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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/08/2015

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
Derivatives														
\$ / R	On 21/08/2015	Any day expiry		12.93980	12.93980		12.88140	12.88140		13.92	0.00	0.00	0	0.00
\$ / R	On 25/08/2015	Any day expiry		12.94860	12.94860		12.89020	12.89020		12.60	0.00	0.00	0	98.00
\$ / R	On 26/08/2015	Any day expiry		12.95080	12.95080		12.89240	12.89240		12.89	0.00	0.00	0	0.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Call	45.04780	0.04505	39.16380	0.03916	45.048	13.80	0.28	0.00	0	3,600.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Put	204.24780	0.20425	256.76380	0.25676	204.248	13.80	0.72	0.00	0	3,600.00
\$ / R	On 27/08/2015	Any day expiry		12.95300	12.95300		12.89460	12.89460		13.09	0.00	0.00	0	12,250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	0.00000	0.00000	0.00770	0.00001	0.000	18.14	0.00	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	0.00000	0.00000	0.01930	0.00002	0.000	18.71	0.00	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.62	Call	351.58460	0.35158	305.30630	0.30531	351.585	14.57	0.87	0.00	0	12,000.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	98.92100	0.09892	83.16900	0.08317	98.921	13.20	0.48	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	0.14530	0.00015	0.00000	0.00000	0.145	46.93	0.00	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry		12.96210	12.96210		12.90370	12.90370		12.80	0.00	0.00	0	600.00
\$ / R	On 10/09/2015	Any day expiry		12.98480	12.98480		12.92630	12.92630		13.11	0.00	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future		12.99390	12.99390		12.93530	12.93530		13.18	0.00	1,309,317,339.60	100,764	581,821.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	0.01190	0.00001	0.01690	0.00002	0.012	20.18	0.00	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	2,393.91410	2.39391	2,335.31990	2.33532	2,393.914	20.03	1.00	0.00	0	2,900.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	0.06750	0.00007			0.09600	0.00010	0.068	18.57	0.00	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,993.97330	1.99397		1,935.40430	1.93540	1,993.973		18.50	1.00	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	0.07330	0.00007		0.10430	0.00010	0.073		18.50	0.00	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,824.04740	1.82405		1,765.50980	1.76551	1,824.047		17.85	1.00	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	0.16670	0.00017		0.23720	0.00024	0.167		17.73	0.00	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	0.19650	0.00020		0.27950	0.00028	0.196		17.58	0.00	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	0.24130	0.00024		0.34290	0.00034	0.241		17.39	0.00	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	0.57010	0.00057		0.80680	0.00081	0.570		16.59	0.00	0.00	0	27,540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	0.67120	0.00067		0.94880	0.00095	0.671		16.43	0.00	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	1,394.75720	1.39476		1,336.50930	1.33651	1,394.757		16.20	1.00	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	0.85720	0.00086		1.20930	0.00121	0.857		16.20	0.00	0.00	0	540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	0.92990	0.00093		1.31090	0.00131	0.930		16.13	0.01	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.75	Put	1.52160	0.00152		2.06720	0.00207	1.522		15.56	0.01	0.00	0	2,310.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	3.58680	0.00359		4.87430	0.00487	3.587		14.27	0.02	0.00	0	39,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	997.48680	0.99749		940.17430	0.94017	997.487		14.27	0.98	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.04	Call	958.02720	0.95803		900.90600	0.90091	958.027		14.06	0.98	0.00	0	681.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	918.65270	0.91865		861.75180	0.86175	918.653		13.85	0.97	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	899.00170	0.89900		842.22290	0.84222	899.002		13.75	0.97	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Put	5.10170	0.00510		6.92290	0.00692	5.102		13.75	0.03	0.00	0	13,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	869.57590	0.86958		812.99740	0.81300	869.576		13.59	0.97	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Put	7.29210	0.00729		9.87010	0.00987	7.292		13.23	0.04	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	801.19210	0.80119		745.17010	0.74517	801.192		13.23	0.96	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	772.02410	0.77202		716.28550	0.71629	772.024		13.08	0.96	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.27	Put	9.38840	0.00939		12.67590	0.01268	9.388		12.87	0.05	0.00	0	201.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.39	Put	15.81550	0.01582		23.06850	0.02307	15.815		12.50	0.08	0.00	0	201.