17	Put	286.15000	0.28615	255.50640	0.25551	286.150	16.13	0.38	0.00	0	3,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	549.82900	0.54983	628.74240	0.62874	549.829	16.21	0.61	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Put	300.52900	0.30053	268.64240	0.26864	300.529	16.21	0.39	0.00	0	60.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.21	Put	305.40400	0.30540	273.10200	0.27310	305.404	16.24	0.39	0.00	0	30,000.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	13.22	Put	310.32300	0.31032	277.60490	0.27760	310.323	16.26	0.40	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Call	524.62540	0.52463	601.44960	0.60145	524.625	16.34	0.59	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Put	325.32540	0.32533	291.34960	0.29135	325.325	16.34	0.41	0.00	0	2,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	509.99640	0.51000	585.55980	0.58556	509.996	16.42	0.58	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.31	Call	495.72870	0.49573	570.03010	0.57003	495.729	16.50	0.57	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.36	Put	383.45120	0.38345	344.83620	0.34484	383.451	16.63	0.45	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.38	Call	463.83300	0.46383	535.17370	0.53517	463.833	16.69	0.54	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	455.06910	0.45507	525.56320	0.52556	455.069	16.74	0.53	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Put	405.76910	0.40577	365.46320	0.36546	405.769	16.74	0.47	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	437.99730	0.43800	506.80340	0.50680	437.997	16.85	0.52	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	414.50900	0.41451	479.79230	0.47979	414.509	17.04	0.50	0.00	0	14,950.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Put	465.20900	0.46521	419.69230	0.41969	465.209	17.04	0.50	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.52	Call	407.03560	0.40704	471.08190	0.47108	407.036	17.11	0.49	0.00	0	5,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.59	Call	381.98410	0.38198	442.58950	0.44259	381.984	17.35	0.47	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	378.53970	0.37854	438.75080	0.43875	378.540	17.39	0.46	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.62	Put	542.45570	0.54246	491.07960	0.49108	542.456	17.45	0.54	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.63	Put	549.11030	0.54911	497.34420	0.49734	549.110	17.49	0.55	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.64	Put	555.79990	0.55580	503.64530	0.50365	555.800	17.52	0.55	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.65	Put	562.51920	0.56252	509.97760	0.50998	562.519	17.56	0.55	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	358.57290	0.35857	416.44330	0.41644	358.573	17.59	0.44	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Call	339.74520	0.33975	395.33460	0.39533	339.745	17.80	0.42	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Put	610.44520	0.61045	555.23460	0.55523	610.445	17.80	0.58	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.83	Call	307.99680	0.30800	359.56160	0.35956	307.997	18.17	0.39	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Call	286.99630	0.28700	335.77290	0.33577	286.996	18.45	0.37	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Put	747.69630	0.74770	685.67290	0.68567	747.696	18.45	0.63	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	265.29750	0.26530	311.08520	0.31109	265.298	18.76	0.34	0.00	0	51,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.01	Put	823.70650	0.82371	758.36960	0.75837	823.706	18.79	0.66	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.12	Put	910.01370	0.91001	841.20500	0.84121	910.014	19.17	0.69	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.20	Call	223.81980	0.22382	263.27550	0.26328	223.820	19.45	0.30	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.24	Call	216.53090	0.21653	254.76980	0.25477	216.531	19.59	0.29	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.28	Call	209.53300	0.20953	246.67860	0.24668	209.533	19.74	0.28	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.30	Call	206.13760	0.20614	242.76510	0.24277	206.138	19.81	0.27	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	194.77770	0.19478	229.65240	0.22965	194.778	20.05	0.26	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.40	Call	190.15040	0.19015	224.30050	0.22430	190.150	20.16	0.26	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	175.69080	0.17569	207.53880	0.20754	175.691	20.51	0.24	0.00	0	55,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Put	1,226.39080	1.22639	1,147.43880	1.14744	1,226.391	20.51	0.76	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.70	Call	150.75530	0.15076	178.48560	0.17849	150.755	21.22	0.21	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.75	Call	145.25370	0.14525	172.04990	0.17205	145.254	21.40	0.20	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	135.86770	0.13587	161.20780	0.16121	135.868	21.71	0.19	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	123.44320	0.12344	146.86640	0.14687	123.443	22.14	0.17	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	120.78910	0.12079	143.75630	0.14376	120.789	22.24	