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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 24/08/2015

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 25/08/2015	Any day expiry	13.16020	13.16020		12.93120	12.93120		19.85	0.00	0.00	0	98.00
\$ / R	On 26/08/2015	Any day expiry	13.16020	13.16020		12.93130	12.93130		18.02	0.00	0.00	0	0.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Call	99.26540	0.09927	22.50140	0.02250	99.265	18.40	0.61	0	3,600.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Put	49.06540	0.04907	201.20140	0.20120	49.065	18.40	0.39	0	3,600.00
\$ / R	On 27/08/2015	Any day expiry	13.16020	13.16020		12.93350	12.93350		17.33	0.00	0.00	0	12,250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	0.00930	0.00001	0.00000	0.00000	0.009	56.96	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	0.01160	0.00001	0.00000	0.00000	0.012	48.85	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.62	Call	542.17530	0.54218	325.24040	0.32524	542.175	22.59	0.98	0	12,000.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	215.54150	0.21554	66.67650	0.06668	215.542	19.11	0.80	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	0.10360	0.00010	0.13500	0.00014	0.104	74.43	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry	13.16930	13.16930		12.94250	12.94250		15.06	0.00	0.00	0	600.00
\$ / R	On 03/09/2015	Any day expiry	13.17620	13.17620		12.94930	12.94930		18.49	0.00	0.00	0	0.00
\$ / R	On 03/09/2015	Any day expiry	13.02	Call	248.16560	0.24817	100.96370	0.10096	248.166	18.26	0.66	0	3,000.00
\$ / R	On 03/09/2015	Any day expiry	13.03	Call	241.83890	0.24184	97.41000	0.09741	241.839	18.27	0.65	0	3,000.00
\$ / R	On 10/09/2015	Any day expiry	13.19250	13.19250		12.96510	12.96510		18.69	0.00	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.20180	13.20180		12.97420	12.97420		18.05	0.00	2,502,770,840.40	189,578	551,797.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	0.03200	0.00003	0.01880	0.00002	0.032	26.05	0.00	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	2,601.83710	2.60184	2,374.22200	2.37422	2,601.837	25.88	1.00	0.00	0	2,900.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	0.14790	0.00015	0.09770	0.00010	0.148	24.28	0.00	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	0.15900	0.00016	0.10570	0.00011	0.159	24.19	0.00	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	2,201.95900	2.20196	1,974.30570	1.97431	2,201.959	24.19	1.00	741,973,446.00	67,500	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	2,032.09250	2.03209	1,804.40610	1.80441	2,032.093	23.48	1.00	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	0.32560	0.00033	0.23180	0.00023	0.326	23.35	0.00	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	0.37540	0.00038	0.27120	0.00027	0.375	23.18	0.00	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	0.44840	0.00045	0.33000	0.00033	0.448	22.97	0.00	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	0.94020	0.00094	0.75130	0.00075	0.940	22.09	0.00	0.00	0	27,540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	1.08140	0.00108	0.87850	0.00088	1.081	21.92	0.00	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	1.33290	0.00133	1.11060	0.00111	1.333	21.67	0.01	0.00	0	540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	1,603.13290	1.60313	1,375.31060	1.37531	1,603.133	21.67	0.99	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	1.42890	0.00143	1.20070	0.00120	1.429	21.58	0.01	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.75	Put	2.23940	0.00224	1.78080	0.00178	2.239	21.03	0.01	0.00	0	2,310.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	1,206.58260	1.20658	977.90750	0.97791	1,206.583	19.70	0.98	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	4.78260	0.00478	3.70750	0.00371	4.783	19.70	0.02	0.00	0	39,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.04	Call	1,167.08690	1.16709	938.39260	0.93839	1,167.087	19.42	0.98	0.00	0	681.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	1,127.65020	1.12765	898.94930	0.89895	1,127.650	19.14	0.97	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	1,107.95610	1.10796	879.25800	0.87926	1,107.956	18.99	0.97	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Put	6.15610	0.00616	5.05800	0.00506	6.156	18.99	0.03	0.00	0	13,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	1,078.44840	1.07845	849.76330	0.84976	1,078.448	18.78	0.97	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	1,009.77280	1.00977	781.17350	0.78117	1,009.773	18.29	0.97	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Put	7.97280	0.00797	6.97350	0.00697	7.973	18.29	0.03	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	980.42640	0.98043	751.89500	0.75189	980.426	18.08	0.96	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.44	Call	777.01500	0.77701	555.72040	0.55572	777.015	16.60	0.93	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.48	Put	17.00550	0.01701	26.44760	0.02645	17.005	16.32	0.07	0.00	0	8,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	719.78470	0.71978	503.42340	0.50342	719.785	16.18	0.92	389,506,158.00	33,750	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.51	Call	710.29720	0.71030	494.89330	0.49489	710.297	16.11	0.92	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.55	Call	672.50890	0.67251	461.35640	0.46136	672.509	15.83	0.91	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.60	Call	628.65150	0.62865	420.84180	0.42084	628.652	15.99	0.89	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.62	Call	611.47160	0.61147	405.10510	0.40511	611.472	16.06	0.88	0.00	0	8,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.67	Call	569.47310	0.56947	367.02160	0.36702	569.473	16.23	0.86	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.75	Call	505.35670	0.50536	310.09470	0.31009	505.357	16.51	0.82	0.00	0	950.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.80	Call	467.37930	0.46738	277.19200	0.27719	467.379	16.68	0.79	0.00	0	200.