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.44	Call	574.70170	0.57470		524.98570	0.52499	574.702		12.55	0.90	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.48	Put	25.62560	0.02563		35.96200	0.03596	25.626		12.60	0.12	0.00	0	8,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	522.24390	0.52224		474.75440	0.47475	522.244		12.62	0.87	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.51	Call	513.68470	0.51368		466.59380	0.46659	513.685		12.63	0.87	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.55	Call	480.01820	0.48002		434.59720	0.43460	480.018		12.68	0.85	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.60	Call	439.31410	0.43931		396.13760	0.39614	439.314		12.73	0.82	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.62	Call	423.49350	0.42349		381.25810	0.38126	423.493		12.76	0.80	0.00	0	8,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.67	Call	385.17030	0.38517		345.38690	0.34539	385.170		12.81	0.77	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.75	Call	327.77010	0.32777		292.12630	0.29213	327.770		12.90	0.71	0.00	0	950.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.80	Call	294.50490	0.29450		261.53310	0.26153	294.505		12.96	0.67	0.00	0	200.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.86	Call	257.36680	0.25737		227.62690	0.22763	257.367		13.02	0.62	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.90	Call	234.33100	0.23433		206.73310	0.20673	234.331		13.07	0.59	114,282,427.20	15,000	18,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.92	Call	223.33400	0.22333		196.79680	0.19680	223.334		13.09	0.57	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Call	182.82390	0.18282		162.54670	0.16255	182.824		13.18	0.50	0.00	0	53,650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	188.92390	0.18892		227.24670	0.22725	188.924		13.18	0.50	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	158.85050	0.15885		141.14680	0.14115	158.850		13.45	0.45	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	155.13950	0.15514		137.83850	0.13784	155.140		13.49	0.44	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	144.47030	0.14447		128.33590	0.12834	144.470		13.63	0.42	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.15	Call	128.17250	0.12817		113.83250	0.11383	128.173		13.85	0.38	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	100.60800	0.10061	89.34250	0.08934	100.608	14.30	0.31	0.00	0	402.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Put	356.70800	0.35671	404.04250	0.40404	356.708	14.30	0.69	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.28	Call	93.51310	0.09351	83.04460	0.08304	93.513	14.43	0.30	0.00	0	17,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	17.43190	0.01743	15.59250	0.01559	17.432	17.80	0.06	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	9.50900	0.00951	8.09510	0.00810	9.509	19.27	0.04	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	6.11470	0.00611	5.20410	0.00520	6.115	19.50	0.02	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	4.14180	0.00414	3.52710	0.00353	4.142	19.69	0.02	0.00	0	22,320.00
\$ / R	On 17/09/2015	Any day expiry			13.00070	13.00070	12.94210	12.94210		13.30	0.00	0.00	0	0.00
\$ / R	On 17/09/2015	Any day expiry	12.98	Call	207.78730	0.20779	185.18170	0.18518	207.787	13.28	0.52	0.00	0	4,000.00
\$ / R	On 17/09/2015	Any day expiry	13.00	Call	198.11070	0.19811	0.00000	0.00000	198.111	13.30	0.51	26,440,629.60	4,000	2,000.00
\$ / R	On 28/09/2015	Any day expiry			13.02570	13.02570	12.96690	12.96690		13.65	0.00	0.00	0	1,700.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	0.20420	0.00020	0.22520	0.00023	0.204	18.13	0.00	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	0.54200	0.00054	0.66300	0.00066	0.542	16.67	0.00	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	1.10890	0.00111	1.44350	0.00144	1.109	15.63	0.01	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	150.95850	0.15096	135.86550	0.13587	150.959	14.49	0.36	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	41.05080	0.04105	36.63360	0.03663	41.051	17.41	0.11	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	0.08910	0.00009	0.07700	0.00008	0.089	22.22	0.00	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			13.03020	13.03020	12.97140	12.97140		13.76	0.00	0.00	0	0.00
\$ / R	On 13/10/2015	Any day expiry			13.05970	13.05970	13.00080	13.00080		13.88	0.00	0.00	0	2,726.00
\$ / R	On 28/10/2015	Any day expiry			13.09410	13.09410	13.03510	13.03510		14.15	0.00	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	1.39480	0.00139	1.53800	0.00154	1.395	16.94	0.00	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	2.96990	0.00297	3.27190	0.00327	2.970	15.76	0.01	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	178.62390	0.17862	163.97500	0.16398	178.624	15.58	0.32	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	15.35930	0.01536	13.29280	0.01329	15.359	29.15	0.03	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry			13.11260	13.11260	13.05350	13.05350		14.19	0.00	0.00	0	0.00