0.17	0.00	0	111,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.30	Call	97.99800	0.09800	116.93880	0.11694	97.998	23.24	0.14	0.00	0	3,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	71.50680	0.07151	85.51920	0.08552	71.507	24.91	0.10	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			13.47280	13.47280	13.58360	13.58360		16.85	0.00	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	4.04620	0.00405	3.65130	0.00365	4.046	18.83	0.01	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	7.21210	0.00721	6.59420	0.00659	7.212	17.78	0.02	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	264.89760	0.26490	306.38910	0.30639	264.898	19.21	0.32	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	47.86460	0.04786	61.21960	0.06122	47.865	32.85	0.05	0.00	0	300.00
\$ / R	On 13/01/2016	Any day expiry			13.52770	13.52770	13.63940	13.63940		17.13	0.00	0.00	0	1,150.00
\$ / R	On 27/01/2016	Any day expiry			13.56120	13.56120	13.67340	13.67340		17.07	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	34.31660	0.03432	33.66410	0.03366	34.317	15.48	0.06	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	841.84460	0.84184	926.99940	0.92700	841.845	15.48	0.70	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	762.75130	0.76275	843.26030	0.84326	762.751	15.87	0.66	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	305.55810	0.30556	344.90880	0.34491	305.558	19.91	0.31	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			13.59950	13.59950	13.71220	13.71220		17.16	0.00	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	30.81920	0.03082	30.75940	0.03076	30.819	15.87	0.05	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	215.89610	0.21590	243.15700	0.24316	215.896	22.39	0.21	0.00	0	1,000.00
\$ / R	On 19/02/2016	Any day expiry			13.61620	13.61620	13.72920	13.72920		17.12	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	500.52160	0.50052	555.94740	0.55595	500.522	18.09	0.45	0.00	0	3,600.00
\$ / R	On 25/02/2016	Any day expiry			13.63050	13.63050	13.74370	13.74370		17.23	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	47.65230	0.04765	47.13640	0.04714	47.652	15.54	0.07	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	317.19880	0.31720	353.68760	0.35369	317.199	20.69	0.29	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			13.66640	13.66640	13.78010	13.78010		17.18	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			13.67360	13.67360	13.78740	13.78740		17.14	0.00	75,273,168.00	5,505	55,892.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	19.49060	0.01949	20.07020	0.02007	19.491	16.76	0.03	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	39.17550	0.03918	39.37750	0.03938	39.176	15.91	0.06	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	41.91230	0.04191	42.03090	0.04203	41.912	15.83	0.06	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	54.67930	0.05468	54.34310	0.05434	54.679	15.49	0.08	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	56.87220	0.05687	56.44840	0.05645	56.872	15.44	0.08	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	63.11330	0.06311	62.42390	0.06242	63.113	15.31	0.09	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	66.45790	0.06646	65.62020	0.06562	66.458	15.24	0.09	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	70.86460	0.07086	69.82230	0.06982	70.865	15.15	0.10	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	81.49280	0.08149	79.92820	0.07993	81.493	14.97	0.11	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	98.27890	0.09828	95.81020	0.09581	98.279	14.71	0.13	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	1,278.53340	1.27853	1,380.99300	1.38099	1,278.533	14.82	0.81	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	204.67040	0.20467	190.00480	0.19000	204.670	14.96	0.23	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	1,095.97090	1.09597	1,193.95860	1.19396	1,095.971	15.00	0.75	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	270.98900	0.27099	252.08150	0.25208	270.989	15.11	0.29	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	859.14570	0.85915	936.40700	0.93641	859.146	15.84	0.65	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	416.07180	0.41607	377.78040	0.37778	416.072	16.01	0.37	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	702.44460	0.70244	769.75050	0.76975	702.445	16.85	0.55	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.63	Put	627.88120	0.62788	579.22950	0.57923	627.881	17.09	0.47	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	624.44940	0.62445	686.40170	0.68640	624.449	17.46	0.50	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	565.83800	0.56584	623.19530	0.62320	565.838	17.97	0.46	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	490.55840	0.49056	541.40000	0.54140	490.558	18.75	0.41	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	466.07280	0.46607	514.68770	0.51469	466.073	19.03	0.39	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	423.71290	0.42371	468.64340	0.46864	423.713	19.57	0.36	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	405.47330	0.40547	448.62910	0.44863	405.473	19.82	0.34	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	375.69750	0.37570	415.88630	0.41589	375.698	20.27	0.32	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.03	Call	330.53700	0.33054	366.32320	0.36632	330.537	21.05	0.28	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	296.35600	0.29636	329.95030	0.32995	296.356	21.66	0.26	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	241.97760	0.24198	269.53900	0.26954	241.978	22.89	0.21	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	188.22750	0.18823	204.34810	0.20435	188.228	25.01	0.16	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	46.96560	0.04697	58.60790	0.05861	46.966	30.66	0.04	0.00	0	1,500.00