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.86	Call	424.08290	0.42408	240.56090	0.24056	424.083	16.88	0.75	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.90	Call	396.65230	0.39665	217.90980	0.21791	396.652	17.02	0.72	0.00	0	18,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.92	Call	383.37760	0.38338	207.12080	0.20712	383.378	17.09	0.71	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	131.45930	0.13146	195.74090	0.19574	131.459	17.36	0.35	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Call	333.25930	0.33326	169.94090	0.16994	333.259	17.36	0.65	0.00	0	53,650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	298.82350	0.29882	146.76080	0.14676	298.823	17.57	0.61	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	293.34550	0.29335	143.18120	0.14318	293.345	17.60	0.60	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	277.36190	0.27736	132.90770	0.13291	277.362	17.70	0.58	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.15	Call	252.19580	0.25220	117.26170	0.11726	252.196	17.87	0.55	0.00	0	2,310.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Call	208.56720	0.20857	90.96450	0.09096	208.567	18.32	0.48	0.00	0	402.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Put	256.76720	0.25677	366.76450	0.36676	256.767	18.32	0.52	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.28	Call	197.21230	0.19721	84.23590	0.08424	197.212	18.49	0.46	0.00	0	17,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	51.57110	0.05157	14.30300	0.01430	51.571	22.50	0.14	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	30.83280	0.03083	7.20030	0.00720	30.833	24.21	0.09	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	24.18650	0.02419	4.67600	0.00468	24.187	25.07	0.07	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	18.53290	0.01853	3.21270	0.00321	18.533	25.47	0.06	0.00	0	22,320.00
\$ / R	On 17/09/2015	Any day expiry			13.20880	13.20880	12.98100	12.98100		17.93	0.00	0.00	0	0.00
\$ / R	On 17/09/2015	Any day expiry	12.98	Call	362.53320	0.36253	195.88350	0.19588	362.533	17.19	0.66	0.00	0	4,000.00
\$ / R	On 17/09/2015	Any day expiry	13.00	Call	350.58160	0.35058	186.50230	0.18650	350.582	17.26	0.65	0.00	0	2,000.00
\$ / R	On 28/09/2015	Any day expiry			13.23450	13.23450	13.00590	13.00590		17.45	0.00	0.00	0	1,700.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	0.54830	0.00055	0.19380	0.00019	0.548	23.04	0.00	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	1.08220	0.00108	0.56780	0.00057	1.082	21.11	0.00	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	1.79480	0.00179	1.23360	0.00123	1.795	19.73	0.01	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	269.84200	0.26984	141.97950	0.14198	269.842	17.55	0.49	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	96.70140	0.09670	37.84620	0.03785	96.701	21.17	0.20	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	1.04330	0.00104	0.06380	0.00006	1.043	27.72	0.00	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			13.23920	13.23920	13.01050	13.01050		17.48	0.00	0.00	0	0.00
\$ / R	On 13/10/2015	Any day expiry			13.27000	13.27000	13.04000	13.04000		17.17	0.00	0.00	0	2,726.00
\$ / R	On 28/10/2015	Any day expiry			13.30560	13.30560	13.07410	13.07410		17.24	0.00	53,820.40	4	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	2.84740	0.00285	1.25300	0.00125	2.847	20.61	0.01	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	4.08470	0.00408	3.02980	0.00303	4.085	18.64	0.01	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	297.87650	0.29788	170.09970	0.17010	297.877	18.25	0.42	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	26.99990	0.02700	10.36510	0.01037	27.000	31.69	0.04	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry			13.32480	13.32480	13.09270	13.09270		17.18	0.00	0.00	0	0.00
\$ / R	On 05/11/2015	Any day expiry	12.72	Call	738.31390	0.73831	543.08920	0.54309	738.314	15.39	0.76	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.00	Call	565.82810	0.56583	0.00000	0.00000	565.828	16.26	0.65	5,043,087.90	600	300.00
\$ / R	On 17/11/2015	Any day expiry			13.35350	13.35350	13.12050	13.12050		17.24	0.00	0.00	0	0.00
\$ / R	On 17/11/2015	Any day expiry	13.15	Call	533.08130	0.53308	360.18060	0.36018	533.081	16.61	0.59	0.00	0	12,500.00
\$ / R	On 18/11/2015	Any day expiry			13.35590	13.35590	13.12290	13.12290		17.26	0.00	0.00	0	0.00
\$ / R	On 18/11/2015	Any day expiry	13.17	Call	527.73120	0.52773	356.10990	0.35611	527.731	16.68	0.58	0.00	0	6,000.00
\$ / R	On 20/11/2015	Any day expiry			13.36070	13.36070	13.12750	13.12750		17.26	0.00	0.00	0	0.00
\$ / R	On 20/11/2015	Any day expiry	13.14	Put	329.28580	0.32929	387.53130	0.38753	329.286	16.60	0.40	0.00	0	8,000.00
\$ / R	On 25/11/2015	Any day expiry			13.37270	13.37270	13.13910	13.13910		17.38	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	6.45570	0.00646	3.52340	0.00352	6.456	19.58	0.01	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	9.80170	0.00980	7.00840	0.00701	9.802	18.12	0.02	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	316.08280	0.31608	190.08400	0.19008	316.083	18.99	0.38	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	58.62390	0.05862	25.08660	0.02509	58.624	32.92	0.06	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			13.40520	13.40520	13.17050	13.17050		17.26	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			13.41270	13.41270	13.17770	13.17770		17.26	0.00	145,246,128.30	10,829	177,385.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	2,472.12270	2.47212	2,234.76450	2.23476	2,472.123	18.27	0.98	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	9.42270	0.00942	7.06450	0.00706	9.423	18.27	0.02	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	2,422.76090	2.42276	2,185.44160	2.18544	2,422.761	18.10	0.98	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	2,225.78950	2.22579	1,988.83660	1.98884	2,225.790	17.42	0.97	0.00	0	39,222.00