\$ / R	On 05/11/2015	Any day expiry	12.72	Call	558.72750	0.55873	521.26520	0.52127	558.728	13.58	0.70	0.00	0	300.00
\$ / R	On 17/11/2015	Any day expiry			13.14040	13.14040	13.08120	13.08120		14.31	0.00	0.00	0	0.00
\$ / R	On 17/11/2015	Any day expiry	13.15	Call	369.82170	0.36982	345.71720	0.34572	369.822	14.31	0.51	0.00	0	12,500.00
\$ / R	On 18/11/2015	Any day expiry			13.14270	13.14270	13.14500	13.14500		14.33	0.00	0.00	0	0.00
\$ / R	On 18/11/2015	Any day expiry	13.17	Call	365.45960	0.36546	0.00000	0.00000	365.460	14.38	0.50	39,663,723.00	6,000	6,000.00
\$ / R	On 25/11/2015	Any day expiry			13.15930	13.15930	13.10010	13.10010		14.35	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	3.39430	0.00339	3.62690	0.00363	3.394	16.29	0.01	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	6.80270	0.00680	7.38830	0.00739	6.803	15.37	0.02	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	194.20170	0.19420	181.65330	0.18165	194.202	16.38	0.29	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	25.12080	0.02512	23.26960	0.02327	25.121	28.58	0.03	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			13.19030	13.19030	13.13100	13.13100		14.49	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			13.19750	13.19750	13.13810	13.13810		14.51	0.00	207,332,725.00	15,710	169,217.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	2,254.15410	2.25415	2,195.36330	2.19536	2,254.154	15.75	0.98	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	6.65410	0.00665	7.26330	0.00726	6.654	15.75	0.02	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	2,204.80870	2.20481	2,146.08510	2.14609	2,204.809	15.63	0.98	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	2,008.10490	2.00810	1,949.72740	1.94973	2,008.105	15.16	0.98	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,812.81530	1.81282	1,754.94160	1.75494	1,812.815	14.69	0.97	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	22.00980	0.02201	24.26140	0.02426	22.010	14.21	0.05	320,446.00	500	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	22.41000	0.02241	24.70450	0.02470	22.410	14.19	0.05	0.00	0	580.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	28.79100		0.02879		31.77930	0.03178	28.791	13.86	0.06	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	31.46650		0.03147		34.74440	0.03474	31.467	13.74	0.07	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	37.54810		0.03755		42.72190	0.04272	37.548	13.50	0.08	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	47.32850		0.04733		53.64450	0.05364	47.329	13.47	0.10	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	1,113.28780		1.11329		1,062.23170	1.06223	1,113.288	13.43	0.87	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	70.09030		0.07009		78.88570	0.07889	70.090	13.42	0.14	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	1,070.58050		1.07058		1,020.28550	1.02029	1,070.581	13.41	0.86	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	828.59520		0.82860		783.75770	0.78376	828.595	13.32	0.78	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	146.47980		0.14648		164.87130	0.16487	146.480	13.32	0.24	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	777.09130		0.77709		736.32490	0.73632	777.091	13.34	0.75	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	770.24450		0.77024		729.72080	0.72972	770.244	13.36	0.75	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	756.67660		0.75668		716.63690	0.71664	756.677	13.39	0.74	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	630.29970		0.63030		595.14220	0.59514	630.300	13.77	0.67	0.00	0	17,883.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	573.45840		0.57346		540.72350	0.54072	573.458	13.95	0.63	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	520.78800		0.52079		490.42280	0.49042	520.788	14.14	0.59	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	472.18010		0.47218		444.11280	0.44411	472.180	14.32	0.55	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	427.49160		0.42749		402.89180	0.40289	427.492	14.51	0.52	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	396.54910		0.39655		373.54580	0.37355	396.549	14.73	0.49	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	354.36570		0.35437		333.58640	0.33359	354.366	15.06	0.45	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	341.36550		0.34137		321.28200	0.32128	341.366	15.17	0.43	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	322.80350		0.32280		303.72190	0.30372	322.803	15.34	0.41	0.00	0	13,737.