\$ / R	On 16/03/2016	Any day expiry			13.67840	13.67840	13.79220	13.79220		17.29	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	459.40340	0.45940	419.71030	0.41971	459.403	16.23	0.39	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	403.34880	0.40335	445.86740	0.44587	403.349	19.94	0.34	0.00	0	17,991.00
\$ / R	On 29/03/2016	Any day expiry			13.70990	13.70990	13.82420	13.82420		17.24	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	60.92110	0.06092	59.81130	0.05981	60.921	15.49	0.08	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	331.38810	0.33139	366.88150	0.36688	331.388	21.45	0.27	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry			13.77870	13.77870	13.89380	13.89380		17.48	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	71.82290	0.07182	70.90140	0.07090	71.823	15.48	0.09	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	337.15640	0.33716	370.72330	0.37072	337.156	22.19	0.26	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry			13.85490	13.85490	13.97090	13.97090		17.55	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	83.05060	0.08305	81.49950	0.08150	83.051	15.46	0.09	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	344.21040	0.34421	376.34960	0.37635	344.210	22.97	0.24	0.00	0	250.00
\$ / R	On 06/06/2016	Any day expiry			13.87950	13.87950	13.99580	13.99580		17.63	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	133.86700	0.13387	129.87310	0.12987	133.867	15.00	0.14	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	451.99850	0.45200	493.23200	0.49323	451.998	21.37	0.31	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			13.88680	13.88680	14.00330	14.00330		17.63	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.89670	13.89670	14.01320	14.01320		17.62	0.00	0.00	0	21,288.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	130.94550	0.13095	127.08530	0.12709	130.945	15.04	0.14	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	313.24250	0.31324	291.82990	0.29183	313.243	15.23	0.26	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	346.95220	0.34695	323.66380	0.32366	346.952	15.36	0.28	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	429.12640	0.42913	401.45650	0.40146	429.126	15.64	0.33	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	590.45120	0.59045	549.35110	0.54935	590.451	16.48	0.39	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	558.92860	0.55893	607.65860	0.60766	558.929	20.11	0.37	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	365.25220	0.36525	398.50360	0.39850	365.252	23.03	0.25	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.81	Call	318.51870	0.31852	340.79030	0.34079	318.519	24.49	0.21	0.00	0	2,310.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	316.29590	0.31630	338.06870	0.33807	316.296	24.96	0.21	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	314.25010	0.31425	335.51510	0.33552	314.250	25.48	0.20	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	294.21360	0.29421	326.94700	0.32695	294.214	29.38	0.17	0.00	0	6,600.00
\$ / R	On 28/06/2016	Any day expiry			13.93400	13.93400	14.05100	14.05100		17.73	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	93.90470	0.09390	91.39890	0.09140	93.905	15.45	0.10	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	355.02400	0.35502	386.68960	0.38669	355.024	23.75	0.23	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry			14.00730	14.00730	14.12490	14.12490		17.83	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	103.04750	0.10305	100.20290	0.10020	103.048	15.44	0.10	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	386.03390	0.38603	410.39220	0.41039	386.034	25.17	0.23	0.00	0	250.00
\$ / R	On 11/08/2016	Any day expiry			14.04530	14.04530	14.16310	14.16310		17.93	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	263.08680	0.26309	250.52680	0.25053	263.087	14.89	0.22	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	588.83880	0.58884	636.54310	0.63654	588.839	21.21	0.35	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			14.08320	14.08320	14.20130	14.20130		18.02	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	111.44020	0.11144	109.00410	0.10900	111.440	15.41	0.10	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	426.64420	0.42664	446.68360	0.44668	426.644	26.84	0.23	0.00	0	250.00