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	11.40	Call	2,029.76750		2.02977	1,793.65980	1.79366	2,029.768	16.74	0.97	0.00	0	1,197.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	22.31220		0.02231	22.78220	0.02278	22.312	16.06	0.04	0.00	0	800.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	22.61470		0.02261	23.18880	0.02319	22.615	16.02	0.05	0.00	0	580.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	27.33230		0.02733	29.67050	0.02967	27.332	15.55	0.05	0.00	0	20,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	29.25660		0.02926	32.38320	0.03238	29.257	15.37	0.06	0.00	0	1,100.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	33.54340		0.03354	39.72380	0.03972	33.543	15.03	0.07	0.00	0	8,210.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	38.49140		0.03849	49.82370	0.04982	38.491	14.69	0.08	0.00	0	121,600.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	1,315.68310		1.31568	1,096.50380	1.09650	1,315.683	14.62	0.90	0.00	0	1,650.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	56.96590		0.05697	73.21680	0.07322	56.966	14.66	0.11	0.00	0	150.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	1,272.44280		1.27244	1,053.98170	1.05398	1,272.443	14.68	0.89	0.00	0	1,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	1,027.15280		1.02715	813.21000	0.81321	1,027.153	14.99	0.82	0.00	0	500.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	128.62870		0.12863	153.73870	0.15374	128.629	15.05	0.20	0.00	0	2,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	973.80310		0.97380	764.62540	0.76463	973.803	15.06	0.80	0.00	0	10,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	966.31220		0.96631	757.85140	0.75785	966.312	15.07	0.79	0.00	0	150.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	951.42720		0.95143	744.43290	0.74443	951.427	15.10	0.79	0.00	0	30,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.76	Put	185.00300		0.18500	225.42030	0.22542	185.003	15.28	0.26	0.00	0	402.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	812.55590		0.81256	619.47540	0.61948	812.556	15.41	0.72	0.00	0	17,883.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	752.56810		0.75257	563.30120	0.56330	752.568	15.72	0.69	0.00	0	15,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	239.86810		0.23987	285.60120	0.28560	239.868	15.72	0.31	0.00	0	100.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	696.63520		0.69664	511.25890	0.51126	696.635	16.03	0.66	0.00	0	1,197.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	644.64370		0.64464	463.24130	0.46324	644.644	16.33	0.62	0.00	0	13,241.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	596.44730		0.59645	420.55940	0.42056	596.447	16.64	0.59	0.00	0	677.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Call	573.71970		0.57372	401.34700	0.40135	573.720	16.80	0.57	0.00	0	201.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	560.50800		0.56051	390.25290	0.39025	560.508	16.89	0.56	0.00	0	150.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	510.73950		0.51074	348.94790	0.34895	510.739	17.26	0.52	0.00	0	1,300.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	495.48020		0.49548	336.22400	0.33622	495.480	17.40	0.51	0.00	0	39,222.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	473.53330		0.47353	318.05400	0.31805	473.533	17.60	0.49	0.00	0	13,737.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	439.34880		0.43935	290.08300	0.29008	439.349	17.93	0.46	0.00	0	1,300.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	420.20300		0.42020	274.60080	0.27460	420.203	18.13	0.45	0.00	0	2,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	328.65170		0.32865	203.41400	0.20341	328.652	19.26	0.36	0.00	0	16,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	255.36690		0.25537	149.95590	0.14996	255.367	20.49	0.29	0.00	0	580.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	189.97360		0.18997	104.79550	0.10480	189.974	22.03	0.22	0.00	0	8,200.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	175.57480		0.17557	95.52350	0.09552	175.575	22.44	0.20	0.00	0	8,210.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	172.46650		0.17247	93.54180	0.09354	172.467	22.53	0.20	0.00	0	61,100.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	111.94270		0.11194	56.61720	0.05662	111.943	25.02	0.13	0.00	0	53,000.00	
\$ / R	On 21/12/2015	Any day expiry	13.43790		13.43790		13.43790	13.20180	13.20180		17.30	0.00	0.00	0	250.00	
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	8.18750		0.00819	6.57070	0.00657	8.188	18.25	0.02	0.00	0	300.00	
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	13.49030		0.01349	12.20250	0.01220	13.490	17.25	0.03	0.00	0	250.00	
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	322.86190		0.32286	201.05160	0.20105	322.862	19.57	0.34	0.00	0	250.00	
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	74.17450		0.07417	32.27350	0.03227	74.174	32.20	0.07	0.00	0	300.00	
\$ / R	On 13/01/2016	Any day expiry			13.49580		13.49580	13.25720	13.25720		17.33	0.00	0.00	0	1,150.00	
\$ / R	On 27/01/2016	Any day expiry			13.53100		13.53100	13.29100	13.29100		17.38	0.00	0.00	0	0.00	
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	50.34080		0.05034	54.41910	0.05442	50.341	15.36	0.08	0.00	0	250.00	
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	867.70640		0.86771	673.18310	0.67318	867.706	15.68	0.68	0.00	0	4,600.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	794.28090	0.79428	604.88310	0.60488	794.281	16.09	0.64	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	353.72740	0.35373	230.98980	0.23099	353.727	20.08	0.33	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			13.57120	13.57120	13.32960	13.32960		17.42	0.00	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	41.63350	0.04163	47.24860	0.04725	41.634	15.52	0.06	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	254.15730	0.25416	159.26380	0.15926	254.157	22.32	0.23	0.00	0	1,000.00