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	294.22340		0.29422		276.70290	0.27670	294.223	15.61	0.38	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	278.40500		0.27840		261.75800	0.26176	278.405	15.78	0.37	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	205.43220		0.20543		193.09090	0.19309	205.432	16.73	0.28	110,808,720.00	30,000	16,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	150.79070		0.15079		141.61760	0.14162	150.791	17.80	0.21	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	104.76870		0.10477		98.30470	0.09830	104.769	19.14	0.15	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	95.32000		0.09532		89.43460	0.08943	95.320	19.51	0.14	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	93.30230		0.09330		87.54010	0.08754	93.302	19.59	0.13	0.00	0	61,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	55.80320		0.05580		52.34540	0.05235	55.803	21.85	0.08	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			13.22140		13.22140		13.16190	13.16190		14.48	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	5.99510		0.00600		6.59370	0.00659	5.995	15.96	0.01	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	11.27740		0.01128		12.43490	0.01243	11.277	15.16	0.02	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	201.99330		0.20199		190.15840	0.19016	201.993	17.07	0.26	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	31.31600		0.03132		28.64130	0.02864	31.316	27.82	0.04	0.00	0	300.00
\$ / R	On 13/01/2016	Any day expiry			13.27640		13.27640		13.21660	13.21660		14.74	0.00	0.00	0	1,150.00
\$ / R	On 27/01/2016	Any day expiry			13.30990		13.30990		13.25000	13.25000		14.71	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	49.94910		0.04995		55.51660	0.05552	49.949	13.70	0.09	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	678.01090		0.67801		645.56260	0.64556	678.011	14.02	0.63	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	608.56160		0.60856		578.69830	0.57870	608.562	14.31	0.58	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	228.84680		0.22885		217.06120	0.21706	228.847	17.73	0.26	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			13.34810		13.34810		13.28800	13.28800		14.80	0.00	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	42.75290		0.04275		46.96130	0.04696	42.753	14.13	0.07	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	155.70140		0.15570		147.98610	0.14799	155.701	19.85	0.17	0.00	0	1,000.00
\$ / R	On 25/02/2016	Any day expiry			13.37920		13.37920		13.31890	13.31890		14.92	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	62.01090	0.06201	67.20430	0.06720	62.011	13.78	0.10	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	235.39570	0.23540	223.87510	0.22388	235.396	18.45	0.24	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			13.41490	13.41490	13.35460	13.35460		14.97	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			13.42210	13.42210	13.36180	13.36180		14.96	0.00	6,711,050.00	500	15,753.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	24.82170	0.02482	27.13590	0.02714	24.822	15.04	0.04	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	49.22620	0.04923	53.59370	0.05359	49.226	14.20	0.07	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	52.60730	0.05261	57.24870	0.05725	52.607	14.12	0.08	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	68.35500	0.06835	74.24760	0.07425	68.355	13.78	0.10	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	71.05580	0.07106	77.16070	0.07716	71.056	13.73	0.10	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	78.74010	0.07874	85.43760	0.08544	78.740	13.59	0.11	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	82.85670	0.08286	89.87040	0.08987	82.857	13.52	0.12	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	88.27580	0.08828	95.69940	0.09570	88.276	13.44	0.12	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	103.94410	0.10394	114.59280	0.11459	103.944	13.37	0.14	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	132.26340	0.13226	144.68380	0.14468	132.263	13.40	0.17	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	1,074.41590	1.07442	1,030.27360	1.03027	1,074.416	13.47	0.76	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	260.22930	0.26023	281.83990	0.28184	260.229	13.51	0.29	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	906.23080	0.90623	869.27900	0.86928	906.231	13.63	0.70	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	512.09910	0.51210	542.80130	0.54280	512.099	14.65	0.43	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	561.27100	0.56127	536.16920	0.53617	561.271	15.31	0.49	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	493.41780	0.49342	471.04460	0.47104	493.418	15.81	0.44	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	442.94110	0.44294	422.64580	0.42265	442.941	16.24	0.40	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	378.83520	0.37884	361.40100	0.36140	378.835	16.89	0.35	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	358.18070	0.35818	341.67170	0.34167	358.181	17.13	0.33	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	307.76070	0.30776	293.55470	0.29355	307.761	17.80	0.29	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	283.22720	0.28323	269.88370	0.26988	283.227	18.19	0.27	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	174.70040	0.17470	166.74740	0.16675	174.700	20.42	0.17	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	145.25370	0.14525	143.27020	0.14327	145.254	22.83	0.13	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	24.57600	0.02458	23.59620	0.02360	24.576	26.48	0.03	0.00	0	1,500.00