\$ / R	On 06/09/2016	Any day expiry			14.11100	14.11100	14.22940	14.22940		18.01	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	13.50	Put	612.89230	0.61289	577.89050	0.57789	612.892	16.34	0.36	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	446.71990	0.44672	462.90060	0.46290	446.720	26.89	0.23	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.80	Call	446.36440	0.44636	462.25510	0.46226	446.364	27.11	0.23	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry			14.11610	14.11610	14.23450	14.23450		18.00	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	780.62140	0.78062	737.30430	0.73730	780.621	17.11	0.41	0.00	0	50,000.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	455.07920	0.45508	473.66600	0.47367	455.079	25.28	0.25	0.00	0	50,000.00
\$ / R	On 15/09/2016	Any day expiry			14.13380	14.13380	14.25230	14.25230		18.10	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			14.14390	14.14390	14.26250	14.26250		18.09	0.00	0.00	0	1,125.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	462.90570	0.46291	487.86950	0.48787	462.906	26.46	0.24	0.00	0	10,000.00
\$ / R	On 28/09/2016	Any day expiry			14.16620	14.16620	14.28450	14.28450		18.12	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	120.35640	0.12036	115.78240	0.11578	120.356	15.40	0.11	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	475.78510	0.47579	495.07440	0.49507	475.785	28.29	0.23	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry			14.23480	14.23480	14.35220	14.35220		18.38	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	126.85850	0.12686	122.56210	0.12256	126.859	15.36	0.11	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	478.03540	0.47804	517.50570	0.51751	478.035	28.70	0.22	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry			14.31560	14.31560	14.43210	14.43210		18.52	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	133.08190	0.13308	129.42480	0.12942	133.082	15.28	0.11	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	442.38640	0.44239	487.36550	0.48737	442.386	28.31	0.20	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			14.35480	14.35480	14.47080	14.47080		18.62	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.36700	14.36700	14.48280	14.48280		18.63	0.00	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	139.77030	0.13977	136.57600	0.13658	139.770	15.34	0.11	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	404.06690	0.40407	448.62960	0.44863	404.067	27.69	0.19	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.57270	14.57270	14.68600	14.68600		18.98	0.00	0.00	0	0.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			13.44930	13.44930	13.56010	13.56010		16.87	0.00	1,694,611.80	126	727.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			13.67360	13.67360	13.78740	13.78740		17.14	0.00	136,736.00	10	226.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			13.89670	13.89670	14.01320	14.01320		17.62	0.00	0.00	0	77.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.14390	14.14390	14.26250	14.26250		18.09	0.00	0.00	0	0.00
£ / R	On 11/12/2015	Foreign Exchange Future			20.97140	20.97140	21.05110	21.05110		15.97	0.00	964,684.40	46	29,532.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	17.57080	0.01757	18.88890	0.01889	17.571	17.48	0.03	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	1,673.87240	1.67387	1,750.16170	1.75016	1,673.872	14.97	0.87	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.00	Call	1,201.31650	1.20132	1,271.96780	1.27197	1,201.316	15.14	0.75	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.12	Put	267.32690	0.26733	257.60610	0.25761	267.327	15.25	0.27	0.00	0	12,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.23	Put	304.90680	0.30491	294.53990	0.29454	304.907	15.34	0.30	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	983.23980	0.98324	1,051.94950	1.05195	983.240	15.43	0.68	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.75	Put	525.96740	0.52597	511.94890	0.51195	525.967	15.80	0.43	0.00	0	6,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	737.29700	0.73730	802.81450	0.80281	737.297	15.81	0.57	0.00	0	18,900.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.81	Put	556.06360	0.55606	541.55110	0.54155	556.064	15.85	0.44	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.20	Put	783.04440	0.78304	760.55710	0.76056	783.044	16.42	0.54	0.00	0	3,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	456.80130	0.45680	509.77890	0.50978	456.801	16.96	0.40	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 11/12/2015	Foreign Exchange Future	21.82	Call	371.86490	0.37186	420.37710	0.42038	371.865	17.54	0.33	0.00	0	10,000.00
£ / R	On 14/03/2016	Foreign Exchange Future			21.31260	21.31260	21.39790	21.39790		15.89	0.00	213,126.00	10	1,772.00
£ / R	On 13/06/2016	Foreign Exchange Future			21.65320	21.65320	21.74310	21.74310		16.24	0.00	0.00	0	200.00
£ / R	On 08/09/2016	Any day expiry			21.98880	21.98880	22.08300	22.08300		17.74	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	1,053.72490	1.05372	1,020.28470	1.02028	1,053.725	16.63	0.38	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	725.32650	0.72533	753.34470	0.75334	725.326	22.59	0.27	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			22.03240	22.03240	22.12620	22.12620		16.54	0.00	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.11238	0.11238	0.11233	0.11233		20.57	0.00	0.00	0	8,183.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.11455	0.11455	0.11450	0.11450		17.13	0.00	12,142.30	106	106.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.11671	0.11671	0.11668	0.11668		16.85	0.00	0.00	0	0.00