\$ / R	On 25/02/2016	Any day expiry			13.60390	13.60390	13.36090	13.36090		17.33	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	60.70910	0.60701	67.52880	0.06753	60.709	15.22	0.09	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	358.28780	0.35829	239.02650	0.23903	358.288	20.70	0.30	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			13.64210	13.64210	13.39680	13.39680		17.46	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			13.64980	13.64980	13.40390	13.40390		17.43	0.00	7,097,896.00	520	20,663.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	19.85600	0.01986	28.49430	0.02849	19.856	15.64	0.03	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	45.38750	0.04539	55.04250	0.05504	45.388	15.29	0.06	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	49.03560	0.04904	58.67570	0.05868	49.036	15.26	0.07	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	66.18300	0.06618	75.50520	0.07551	66.183	15.11	0.09	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	69.14020	0.06914	78.37700	0.07838	69.140	15.09	0.09	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	77.56190	0.07756	86.53000	0.08653	77.562	15.04	0.10	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	82.08090	0.08208	90.88690	0.09089	82.081	15.01	0.11	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	88.02940	0.08803	96.61210	0.09661	88.029	14.97	0.11	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	102.35790	0.10236	113.08770	0.11309	102.358	14.90	0.13	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	124.88100	0.12488	142.67230	0.14267	124.881	14.79	0.15	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	1,291.93880	1.29194	1,069.04450	1.06904	1,291.939	15.02	0.79	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	248.95030	0.24895	274.55000	0.27455	248.950	15.22	0.25	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	1,118.69340	1.11869	902.91890	0.90292	1,118.693	15.28	0.73	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	323.03380	0.32303	0.00000	0.00000	323.034	15.43	0.30	157,718,183.76	38,000	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	476.26720	0.47627	530.78870	0.53079	476.267	16.32	0.38	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	744.28950	0.74429	563.51550	0.56352	744.289	17.15	0.55	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	668.30900	0.66831	496.66520	0.49667	668.309	17.72	0.50	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	610.17390	0.61017	446.86020	0.44686	610.174	18.20	0.47	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	534.68400	0.53468	383.53290	0.38353	534.684	18.91	0.42	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	509.90270	0.50990	363.10450	0.36310	509.903	19.18	0.40	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	448.06220	0.44806	313.16180	0.31316	448.062	19.91	0.35	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	417.36230	0.41736	288.80840	0.28881	417.362	20.33	0.33	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	334.46510	0.33447	0.00000	0.00000	334.465	21.62	0.27	280,075,877.92	76,000	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	276.55750	0.27656	180.39160	0.18039	276.558	22.76	0.22	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	217.93840	0.21794	151.17790	0.15118	217.938	24.73	0.17	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	59.05130	0.05905	26.86340	0.02686	59.051	30.04	0.05	0.00	0	1,500.00
\$ / R	On 29/03/2016	Any day expiry			13.68800	13.68800	13.43980	13.43980		17.50	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	72.79640	0.07280	81.76600	0.08177	72.796	15.17	0.09	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	369.77750	0.36978	252.47120	0.25247	369.778	21.44	0.28	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry			13.75940	13.75940	13.50670	13.50670		17.56	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	83.61680	0.08362	92.86120	0.09286	83.617	15.20	0.10	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	373.31740	0.37332	258.99800	0.25900	373.317	22.16	0.27	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry			13.83860	13.83860	13.58090	13.58090		17.71	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	93.78840	0.09379	104.70570	0.10471	93.788	15.19	0.10	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 27/05/2016	Any day expiry	16.13	Call	378.97190	0.37897	267.87510	0.26788	378.972	22.93	0.25	0.00	0	250.00
\$ / R	On 06/06/2016	Any day expiry			13.86530	13.86530	13.60570	13.60570		17.66	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	150.45050	0.15045	163.97530	0.16398	150.450	14.85	0.15	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	489.08630	0.48909	357.81970	0.35782	489.086	21.37	0.32	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			13.87330	13.87330	13.61310	13.61310		17.77	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.88400	13.88400	13.62300	13.62300		17.63	0.00	22,561,500.00	1,625	13,451.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	146.26630	0.14627	160.30180	0.16030	146.266	14.88	0.14	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	597.62110	0.59762	450.85520	0.45086	597.621	20.16	0.38	0.00	0	330.00
\$ / R	On 28/06/2016	Any day expiry			13.92400	13.92400	13.66020	13.66020		17.69	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	103.24880	0.10325	116.45400	0.11645	103.249	15.17	0.10	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	386.80040	0.38680	294.01300	0.29401	386.800	23.64	0.24	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry			14.00140	14.00140	13.73200	13.73200		17.80	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	111.33160	0.11133	126.65830	0.12666	111.332	15.17	0.11	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	413.31520	0.41332	328.14570	0.32815	413.315	24.92	0.24	0.00	0	250.00
\$ / R	On 11/08/2016	Any day expiry			14.04150	14.04150	13.76910	13.76910		17.83	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	281.65210	0.28165	328.46080	0.32846	281.652	14.79	0.22	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	617.09560	0.61710	479.81740	0.47982	617.096	21.02	0.35	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			14.08150	14.08150	13.80620	13.80620		17.90	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	118.65780	0.11866	134.71980	0.13472	118.658	15.15	0.11	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	450.21750	0.45022	369.94840	0.36995	450.218	26.47	0.23	0.00	0	250.00