\$ / R	On 29/03/2016	Any day expiry			13.45780	13.45780	13.39740	13.39740		15.08	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	73.76950	0.07377	79.93720	0.07994	73.769	13.79	0.10	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	245.40530	0.24541	234.10190	0.23410	245.405	19.22	0.23	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry			13.52460	13.52460	13.46400	13.46400		15.32	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	84.05620	0.08406	89.79470	0.08979	84.056	13.86	0.11	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	249.30220	0.24930	238.24980	0.23825	249.302	19.97	0.21	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry			13.59890	13.59890	13.53820	13.53820		15.46	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	94.00970	0.09401	101.13500	0.10114	94.010	13.88	0.11	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	255.91500	0.25591	245.77210	0.24577	255.915	20.79	0.20	0.00	0	250.00
\$ / R	On 06/06/2016	Any day expiry			13.62340	13.62340	13.56250	13.56250		15.46	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	149.74250	0.14974	159.65400	0.15965	149.743	13.39	0.16	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	344.58200	0.34458	331.42390	0.33142	344.582	19.38	0.26	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			13.63080	13.63080	13.56980	13.56980		15.58	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.64060	13.64060	13.57950	13.57950		15.57	0.00	6,820,300.00	500	7,271.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	147.34890	0.14735	157.29610	0.15730	147.349	13.51	0.16	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	436.79640	0.43680	420.76410	0.42076	436.796	18.32	0.32	0.00	0	330.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 28/06/2016	Any day expiry			13.67730	13.67730		13.61600	13.61600		15.60	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 28/06/2016	Any day expiry	103.47640	0.10348		111.56070	0.11156	103.476	13.92	0.11	0.00	0	250.00		
\$ / R	16.62	Call	On 28/06/2016	Any day expiry	278.97690	0.27898		276.73680	0.27674	278.977	21.99	0.20	0.00	0	250.00		
\$ / R			On 27/07/2016	Any day expiry	13.74830	13.74830		13.68650	13.68650		15.82	0.00	0.00	0	0.00		
\$ / R	11.80	Put	On 27/07/2016	Any day expiry	111.79860	0.11180		121.35120	0.12135	111.799	13.95	0.12	0.00	0	250.00		
\$ / R	17.13	Call	On 27/07/2016	Any day expiry	310.21940	0.31022		306.57130	0.30657	310.219	23.48	0.20	0.00	0	250.00		
\$ / R			On 11/08/2016	Any day expiry	13.78510	13.78510		13.72300	13.72300		15.91	0.00	0.00	0	0.00		
\$ / R	12.70	Put	On 11/08/2016	Any day expiry	304.32830	0.30433		324.90200	0.32490	304.328	13.77	0.25	0.00	0	2,000.00		
\$ / R	15.52	Call	On 11/08/2016	Any day expiry	460.03900	0.46004		447.52900	0.44753	460.039	19.38	0.30	0.00	0	2,000.00		
\$ / R			On 26/08/2016	Any day expiry	13.82200	13.82200		13.75990	13.75990		15.94	0.00	0.00	0	0.00		
\$ / R	11.80	Put	On 26/08/2016	Any day expiry	118.41690	0.11842		129.75050	0.12975	118.417	13.94	0.12	0.00	0	250.00		
\$ / R	17.70	Call	On 26/08/2016	Any day expiry	348.60100	0.34860		345.79000	0.34579	348.601	25.15	0.20	0.00	0	250.00		
\$ / R			On 15/09/2016	Any day expiry	13.87170	13.87170		13.80970	13.80970		16.10	0.00	0.00	0	259.00		
\$ / R			On 19/09/2016	Foreign Exchange Future	13.88160	13.88160		13.81960	13.81960		16.19	0.00	0.00	0	0.00		
\$ / R			On 28/09/2016	Any day expiry	13.90400	13.90400		13.84200	13.84200		16.23	0.00	0.00	0	0.00		
\$ / R	11.80	Put	On 28/09/2016	Any day expiry	127.36150	0.12736		137.25900	0.13726	127.361	14.01	0.12	0.00	0	250.00		
\$ / R	18.25	Call	On 28/09/2016	Any day expiry	357.44470	0.35744		351.50200	0.35150	357.445	25.72	0.19	0.00	0	250.00		
\$ / R			On 26/10/2016	Any day expiry	13.97350	13.97350		13.91170	13.91170		16.37	0.00	0.00	0	0.00		
\$ / R	11.80	Put	On 26/10/2016	Any day expiry	133.25670	0.13326		143.92000	0.14392	133.257	14.02	0.12	0.00	0	250.00		
\$ / R	18.77	Call	On 26/10/2016	Any day expiry	339.69960	0.33970		324.68950	0.32469	339.700	25.68	0.18	0.00	0	250.00		
\$ / R			On 28/11/2016	Any day expiry	14.05550	14.05550		13.99380	13.99380		16.59	0.00	0.00	0	0.00		
\$ / R	11.80	Put	On 28/11/2016	Any day expiry	138.53490	0.13853		149.40040	0.14940	138.535	13.99	0.12	0.00	0	250.00		
\$ / R	19.40	Call	On 28/11/2016	Any day expiry	315.75570	0.31576		307.01970	0.30702	315.756	25.53	0.17	0.00	0	250.00		