€ / R	On 21/09/2015	Any day expiry			15.10080	15.10080	15.13530	15.13530		11.22	0.00	0.00	0	0.00
€ / R	On 21/09/2015	Any day expiry	14.85	Call	258.66910	0.25867	324.70500	0.32471	258.669	13.81	0.91	0.00	0	1,000.00
€ / R	On 21/09/2015	Any day expiry	14.85	Put	7.86910	0.00787	39.40500	0.03941	7.869	13.81	0.09	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry			15.19420	15.19420	15.22750	15.22750		15.58	0.00	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	449.45350	0.44945	494.41580	0.49442	449.453	15.07	0.66	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	175.25350	0.17525	186.91580	0.18692	175.253	15.07	0.35	0.00	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			15.32640	15.32640	15.36300	15.36300		16.33	0.00	79,145,529.60	5,164	78,701.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	10.60190	0.01060	12.66910	0.01267	10.602	17.01	0.02	0.00	0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	42.09940	0.04210	46.90830	0.04691	42.099	14.99	0.08	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	95.16150	0.09516	101.71810	0.10172	95.161	15.00	0.16	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.04	Put	329.55570	0.32956	334.90220	0.33490	329.556	15.79	0.39	0.00	0	50,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.29	Call	493.61060	0.49361	533.27670	0.53328	493.611	16.22	0.53	0.00	0	6,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	177.86560	0.17787	202.47030	0.20247	177.866	19.30	0.23	0.00	0	6,682.00
€ / R	On 25/01/2016	Any day expiry			15.46290	15.46290	15.50130	15.50130		16.31	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	905.06900	0.90507	948.01060	0.94801	905.069	15.16	0.69	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	864.25370	0.86425	907.02140	0.90702	864.254	15.29	0.67	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			15.61210	15.61210	15.65330	15.65330		16.38	0.00	1,670,494.70	107	27,882.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	33.56230	0.03356	38.71640	0.03872	33.562	15.71	0.05	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	40.76540	0.04077	46.44850	0.04645	40.765	15.52	0.05	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	90.54130	0.09054	98.33900	0.09834	90.541	14.70	0.11	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	111.49090	0.11149	119.69670	0.11970	111.491	14.47	0.13	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	237.70060	0.23770	245.23410	0.24523	237.701	14.65	0.24	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	1,052.77010	1.05277	1,098.24320	1.09824	1,052.770	14.93	0.69	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	366.74120	0.36674	370.88680	0.37089	366.741	15.05	0.32	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.05	Call	969.88570	0.96989	1,014.99280	1.01499	969.886	15.24	0.65	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	571.77390	0.57177	574.45520	0.57446	571.774	15.90	0.42	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	596.74600	0.59675	636.49220	0.63649	596.746	17.15	0.45	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	538.33830	0.53834	576.40520	0.57641	538.338	17.59	0.42	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	499.05330	0.49905	535.84020	0.53584	499.053	17.92	0.39	0.00	0	34,000.00
€ / R	On 13/06/2016	Foreign Exchange Future			15.90180	15.90180	15.94820	15.94820		16.66	0.00	0.00	0	250.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	180.81800	0.18082	189.90810	0.18991	180.818	14.39	0.16	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	885.93900	0.88594	934.10270	0.93410	885.939	16.78	0.52	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			16.23020		16.23020		16.28190	16.28190		17.01	0.00	0.00	0	0.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.51370		16.51370		16.56250	16.56250		17.60	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			100.67222		100.67222		101.65253	101.65253			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			99.83928		99.83928		99.97181	99.97181			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.90297		99.90297		100.20494	100.20494			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			99.33884		99.33884		100.03068	100.03068			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			465.24700		465.24700		462.24400	462.24400			0.00	0.00	0	3.00
AL37	On 04/02/2016	Index Future			473.05200		473.05200		470.00500	470.00500			0.00	0.00	0	0.00
AL7T	On 05/11/2015	Index Future			547.87700		547.87700		542.32600	542.32600			0.00	0.00	0	1.00
AL7T	On 04/02/2016	Index Future			557.06700		557.06700		551.43200	551.43200			0.00	0.00	0	0.00
ALBI	On 05/11/2015	Index Future			500.68000		500.68000		495.33800	495.33800			0.00	0.00	0	454.00
ALBI	On 04/02/2016	Index Future			509.07900		509.07900		503.65400	503.65400			0.00	0.00	0	146.00