\$ / R	On 15/09/2016	Any day expiry			14.12810	14.12810	13.85580	13.85580		17.98	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			14.13740	14.13740	13.86570	13.86570		18.10	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry			14.15840	14.15840	13.88800	13.88800		18.14	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	129.38780	0.12939	143.80710	0.14381	129.388	15.20	0.11	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	494.42720	0.49443	378.04680	0.37805	494.427	27.84	0.23	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry			14.22370	14.22370	13.95740	13.95740		18.33	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	136.80650	0.13681	149.76200	0.14976	136.806	15.20	0.11	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	487.38720	0.48739	358.79790	0.35880	487.387	28.11	0.22	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry			14.30060	14.30060	14.03910	14.03910		18.58	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	142.65980	0.14266	155.00990	0.15501	142.660	15.12	0.11	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	463.24580	0.46325	333.06930	0.33307	463.246	28.05	0.21	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			14.33790	14.33790	14.07870	14.07870		18.60	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.34950	14.34950	14.09110	14.09110		18.70	0.00	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	149.51000	0.14951	157.23370	0.15723	149.510	15.18	0.11	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	425.79930	0.42580	301.87030	0.30187	425.799	27.52	0.19	0.00	0	250.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			13.20180	13.20180	12.97420	12.97420		18.05	0.00	1,584,216.00	120	1,346.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			13.41270	13.41270	13.17770	13.17770		17.26	0.00	469,444.50	35	297.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			13.64980	13.64980	13.40390	13.40390		17.43	0.00	204,747.00	15	198.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			13.88400	13.88400	13.62300	13.62300		17.63	0.00	0.00	0	7.00
£ / R	On 14/09/2015	Foreign Exchange Future			20.80030	20.80030	20.33880	20.33880		11.36	0.00	31,054,847.90	1,493	26,275.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	0.17160	0.00017	1.18180	0.00118	0.172	18.93	0.00	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	0.24080	0.00024	1.68830	0.00169	0.241	18.34	0.00	0.00	0	16,500.00

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 14/09/2015	Foreign Exchange Future	18.50	Put	0.50580	0.00051		3.10380	0.00310	0.506	17.11	0.00	0.00	0	18,900.00	
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	412.17240	0.41217		171.31290	0.17131	412.172	11.73	0.70	291,785,985.60	20,000	25,000.00	
£ / R	On 11/12/2015	Foreign Exchange Future			21.12180	21.12180		20.64720	20.64720		12.75	0.00	26,254,397.40	1,243	7,635.00	
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	10.83810	0.01084		19.39950	0.01940	10.838	14.74	0.02	0.00	0	830.00	
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	1,775.09530	1.77510		1,382.66370	1.38266	1,775.095	11.59	0.92	0.00	0	700.00	
£ / R	On 11/12/2015	Foreign Exchange Future	20.00	Call	1,260.94380	1.26094		945.85680	0.94586	1,260.944	11.56	0.81	0.00	0	500.00	
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	1,022.68950	1.02269		747.72120	0.74772	1,022.689	11.87	0.73	0.00	0	8,250.00	
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	758.20290	0.75820		537.01220	0.53701	758.203	12.37	0.61	0.00	0	18,900.00	
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	463.07570	0.46308		319.56780	0.31957	463.076	13.66	0.42	0.00	0	500.00	
£ / R	On 11/12/2015	Foreign Exchange Future	21.82	Call	380.69380	0.38069		0.00000	0.00000	380.694	14.38	0.35	298,750,512.00	40,000	20,000.00	
£ / R	On 14/03/2016	Foreign Exchange Future			21.48470	21.48470		20.99280	20.99280		13.43	0.00	2,255,893.50	105	1,022.00	
£ / R	On 13/06/2016	Foreign Exchange Future			21.84490	21.84490		21.32970	21.32970		13.97	0.00	0.00	0	0.00	
¥ / R	On 14/09/2015	Foreign Exchange Future			0.11118	0.11118		0.10596	0.10596		16.67	0.00	0.00	0	24.00	
¥ / R	On 11/12/2015	Foreign Exchange Future			0.11313	0.11313		0.10778	0.10778		12.56	0.00	112,901.74	998	6,876.00	
¥ / R	On 14/03/2016	Foreign Exchange Future			0.11540	0.11540		0.10989	0.10989		13.09	0.00	0.00	0	0.00	
€ / R	On 14/09/2015	Foreign Exchange Future			15.29860	15.29860		14.68490	14.68490		17.28	0.00	120,430,579.20	7,872	34,725.00	
€ / R	On 14/09/2015	Foreign Exchange Future	12.26	Put	0.03880	0.00004		0.04640	0.00005	0.039	25.92	0.00	0.00	0	26,000.00	
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	0.15680	0.00016		0.21090	0.00021	0.157	24.34	0.00	0.00	0	7,900.00	
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	0.29310	0.00029		0.42230	0.00042	0.293	23.62	0.00	0.00	0	7,500.00	
€ / R	On 14/09/2015	Foreign Exchange Future	12.92	Put	0.31190	0.00031		0.45280	0.00045	0.312	23.55	0.00	0.00	0	9,000.00	
€ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	0.39990	0.00040		0.59830	0.00060	0.400	23.26	0.00	0.00	0	10,700.00	
€ / R	On 14/09/2015	Foreign Exchange Future	14.60	Call	723.91110	0.72391		238.72930	0.23873	723.911	15.13	0.90	358,096,469.90	26,000	0.00	
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	483.63130	0.48363		115.25050	0.11525	483.631	16.05	0.76	0.00	0	7,500.00	
€ / R	On 21/09/2015	Any day expiry			15.31860	15.31860		14.70380	14.70380		17.32	0.00	0.00	0	0.00	
€ / R	On 21/09/2015	Any day expiry	14.85	Call	566.30000	0.56630		166.68370	0.16668	566.300	16.18	0.76	0.00	0	1,000.00	
€ / R	On 21/09/2015	Any day expiry	14.85	Put	97.70000	0.09770		312.88370	0.31288	97.700	16.18	0.24	0.00	0	1,000.00	
€ / R	On 26/10/2015	Any day expiry			15.42410	15.42410		14.80290	14.80290		16.86	0.00	0.00	0	0.00	
€ / R	On 26/10/2015	Any day expiry	14.92	Call	698.43170	0.69843		289.33540	0.28934	698.432	15.77	0.71	0.00	0	1,000.00	
€ / R	On 26/10/2015	Any day expiry	14.92	Put	194.33170	0.19433		406.43540	0.40644	194.332	15.77	0.29	0.00	0	1,000.00	
€ / R	On 11/12/2015	Foreign Exchange Future			15.56570	15.56570		14.93700	14.93700		16.74	0.00	38,727,461.60	2,488	44,584.00	
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	16.44930	0.01645		20.43140	0.02043	16.449	17.33	0.03	0.00	0	6,682.00	
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	45.95950	0.04596		91.17480	0.09117	45.959	14.99	0.08	0.00	0	6,076.00	
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	92.58790	0.09259		180.27070	0.18027	92.588	14.86	0.14	0.00	0	100.00	
€ / R	On 11/12/2015	Foreign Exchange Future	15.29	Call	693.40540	0.69341		331.00990	0.33101	693.405	16.19	0.60	0.00	0	6,000.00	
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	303.36590	0.30337		117.21060	0.11721	303.366	19.16	0.31	0.00	0	6,682.00	
€ / R	On 25/01/2016	Any day expiry			15.70950	15.70950		15.07260	15.07260		16.65	0.00	0.00	0	0.00	