\$ / R			On 14/12/2016	Any day expiry	14.09530	14.09530		14.03370	14.03370		16.68	0.00	0.00	0	251.00		
\$ / R			On 19/12/2016	Foreign Exchange Future	14.10770	14.10770		14.04610	14.04610		16.60	0.00	0.00	0	0.00		
\$ / R	11.80	Put	On 19/12/2016	Foreign Exchange Future	141.59630	0.14160		151.18940	0.15119	141.596	13.97	0.12	0.00	0	250.00		
\$ / R	19.81	Call	On 19/12/2016	Foreign Exchange Future	285.35820	0.28536		277.71210	0.27771	285.358	25.02	0.15	0.00	0	250.00		
\$ / R MAXI			On 14/09/2015	Foreign Exchange Future	12.99390	12.99390		12.93530	12.93530		13.18	0.00	2,715,725.10	209	1,305.00		
\$ / R MAXI			On 11/12/2015	Foreign Exchange Future	13.19750	13.19750		13.13810	13.13810		14.51	0.00	805,047.50	61	288.00		
\$ / R MAXI			On 14/03/2016	Foreign Exchange Future	13.42210	13.42210		13.36180	13.36180		14.96	0.00	67,110.50	5	145.00		
\$ / R MAXI			On 13/06/2016	Foreign Exchange Future	13.64060	13.64060		13.57950	13.57950		15.57	0.00	0.00	0	7.00		
£ / R			On 14/09/2015	Foreign Exchange Future	20.34960	20.34960		20.18190	20.18190		11.31	0.00	20,512,396.80	1,008	26,625.00		
£ / R	18.00	Put	On 14/09/2015	Foreign Exchange Future	1.10240	0.00110		1.59900	0.00160	1.102	17.02	0.00	0.00	0	16,500.00		
£ / R	18.16	Put	On 14/09/2015	Foreign Exchange Future	1.60140	0.00160		2.32630	0.00233	1.601	16.57	0.01	0.00	0	16,500.00		
£ / R	18.50	Put	On 14/09/2015	Foreign Exchange Future	2.92600	0.00293		3.86910	0.00387	2.926	15.22	0.01	0.00	0	18,900.00		
£ / R	20.50	Call	On 14/09/2015	Foreign Exchange Future	189.40810	0.18941		138.74930	0.13875	189.408	11.63	0.41	0.00	0	20,000.00		
£ / R			On 11/12/2015	Foreign Exchange Future	20.65820	20.65820		20.48830	20.48830		12.59	0.00	12,601,502.00	610	6,565.00		
£ / R	17.87	Put	On 11/12/2015	Foreign Exchange Future	16.57570	0.01658		17.68920	0.01769	16.576	13.65	0.03	0.00	0	830.00		
£ / R	19.40	Call	On 11/12/2015	Foreign Exchange Future	1,385.37990	1.38538		1,245.97230	1.24597	1,385.380	11.99	0.83	0.00	0	700.00		
£ / R	20.00	Call	On 11/12/2015	Foreign Exchange Future	947.66550	0.94767		835.72120	0.83572	947.666	12.26	0.69	0.00	0	500.00		
£ / R	20.33	Call	On 11/12/2015	Foreign Exchange Future	749.14650	0.74915		653.93140	0.65393	749.146	12.42	0.60	0.00	0	8,250.00		
£ / R	20.77	Call	On 11/12/2015	Foreign Exchange Future	537.72010	0.53772		470.38040	0.47038	537.720	12.76	0.48	0.00	0	18,900.00		

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	316.97320	0.31697	276.14100	0.27614	316.973	13.85	0.32	0.00	0	500.00
£ / R	On 14/03/2016	Foreign Exchange Future			21.00230	21.00230	20.83020	20.83020		13.14	0.00	0.00	0	1,022.00
£ / R	On 13/06/2016	Foreign Exchange Future			21.33920	21.33920	21.16600	21.16600		13.60	0.00	0.00	0	0.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10448	0.10448	0.10401	0.10401		11.27	0.00	0.00	0	24.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10629	0.10629	0.10581	0.10581		12.90	0.00	0.00	0	5,878.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.10836	0.10836	0.10787	0.10787		13.61	0.00	0.00	0	0.00
€ / R	On 14/09/2015	Foreign Exchange Future			14.34630	14.34630	14.33110	14.33110		12.60	0.00	7,775,694.60	542	36,247.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.26	Put	0.09640	0.00010	0.12040	0.00012	0.096	17.75	0.00	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	0.50660	0.00051	0.63310	0.00063	0.507	16.20	0.00	0.00	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	1.07590	0.00108	1.33810	0.00134	1.076	15.50	0.01	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.92	Put	1.15030	0.00115	1.42930	0.00143	1.150	15.41	0.01	0.00	0	9,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	1.50310	0.00150	1.86040	0.00186	1.503	15.07	0.01	0.00	0	10,700.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.38	Call	181.40100	0.18140	180.26890	0.18027	181.401	12.69	0.48	0.00	0	6,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.60	Call	106.91510	0.10692	107.70810	0.10771	106.915	13.36	0.32	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	49.54350	0.04954	51.13830	0.05114	49.544	14.27	0.17	0.00	0	7,500.00
€ / R	On 21/09/2015	Any day expiry			14.36650	14.36650	14.35130	14.35130		12.73	0.00	0.00	0	0.00
€ / R	On 21/09/2015	Any day expiry	14.85	Call	79.83050	0.07983	80.63220	0.08063	79.831	14.11	0.23	0.00	0	1,000.00
€ / R	On 21/09/2015	Any day expiry	14.85	Put	563.33050	0.56333	579.33220	0.57933	563.331	14.11	0.77	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry			14.46280	14.46280	14.44760	14.44760		13.21	0.00	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	179.59900	0.17960	178.98120	0.17898	179.599	14.26	0.32	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	636.79900	0.63680	651.38120	0.65138	636.799	14.26	0.68	0.00	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.59410	14.59410	14.57880	14.57880		13.60	0.00	7,793,249.40	534	40,556.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	30.72990	0.03073	30.69200	0.03069	30.730	13.34	0.06	0.00	0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	151.94390	0.15194	154.79110	0.15479	151.944	12.81	0.24	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	297.80780	0.29781	304.54180	0.30454	297.808	13.26	0.38	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	81.70710	0.08171	83.61800	0.08362	81.707	17.79	0.12	0.00	0	6,682.00