ALBI	On 05/05/2016	Index Future			518.11600		518.11600		512.59600	512.59600			0.00	0.00	0	0.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.67610		9.67610		9.65250	9.65250		13.74	0.00	0.00	0	9,812.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	97.13710		0.09714		105.02120	0.10502	97.137	13.20	0.26	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	290.75010		0.29075		278.79990	0.27880	290.750	13.60	0.56	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	106.10630		0.10611		102.93060	0.10293	106.106	15.65	0.25	0.00	0	201.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.79230		9.79230		9.77190	9.77190		13.00	0.00	2,428,490.40	248	3,075.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			9.91140		9.91140		9.89360	9.89360		14.03	0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			10.04790		10.04790		10.03200	10.03200		14.72	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			10.26970		10.26970		10.28370	10.28370		14.86	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			10.43780		10.43780		10.45480	10.45480		14.38	0.00	0.00	0	0.00
CHF / R	On 11/12/2015	Foreign Exchange Future			14.04650		14.04650		14.03850	14.03850		16.92	0.00	0.00	0	7,345.00
CHF / R	On 14/03/2016	Foreign Exchange Future			14.33630		14.33630		14.33170	14.33170		17.12	0.00	1,347,612.20	94	1,625.00
CNH / R	On 11/12/2015	Foreign Exchange Future			2.08910		2.08910		2.09750	2.09750		16.06	0.00	0.00	0	25,110.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.10670		2.10670		2.11530	2.11530		16.34	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future			2.05640		2.05640		2.06130	2.06130		20.28	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.09570		2.09570		2.10140	2.10140		16.95	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	9.87366	81.39934		10.01707	80.39794				0.00	0.00	0	6,441.00
ES33	On 04/02/2016	Bond Future	9.96240	82.76484		10.11035	81.74783				0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future	10.04048	80.44421		10.19316	79.40933				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	497.23800	497.23800		492.26700	492.26700				0.00	19,889,520.00	4	445.00
GOVI	On 04/02/2016	GOVI	505.57900	505.57900		500.53200	500.53200				0.00	0.00	0	26.00
GOVI	On 05/05/2016	GOVI	514.55300	514.55300		509.41900	509.41900				0.00	0.00	0	0.00
I2025	On 05/11/2015	Bond Future	122.07010	122.07010		122.37941	122.37941				0.00	0.00	0	544.00
I2025	On 04/02/2016	Bond Future	122.90459	122.90459		123.22074	123.22074				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	102.88528	102.88528		102.88347	102.88347				0.00	0.00	0	100.00
I2033	On 04/02/2016	Bond Future	104.61967	104.61967		104.61922	104.61922				0.00	0.00	0	0.00
I2033	On 05/05/2016	Bond Future	105.49590	105.49590		105.49560	105.49560				0.00	0.00	0	0.00
I2038	On 05/11/2015	Bond Future	125.54729	125.54729		125.54466	125.54466				0.00	0.00	0	7,020.00
I2038	On 04/02/2016	Bond Future	126.28754	126.28754		126.28644	126.28644				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	124.91736	124.91736		124.91438	124.91438				0.00	0.00	0	6,432.00
I2046	On 04/02/2016	Bond Future	127.02308	127.02308		127.02172	127.02172				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	132.95665	132.95665		132.95349	132.95349				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			133.66191		133.66191		133.66032	133.66032			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			230.90300		230.90300		230.94600	230.94600			0.00	0.00	0	969.00
IGOV	On 04/02/2016	Index Future			234.79600		234.79600		234.84200	234.84200			0.00	0.00	0	82.00
IGOV	On 05/05/2016	Index Future			238.98200		238.98200		239.02900	239.02900			0.00	0.00	0	0.00
ILBI	On 05/11/2015	Index Future			626.10100		626.10100		626.20500	626.20500			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future			636.79500		636.79500		636.90200	636.90200			0.00	0.00	0	160.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future			6.44000		93.56000		6.44000	93.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future			6.47000		93.53000		6.47000	93.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			6.62000		93.38000		6.62000	93.38000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future			6.66000		93.34000		6.66000	93.34000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future			6.78000		93.22000		6.78000	93.22000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			6.81000		93.19000		6.81000	93.19000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			7.12000		92.88000		7.12000	92.88000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.35000		92.65000		7.35000	92.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.58000		92.42000		7.58000	92.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.72000		92.28000		7.72000	92.28000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.86000		92.14000		7.86000	92.14000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.90000		92.10000		7.86000	92.14000			0.00	0.00	0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future			0.12560		0.12560		0.12610	0.12610			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future			0.12550		0.12550		0.12520	0.12520			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future			0.12540		0.12540		0.12490	0.12490			0.00	0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.06470		0.06470		0.06460	0.06460			0.00	0.00	0	28,268.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.06160		0.06160		0.06090	0.06090			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.05840		0.05840		0.05810	0.05810			0.00	0.00	0	0.00