€ / R	On 25/01/2016	Any day expiry	14.85	Call	1,115.65800	1.11566		656.36170	0.65636	1,115.658	14.88	0.74	0.00	0	1,000.00	
€ / R	On 25/01/2016	Any day expiry	14.92	Call	1,069.49720	1.06950		622.28780	0.62229	1,069.497	14.95	0.72	0.00	0	1,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future			15.86890	15.86890		15.22220	15.22220		16.63	0.00	14,456,567.90	911	3,561.00	
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	27.87510	0.02788		49.99440	0.04999	27.875	15.19	0.04	0.00	0	18,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	34.46400	0.03446		59.69450	0.05969	34.464	15.07	0.05	0.00	0	18,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	80.93190	0.08093		130.51170	0.13051	80.932	14.57	0.10	0.00	0	12,000.00	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	100.65630		0.10066		165.67030	0.16567	100.656	14.43	0.12	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	1,265.31880		1.26532		795.62840	0.79563	1,265.319	14.71	0.74	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.05	Call	1,167.33880		1.16734		724.73970	0.72474	1,167.339	14.82	0.70	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	757.06320		0.75706		0.00000	0.00000	757.063	16.85	0.51	418,038,144.16	52,000	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	689.58050		0.68958		380.26700	0.38027	689.581	17.28	0.47	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	643.76520		0.64377		350.65580	0.35066	643.765	17.60	0.44	0.00	0	24,000.00
€ / R	On 13/06/2016	Foreign Exchange Future			16.17500		16.17500		15.50640	15.50640		16.72	0.00	0.00	0	250.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	149.02930		0.14903		230.12480	0.23012	149.029	14.04	0.14	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,046.19120		1.04619		671.59920	0.67160	1,046.191	16.26	0.57	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.51010		16.51010		15.82390	15.82390		17.14	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			461.53100		461.53100		465.13700	465.13700			0.00	0.00	0	3.00
AL37	On 04/02/2016	Index Future			469.37900		469.37900		473.05900	473.05900			0.00	0.00	0	0.00
AL7T	On 05/11/2015	Index Future			540.63400		540.63400		548.23500	548.23500			0.00	0.00	0	1.00
AL7T	On 04/02/2016	Index Future			549.82800		549.82800		557.57100	557.57100			0.00	0.00	0	0.00
ALBI	On 05/11/2015	Index Future			494.53200		494.53200		501.12400	501.12400			0.00	0.00	0	456.00
ALBI	On 04/02/2016	Index Future			502.94100		502.94100		509.65900	509.65900			0.00	0.00	0	152.00
ALBI	On 05/05/2016	Index Future			511.90800		511.90800		518.74400	518.74400			0.00	0.00	0	0.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.50110		9.50110		9.51790	9.51790		12.24	0.00	15,249,265.50	1,605	2,319.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.60760		9.60760		9.62160	9.62160		12.53	0.00	4,803,800.00	500	8,883.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	124.70430		0.12470		0.00000	0.00000	124.704	12.08	0.30	559,728.60	201	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	266.03810		0.26604		0.00000	0.00000	266.038	12.53	0.52	1,000,215.86	201	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	106.96810		0.10697		0.00000	0.00000	106.968	14.81	0.24	496,812.16	201	201.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.73650		9.73650		9.74500	9.74500		12.40	0.00	4,868,250.00	500	1,975.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			9.86770		9.86770		9.86800	9.86800		13.15	0.00	0.00	0	0.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			10.01090		10.01090		9.86020	9.86020		15.81	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			10.16820		10.16820		10.01210	10.01210		15.65	0.00	0.00	0	0.00
CF CANDO CAGH	On 14/09/2015	Can-Do Future			0.00000		0.00000		421.67200	421.67200			0.00	0.00	0	24,000.00
CHF / R	On 14/09/2015	Foreign Exchange Future			14.10990		14.10990		13.60510	13.60510		17.93	0.00	14,109.90	1	1,552.00
CHF / R	On 11/12/2015	Foreign Exchange Future			14.38380		14.38380		13.86480	13.86480		17.24	0.00	0.00	0	7,345.00
CNH / R	On 14/09/2015	Foreign Exchange Future			2.02900		2.02900		2.00660	2.00660		15.23	0.00	0.00	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future			2.02850		2.02850		2.01880	2.01880		16.53	0.00	0.00	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future			2.04900		2.04900		1.96810	1.96810		18.53	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future			2.08640		2.08640		2.00340	2.00340		16.83	0.00	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 05/11/2015	Bond Future	10.02908	80.31494			9.85036	81.56385			0.00	0.00	0	6,441.00
ES33	On 04/02/2016	Bond Future	10.12010	81.68150			9.93531	82.95321			0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future	10.20223	79.34849			10.01163	80.64208			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	491.32100	491.32100			497.45600	497.45600			0.00	34,392,470.00	7	441.00
GOVI	On 04/02/2016	GOVI	499.67600	499.67600			505.92800	505.92800			0.00	0.00	0	26.00
GOVI	On 05/05/2016	GOVI	508.58400	508.58400			514.94600	514.94600			0.00	0.00	0	0.00
I2025	On 05/11/2015	Bond Future	124.37847	124.37847			124.43874	124.43874			0.00	62,189,235.00	500	538.00
I2025	On 04/02/2016	Bond Future	125.28255	125.28255			125.34626	125.34626			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000			100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000			100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 05/11/2015	Bond Future	129.12055	129.12055			130.04760	130.04760			0.00	0.00	0	5,820.00
I2038	On 04/02/2016	Bond Future	129.95287	129.95287			130.89824	130.89824			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	127.93536	127.93536			128.36533	128.36533			0.00	0.00	0	6,062.00
I2046	On 04/02/2016	Bond Future	130.12252	130.12252			130.56188	130.56188			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000			100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 05/11/2015	Bond Future	138.14305	138.14305			138.82165	138.82165			0.00	0.00	0	4,361.00
I2050	On 04/02/2016	Bond Future	138.97005	138.97005			139.66261	139.66261			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 05/11/2015	Index Future			235.34100		235.34100		235.79500	235.79500			0.00	0.00	0	973.00