€ / R	On 25/01/2016	Any day expiry			14.72670	14.72670	14.71110	14.71110		13.79	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	486.54010	0.48654	481.96250	0.48196	486.540	13.98	0.48	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	461.36590	0.46137	457.30300	0.45730	461.366	14.12	0.46	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			14.87240	14.87240	14.85700	14.85700		13.96	0.00	0.00	0	3,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	61.97780	0.06198	61.28140	0.06128	61.978	13.19	0.09	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	75.10590	0.07511	74.45120	0.07445	75.106	12.99	0.10	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	186.12570	0.18613	186.70160	0.18670	186.126	12.78	0.22	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	234.05640	0.23406	235.30810	0.23531	234.056	12.77	0.26	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	617.35360	0.61735	609.84100	0.60984	617.354	14.05	0.51	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.05	Call	562.05220	0.56205	555.58480	0.55558	562.052	14.33	0.48	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	292.98970	0.29299	292.12490	0.29212	292.990	16.44	0.27	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	270.00260	0.27000	269.61090	0.26961	270.003	16.73	0.25	0.00	0	24,000.00
€ / R	On 13/06/2016	Foreign Exchange Future			15.15240	15.15240	15.13620	15.13620		14.45	0.00	0.00	0	250.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	311.76640	0.31177	311.77270	0.31177	311.766	12.92	0.27	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	547.37700	0.54738	538.86600	0.53887	547.377	15.90	0.39	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			15.46260	15.46260	15.44560	15.44560		14.99	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
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	465.63900		465.63900		466.83200	466.83200			0.00	0.00	0	3.00
AL37	On 04/02/2016	Index Future	473.58500		473.58500		474.80600	474.80600			0.00	0.00	0	0.00
AL7T	On 05/11/2015	Index Future	549.30100		549.30100		551.72600	551.72600			0.00	0.00	0	1.00
AL7T	On 04/02/2016	Index Future	558.67600		558.67600		561.15100	561.15100			0.00	0.00	0	0.00
ALBI	On 05/11/2015	Index Future	502.02700		502.02700		504.46200	504.46200			0.00	0.00	0	456.00
ALBI	On 04/02/2016	Index Future	510.59400		510.59400		513.07900	513.07900			0.00	0.00	0	152.00
ALBI	On 05/05/2016	Index Future	519.69800		519.69800		522.23200	522.23200			0.00	0.00	0	0.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future	9.52690	9.52690		9.53020	9.53020			11.93	0.00	4,763,450.00	500	2,319.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.62990	9.62990		9.63300	9.63300			12.43	0.00	0.00	0	8,883.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.75130	9.75130		9.75420	9.75420			12.13	0.00	0.00	0	1,975.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future	9.87280	9.87280		9.87550	9.87550			12.94	0.00	0.00	0	0.00
CAD/ R	On 14/09/2015	Foreign Exchange Future	9.93490	9.93490		9.86400	9.86400			12.12	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future	10.08750	10.08750		10.01530	10.01530			13.07	0.00	0.00	0	0.00
CF CANDO CAGH	On 14/09/2015	Can-Do Future	417.30910		417.30910		375.97490	375.97490			0.00	0.00	0	24,000.00
CHF / R	On 14/09/2015	Foreign Exchange Future	13.30210	13.30210		13.23230	13.23230			12.80	0.00	0.00	0	1,551.00
CHF / R	On 11/12/2015	Foreign Exchange Future	13.55680	13.55680		13.48560	13.48560			13.89	0.00	0.00	0	7,345.00
CNH / R	On 14/09/2015	Foreign Exchange Future	2.01200	2.01200		2.00170	2.00170			12.17	0.00	0.00	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future	2.02800	2.02800		2.01620	2.01620			14.05	0.00	0.00	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future	1.92250	1.92250		1.92080	1.92080			12.91	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future	1.95680	1.95680		1.95510	1.95510			13.70	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
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

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
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	9.82442		81.74760		9.75336	82.25423			0.00	0.00	0	6,441.00
ES33	On 04/02/2016	Bond Future	9.90802		83.14365		9.83448	83.66028			0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future	9.98335		80.83676		9.90736	81.36346			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 05/11/2015	GOVI	498.31400		498.31400		500.52400	500.52400			0.00	0.00	0	441.00