NZ\$ / R	On 23/09/2015	Any day expiry			8.50940		8.50940		8.45300	8.45300		16.02	0.00	0.00	0	8,000.00
NZ\$ / R	On 23/09/2015	Any day expiry	8.48	Call	80.22920		0.08023		72.59110	0.07259	80.229	16.25	0.58	0.00	0	8,000.00
NZ\$ / R	On 23/09/2015	Any day expiry	8.60	Call	32.60860		0.03261		33.84770	0.03385	32.609	17.17	0.30	0.00	0	8,000.00
NZ\$ / R	On 23/09/2015	Any day expiry	8.63	Put	146.30020		0.14630		204.44450	0.20444	146.300	17.52	0.75	0.00	0	8,000.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			8.57960		8.57960		8.52470	8.52470		11.32	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			8.66920		8.66920		8.61610	8.61610		13.20	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			8.76220		8.76220		8.70980	8.70980		13.98	0.00	0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.13960		1.13960		1.13300	1.13300			0.00	407,976.80	358	2,804.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.14180		1.14180		1.13530	1.13530			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.14430		1.14430		1.13810	1.13810			0.00	0.00	0	0.00
R186	On 05/11/2015	Bond Future			8.35934		119.35521		8.51820	118.11254		9.55	0.00	179,510,235.84	1,504	32,470.00

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	209.82000		0.20982		110.33000	0.11033	209.820	9.28	0.11	0.00	0	169.00
R186	On 05/11/2015	Bond Future	7.75	Call	228.24000		0.22824		121.06000	0.12106	228.240	9.29	0.12	0.00	0	1,200.00
R186	On 05/11/2015	Bond Future	7.86	Call	354.56000		0.35456		197.17000	0.19717	354.560	9.33	0.17	0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.00	Call	586.08000		0.58608		345.16000	0.34516	586.080	9.38	0.25	0.00	0	200.00
R186	On 05/11/2015	Bond Future	8.22	Put	2,250.79000		2.25079	3,080.86000	3.08086	2,250.790		9.45	0.60	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	2,108.64000		2.10864	2,912.28000	2.91228	2,108.640		9.46	0.58	0.00	0	8,650.00
R186	On 05/11/2015	Bond Future	8.35	Call	1,603.58000		1.60358	1,073.27000	1.07327	1,603.580		9.50	0.50	0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.35	Put	1,677.22000		1.67722	2,389.58000	2.38958	1,677.220		9.50	0.50	0.00	0	9,430.00
R186	On 05/11/2015	Bond Future	8.45	Call	2,021.13000		2.02113	1,397.26000	1.39726	2,021.130		9.53	0.58	0.00	0	200.00
R186	On 05/11/2015	Bond Future	8.45	Put	1,309.70000		1.30970	1,928.50000	1.92850	1,309.700		9.53	0.42	0.00	0	6,308.00
R186	On 05/11/2015	Bond Future	8.50	Put	1,149.16000		1.14916	1,721.37000	1.72137	1,149.160		9.55	0.39	0.00	0	4,666.00
R186	On 05/11/2015	Bond Future	8.50	Call	2,250.39000		2.25039	1,579.93000	1.57993	2,250.390		9.55	0.61	0.00	0	650.00
R186	On 05/11/2015	Bond Future	8.55	Put	1,006.35000		1.00635	1,532.83000	1.53283	1,006.350		9.59	0.35	0.00	0	4,667.00
R186	On 05/11/2015	Bond Future	8.75	Put	567.20000		0.56720	925.87000	0.92587	567.200		9.73	0.23	0.00	0	10,200.00
R186	On 05/11/2015	Bond Future	8.85	Put	415.19000		0.41519	702.44000	0.70244	415.190		9.80	0.18	0.00	0	2,283.00
R186	On 05/11/2015	Bond Future	9.00	Put	252.14000		0.25214	450.56000	0.45056	252.140		9.91	0.12	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.41643	116.05952		8.58116	114.79762			9.50	0.00	0.00	0	5,365.00
R186	On 04/02/2016	Bond Future	8.75	Put	1,604.80000		1.60480	2,090.31000	2.09031	1,604.800		9.50	0.34	0.00	0	6,700.00
R186	On 05/05/2016	Bond Future			8.46150	118.12139		8.63254	116.83739			9.38	0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.50581	114.96907		8.68331	113.66383			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			292.84354	292.84354		292.83888	292.83888				0.00	0.00	0	927.00
R197	On 04/02/2016	Bond Future			291.41921	291.41921		291.41807	291.41807				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			238.51836	238.51836		238.51375	238.51375				0.00	0.00	0	53,286.00
R202	On 04/02/2016	Bond Future			239.16036	239.16036		239.15871	239.15871				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			8.22601	98.92637		8.40106	97.99993			7.56	0.00	0.00	0	14,033.00
R2023	On 04/02/2016	Bond Future			8.29664	100.58587		8.47985	99.64530			6.88	0.00	0.00	0	1,050.00
R2023	On 05/05/2016	Bond Future			8.34565	98.44352		8.53755	97.48651			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			7.20535	103.02979		7.40572	102.68551			2.07	0.00	0.00	0	15,930.00
R203	On 04/02/2016	Bond Future			7.27949	104.75818		7.51285	104.40952			1.25	0.00	0.00	0	0.00
R203	On 05/05/2016	Bond Future			7.29186	102.44895		7.57070	102.09438			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		8.76390	96.05327		8.92225	94.84602			0.00	0.00	0	9,973.00
R2030	On 04/02/2016	Bond Future		8.82284	93.65807		8.98620	92.43186			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		8.85356	95.73982		9.00670	94.49004			0.00	0.00	0	1,579.00
R2032	On 04/02/2016	Bond Future		8.91222	97.34590		9.06997	96.07645			0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future		8.96158	94.91759		9.12419	93.62595			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		8.97713	97.84231		9.11998	96.55875			0.00	10,273,442.55	105	49,825.00