IGOV	On 04/02/2016	Index Future			239.36200		239.36200		239.83000	239.83000			0.00	0.00	0	82.00
IGOV	On 05/05/2016	Index Future			243.64800		243.64800		244.12300	244.12300			0.00	0.00	0	0.00
ILBI	On 05/11/2015	Index Future			637.81600		637.81600		638.94600	638.94600			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future			648.74700		648.74700		649.90100	649.90100			0.00	0.00	0	160.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			6.34000		93.66000		6.34000	93.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future			6.45000		93.55000		6.45000	93.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future			6.48000		93.52000		6.48000	93.52000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			6.59000		93.41000		6.59000	93.41000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future			6.67500		93.32500		6.67500	93.32500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future			6.76000		93.24000		6.76000	93.24000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			6.79000		93.21000		6.79000	93.21000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			7.01000		92.99000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.23000		92.77000		7.23000	92.77000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.38000		92.62000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.50000		92.50000		7.50000	92.50000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.61000		92.39000		7.61000	92.39000			0.00	0.00	0	0.00
KES / R	On 14/09/2015	Foreign Exchange Future			0.12680		0.12680		0.12510	0.12510			0.00	0.00	0	13.00
KES / R	On 11/12/2015	Foreign Exchange Future			0.12640		0.12640		0.12440	0.12440			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future			0.12560		0.12560		0.12380	0.12380			0.00	0.00	0	0.00
NGN / R	On 14/09/2015	Foreign Exchange Future			0.06630		0.06630		0.06460	0.06460			0.00	0.00	0	17,500.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.05910		0.05910		0.05900	0.05900			0.00	0.00	0	76,700.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.05570		0.05570		0.05620	0.05620			0.00	0.00	0	0.00
NZ\$ / R	On 04/09/2015	Any day expiry			8.56330		8.56330		8.65860	8.65860		14.23	0.00	0.00	0	0.00
NZ\$ / R	On 04/09/2015	Any day expiry	8.40	Put	33.02300		0.03302		13.14610	0.01315	33.023	15.78	0.24	0.00	0	8,000.00
NZ\$ / R	On 14/09/2015	Foreign Exchange Future			8.57340		8.57340		8.66880	8.66880		12.44	0.00	0.00	0	0.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			8.65140		8.65140		8.74520	8.74520		12.03	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			8.74980		8.74980		8.83970	8.83970		13.54	0.00	0.00	0	0.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.15880		1.15880		1.13190	1.13190			0.00	0.00	0	516.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.16050		1.16050		1.13350	1.13350			0.00	48,926,680.00	42,160	3,909.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.16260		1.16260		1.13570	1.13570			0.00	0.00	0	0.00
R186	On 05/11/2015	Bond Future			8.57903		117.64155		8.35273	119.40732		9.39	0.00	16,116,892.35	137	32,619.00
R186	On 05/11/2015	Bond Future	7.73	Call	196.07000		0.19607		438.15000	0.43815	196.070	9.21	0.09	0.00	0	169.00
R186	On 05/11/2015	Bond Future	7.75	Call	210.79000		0.21079		465.84000	0.46584	210.790	9.22	0.09	0.00	0	1,200.00
R186	On 05/11/2015	Bond Future	7.86	Call	309.33000		0.30933		643.79000	0.64379	309.330	9.26	0.13	0.00	0	674.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 05/11/2015	Bond Future	8.22	Put	3,710.80000		3.71080		2,617.27000	2.61727	3,710.800	9.38	0.71	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	3,542.16000		3.54216		2,480.57000	2.48057	3,542.160	9.39	0.69	0.00	0	8,650.00
R186	On 05/11/2015	Bond Future	8.35	Call	1,233.72000		1.23372		2,046.92000	2.04692	1,233.720	9.47	0.37	0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.35	Put	3,021.02000		3.02102		2,068.45000	2.06845	3,021.020	9.47	0.63	0.00	0	9,430.00
R186	On 05/11/2015	Bond Future	8.45	Put	2,551.84000		2.55184		1,707.98000	1.70798	2,551.840	9.54	0.57	0.00	0	6,308.00
R186	On 05/11/2015	Bond Future	8.50	Put	2,336.79000		2.33679		1,546.38000	1.54638	2,336.790	9.58	0.54	0.00	0	4,666.00
R186	On 05/11/2015	Bond Future	8.55	Put	2,134.67000		2.13467		1,396.68000	1.39668	2,134.670	9.62	0.51	0.00	0	4,667.00
R186	On 05/11/2015	Bond Future	8.85	Put	1,178.06000		1.17806		720.76000	0.72076	1,178.060	9.84	0.34	0.00	0	2,283.00
R186	On 05/11/2015	Bond Future	9.00	Put	846.55000		0.84655		501.38000	0.50138	846.550	9.95	0.26	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.64091		114.34458		8.40567	116.14262		9.32	0.00	0.00	0	5,365.00
R186	On 04/02/2016	Bond Future	8.75	Put	2,502.04000		2.50204		0.00000	0.00000	2,502.040	9.50	0.44	676,282,595.79	13,400	6,700.00
R186	On 05/05/2016	Bond Future			8.69334		116.38570		8.44918	118.21464		9.22	0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.74289		113.23027		8.48852	115.09731		9.32	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 05/11/2015	Bond Future			296.64774		296.64774		297.07182	297.07182			0.00	0.00	0	927.00
R197	On 04/02/2016	Bond Future			295.36382		295.36382		295.80061	295.80061			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 05/11/2015	Bond Future			242.86915		242.86915		243.22387	243.22387			0.00	0.00	0	52,921.00
R202	On 04/02/2016	Bond Future			243.64529		243.64529		244.01061	244.01061			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			8.41916		97.90477		8.19145	99.11059		7.37	0.00	0.00	0	13,460.00
R2023	On 04/02/2016	Bond Future			8.49455		99.57033		8.25552	100.79855		6.68	0.00	0.00	0	1,050.00
R2023	On 05/05/2016	Bond Future			8.55139		97.41794		8.30116	98.66709		6.99	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 05/11/2015	Bond Future			7.56513		102.41269		7.33054	102.81451		2.04	0.00	0.00	0	15,250.00
R203	On 04/02/2016	Bond Future			7.68375		104.15521		7.40810	104.56582		1.22	0.00	0.00	0	0.00
R203	On 05/05/2016	Bond Future			7.76845		101.84398		7.43955	102.26094		1.52	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 05/11/2015	Bond Future			8.94658		94.66247		8.74705	96.18303			0.00	0.00	0	9,955.00