R2037	On 04/02/2016	Bond Future		9.03338	95.22666		9.18031	93.92289			0.00	0.00	0	370.00
R2037	On 05/05/2016	Bond Future		9.08216	96.91904		9.23332	95.59243			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		7.58847	104.21278		7.78878	103.66441		3.42	0.00	34,911,281.30	335	23,871.00
R204	On 04/02/2016	Bond Future		7.66516	101.92444		7.88460	101.36830		2.79	0.00	0.00	0	0.00
R204	On 05/05/2016	Bond Future		7.71367	103.73502		7.95640	103.16925		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		9.00526	99.80285		9.14800	98.39889			0.00	0.00	0	17,486.00
R2044	On 04/02/2016	Bond Future		9.05819	97.09488		9.20487	95.66869			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future		9.10403	98.82047		9.25476	97.36927			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		8.98580	99.22254		9.12856	97.77790			0.00	0.00	0	48,592.00
R2048	On 04/02/2016	Bond Future		9.04002	100.88700		9.18675	99.41948			0.00	0.00	0	3,750.00
R2048	On 05/05/2016	Bond Future		9.08178	98.24311		9.23244	96.74988			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		7.88119	100.09761		8.06885	99.45139		4.60	0.00	0.00	0	44,623.00
R207	On 05/11/2015	Bond Future	7.43	Call	146.60000	0.14660	67.88000	0.06788	146.600	4.48	0.17	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	193.78000	0.19378	93.58000	0.09358	193.780	4.49	0.21	0.00	0	19.00
R207	On 04/02/2016	Bond Future		7.95919	98.13524		8.16035	97.47957		4.12	0.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	220.96000	0.22096	129.52000	0.12952	220.960	3.93	0.17	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	393.52000	0.39352	246.52000	0.24652	393.520	3.98	0.27	0.00	0	19.00
R207	On 05/05/2016	Bond Future		8.02066	99.87875		8.23749	99.21167		4.25	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	715.24000	0.71524	517.01000	0.51701	715.240	4.11	0.34	0.00	0	43.00
R207	On 04/08/2016	Bond Future		8.08269	98.05227		8.31724	97.37489		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			8.02195		95.26755		8.19787	94.53874		5.91	0.00	0.00	0	40,314.00
R208	On 05/11/2015	Bond Future	8.48	Put	200.48000		0.20048		373.51000	0.37351	200.480	6.01	0.18	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			8.09267		96.86567		8.27858	96.12598		5.27	0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future			8.14640		95.18458		8.34361	94.43199		5.54	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 05/11/2015	Bond Future			8.90480		75.92172		9.04745	74.85856		15.19	0.00	0.00	0	24,850.00
R209	On 05/11/2015	Bond Future	8.50	Call	550.18000		0.55018		350.53000	0.35053	550.180	14.93	0.23	0.00	0	900.00
R209	On 05/11/2015	Bond Future	9.00	Put	1,328.58000		1.32858		1,847.22000	1.84722	1,328.580	15.19	0.42	0.00	0	500.00
R209	On 05/11/2015	Bond Future	9.25	Put	699.50000		0.69950		1,041.17000	1.04117	699.500	15.46	0.26	0.00	0	900.00
R209	On 04/02/2016	Bond Future			8.95676		77.19533		9.10322	76.11533		14.82	0.00	0.00	0	400.00
R209	On 04/02/2016	Bond Future	9.52	Put	1,229.62000		1.22962		1,554.83000	1.55483	1,229.620	15.10	0.27	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			9.00041		75.41694		9.15085	74.31802		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			178.66112		178.66112		178.65809	178.65809			0.00	0.00	0	2,298.00
R210	On 04/02/2016	Bond Future			181.67288		181.67288		181.67213	181.67213			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			135.85055		135.85055		135.85110	135.85110			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future			136.44255		136.44255		136.44483	136.44483			0.00	0.00	0	1,120.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 05/11/2015	Bond Future			141.04500		141.04500		141.04299	141.04299			0.00	0.00	0	928.00
R212	On 04/02/2016	Bond Future			141.55880		141.55880		141.55857	141.55857			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			8.79417		86.41907		8.95241	85.25481		13.05	0.00	0.00	0	21,426.00
R213	On 04/02/2016	Bond Future			8.85405		87.86882		9.01710	86.68614		12.58	0.00	0.00	0	450.00
R213	On 05/05/2016	Bond Future			8.89948		85.88077		9.06740	84.67742		12.95	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 05/11/2015	Bond Future	8.94020		76.94819		9.08287	75.82520		15.89	0.00	0.00	0	11,693.00
R214	On 04/02/2016	Bond Future	8.99319		78.23905		9.13970	77.09823		15.54	0.00	0.00	0	4,620.00
R214	On 05/05/2016	Bond Future	9.03379		76.33350		9.18412	75.17266		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	23,842.71000	23,842.71000		23,930.00000	23,930.00000				0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future	9.61440		9.61440		9.64840	9.64840		14.18	0.00	0.00	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.39480		4.39480		4.39500	4.39500		14.87	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future	4.34840		4.34840		4.34620	4.34620		15.85	0.00	0.00	0	0.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.29900		1.29900		1.31080	1.31080			0.00	0.00	0	7,688.00
ZMW / R	On 14/03/2016	Foreign Exchange Future	1.27180		1.27180		1.28350	1.28350			0.00	0.00	0	0.00
Total for Derivatives :												1,020,382,403.77	66,340	3805584.00
Grand Total:												1,020,382,403.77	66,340	3805584.00