R2030	On 04/02/2016	Bond Future			9.00849		92.26630		8.80222	93.81447			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			9.03189		94.28677		8.82740	95.95575			0.00	0.00	0	1,579.00
R2032	On 04/02/2016	Bond Future			9.09324		95.89131		8.88218	97.59050			0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future			9.14718		93.44542		8.92968	95.17404			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
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			9.11245		96.62573		8.93385	98.23663			0.00	25,026,064.07	259	47,355.00
R2037	On 04/02/2016	Bond Future			9.17011		94.01249		8.98605	95.65270			0.00	0.00	0	370.00
R2037	On 05/05/2016	Bond Future			9.22196		95.69111		9.03269	97.35962			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			7.87736		103.42308		7.65766	104.02295		3.37	0.00	0.00	0	19,272.00
R204	On 04/02/2016	Bond Future			7.97286		101.14569		7.73079	101.75771		2.71	0.00	0.00	0	0.00
R204	On 05/05/2016	Bond Future			8.05051		102.95096		7.78305	103.57290		2.94	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 05/11/2015	Bond Future			9.15995		98.28291		8.98144	100.04054			0.00	0.00	0	14,576.00
R2044	On 04/02/2016	Bond Future			9.21488		95.57266		9.03112	97.36205			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future			9.26424		97.27924		9.07548	99.09959			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			9.15091		97.55514		8.97748	99.30791			0.00	0.00	0	48,029.00
R2048	On 04/02/2016	Bond Future			9.20753		99.21481		9.02897	100.99912			0.00	0.00	0	0.00
R2048	On 05/05/2016	Bond Future			9.25300		96.54925		9.06972	98.36442			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			8.10664		99.32189		7.88004	100.10159		4.49	0.00	118,689,658.55	1,195	44,051.00
R207	On 05/11/2015	Bond Future	7.43	Call	115.79000		0.11579		257.61000	0.25761	115.790	4.43	0.12	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	149.08000		0.14908		317.72000	0.31772	149.080	4.44	0.15	0.00	0	19.00
R207	On 04/02/2016	Bond Future			8.19417		97.36986		7.95019	98.16470		3.99	0.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	144.75000		0.14475		273.31000	0.27331	144.750	3.85	0.12	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	265.15000		0.26515		461.82000	0.46182	265.150	3.90	0.19	0.00	0	19.00
R207	On 05/05/2016	Bond Future			8.27137		99.10794		8.00861	99.91598		4.13	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	524.37000		0.52437		777.20000	0.77720	524.370	4.04	0.26	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.34614		97.29183		8.05986	98.11852		3.99	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 05/11/2015	Bond Future			8.22863		94.41201		7.99910	95.36272		5.77	0.00	0.00	0	40,396.00
R208	On 05/11/2015	Bond Future	8.48	Put	570.75000		0.57075		327.29000	0.32729	570.750	5.98	0.34	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			8.30572		96.01858		8.06229	96.98722		5.11	0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future			8.37032		94.33061		8.11225	95.31565		5.39	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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
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			9.04982		74.84109		8.87139	76.17407		15.03	0.00	748,410.90	10	24,850.00
R209	On 05/11/2015	Bond Future	8.50	Call	589.85000		0.58985		966.79000	0.96679	589.850	14.90	0.21	0.00	0	900.00
R209	On 05/11/2015	Bond Future	9.00	Put	2,238.46000		2.23846		1,661.89000	1.66189	2,238.460	15.31	0.52	19,590,610.30	500	500.00
R209	On 05/11/2015	Bond Future	9.16	Put	1,679.02000		1.67902		1,217.55000	1.21755	1,679.020	15.49	0.42	0.00	0	640.00
R209	On 05/11/2015	Bond Future	9.25	Put	1,415.39000		1.41539		1,013.22000	1.01322	1,415.390	15.59	0.38	0.00	0	900.00
R209	On 04/02/2016	Bond Future			9.10331		76.11468		8.91978	77.47181		14.66	0.00	0.00	0	400.00
R209	On 04/02/2016	Bond Future	9.52	Put	1,786.05000		1.78605		1,402.75000	1.40275	1,786.050	15.21	0.33	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			9.15007		74.32365		8.96163	75.70424		14.99	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 05/11/2015	Bond Future			182.75414		182.75414		182.76427	182.76427			0.00	0.00	0	1,698.00
R210	On 04/02/2016	Bond Future			185.87812		185.87812		185.89205	185.89205			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R211	On 05/11/2015	Bond Future			136.13692		136.13692		136.14690	136.14690			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future			136.76772		136.76772		136.78043	136.78043			0.00	0.00	0	1,120.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 05/11/2015	Bond Future			143.08594		143.08594		143.09425	143.09425			0.00	0.00	0	928.00
R212	On 04/02/2016	Bond Future			143.67000		143.67000		143.68110	143.68110			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			8.96642		85.15282		8.76710	86.62052		12.86	0.00	167,069,832.84	1,962	20,082.00
R213	On 04/02/2016	Bond Future			9.02891		86.60139		8.82313	88.09576		12.41	0.00	0.00	0	200.00
R213	On 05/05/2016	Bond Future			9.07862		84.59788		8.86676	86.11809		12.75	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 05/11/2015	Bond Future			9.08439		75.81339		8.90597	77.22174		15.77	0.00	0.00	0	12,095.00
R214	On 04/02/2016	Bond Future			9.13906		77.10315		8.95554	78.53684		15.42	0.00	0.00	0	4,620.00
R214	On 05/05/2016	Bond Future			9.18268		75.18364		8.99445	76.64219		15.76	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 14/09/2015	Foreign Exchange Future	23,530.29000		23,530.29000		22,876.14000	22,876.14000			0.00	0.00	0	0.00
SGD / R	On 14/09/2015	Foreign Exchange Future	9.37150		9.37150		9.35000	9.35000		14.32	0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future	9.49310		9.49310		9.35000	9.35000		14.49	0.00	0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.47900		4.47900		4.42100	4.42100		21.67	0.00	0.00	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.42290		4.42290		4.37380	4.37380		19.20	0.00	0.00	0	0.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.55090		1.55090		1.57450	1.57450			0.00	0.00	0	130.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.51210		1.51210		1.53540	1.53540			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>7,050,293,738.90</b>	<b>635,025</b>	<b>3,902,339.00</b>
<b>Grand Total:</b>												<b>7,050,293,738.90</b>	<b>635,025</b>	<b>3,902,339.00</b>