GOVI	On 04/02/2016	GOVI	506.81900		506.81900		509.07400	509.07400			0.00	0.00	0	26.00
GOVI	On 05/05/2016	GOVI	515.85500		515.85500		518.15600	518.15600			0.00	0.00	0	0.00
I2025	On 05/11/2015	Bond Future	125.00710		125.00710		125.01380	125.01380			0.00	0.00	0	38.00
I2025	On 04/02/2016	Bond Future	125.92961		125.92961		125.93829	125.93829			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	130.07726		130.07726		130.08343	130.08343			0.00	0.00	0	5,820.00
I2038	On 04/02/2016	Bond Future	130.93416		130.93416		130.94216	130.94216			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 05/11/2015	Bond Future	128.67657		128.67657		128.68246	128.68246			0.00	0.00	0	6,062.00
I2046	On 04/02/2016	Bond Future	130.88422		130.88422		130.89184	130.89184			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	139.18949		139.18949		139.19552	139.19552			0.00	0.00	0	4,361.00
I2050	On 04/02/2016	Bond Future	140.04235		140.04235		140.05076	140.05076			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 05/11/2015	Index Future	235.97700		235.97700		236.29900	236.29900			0.00	0.00	0	973.00
IGOV	On 04/02/2016	Index Future	240.02400		240.02400		240.35400	240.35400			0.00	0.00	0	82.00
IGOV	On 05/05/2016	Index Future	244.32200		244.32200		244.66000	244.66000			0.00	0.00	0	0.00
ILBI	On 05/11/2015	Index Future	639.45400		639.45400		640.35300	640.35300			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future	650.42200		650.42200		651.33900	651.33900			0.00	0.00	0	160.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future	6.30000		93.70000		6.30000	93.70000			0.00	0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			6.59000		93.41000		6.59000	93.41000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future			6.76000		93.24000		6.76000	93.24000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			6.79000		93.21000		6.79000	93.21000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			7.01000		92.99000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.23000		92.77000		7.23000	92.77000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.38000		92.62000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.50000		92.50000		7.50000	92.50000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.61000		92.39000		7.61000	92.39000			0.00	0.00	0	0.00
KES / R	On 14/09/2015	Foreign Exchange Future			0.12570		0.12570		0.12570	0.12570			0.00	0.00	0	13.00
KES / R	On 11/12/2015	Foreign Exchange Future			0.12460		0.12460		0.12490	0.12490			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future			0.12310		0.12310		0.12380	0.12380			0.00	0.00	0	0.00
NGN / R	On 14/09/2015	Foreign Exchange Future			0.06490		0.06490		0.06450	0.06450			0.00	0.00	0	17,500.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.06120		0.06120		0.06070	0.06070			0.00	0.00	0	76,700.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.05840		0.05840		0.05790	0.05790			0.00	0.00	0	0.00
NZ\$ / R	On 04/09/2015	Any day expiry			8.51370		8.51370		8.47980	8.47980		10.62	0.00	0.00	0	0.00
NZ\$ / R	On 04/09/2015	Any day expiry	8.40	Put	37.27620		0.03728		47.98540	0.04799	37.276	11.25	0.29	0.00	0	8,000.00
NZ\$ / R	On 14/09/2015	Foreign Exchange Future			8.52350		8.52350		8.49020	8.49020		9.66	0.00	0.00	0	0.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			8.59820		8.59820		8.56490	8.56490		10.48	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			8.69150		8.69150		8.65850	8.65850		11.95	0.00	0.00	0	0.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.10410		1.10410		1.10790	1.10790			0.00	62,933.70	57	516.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.10580		1.10580		1.10970	1.10970			0.00	0.00	0	2,690.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.10810		1.10810		1.11190	1.11190			0.00	0.00	0	0.00
R186	On 05/11/2015	Bond Future			8.32507		119.62571		8.25332	120.19485		9.29	0.00	1,555,134.23	13	32,578.00
R186	On 05/11/2015	Bond Future	7.73	Call	487.03000		0.48703		607.69000	0.60769	487.030	9.11	0.18	0.00	0	169.00
R186	On 05/11/2015	Bond Future	7.75	Call	516.92000		0.51692		642.96000	0.64296	516.920	9.12	0.19	0.00	0	1,200.00
R186	On 05/11/2015	Bond Future	7.86	Call	707.85000		0.70785		865.72000	0.86572	707.850	9.16	0.24	0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.22	Put	2,511.54000		2.51154		2,220.89000	2.22089	2,511.540	9.28	0.56	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	2,379.00000		2.37900		2,098.82000	2.09882	2,379.000	9.29	0.54	2,576,840.96	40	8,650.00
R186	On 05/11/2015	Bond Future	8.35	Call	2,177.53000		2.17753		2,500.92000	2.50092	2,177.530	9.37	0.52	0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.35	Put	1,980.67000		1.98067		1,734.92000	1.73492	1,980.670	9.37	0.48	0.00	0	9,430.00
R186	On 05/11/2015	Bond Future	8.45	Put	1,633.25000		1.63325		1,420.48000	1.42048	1,633.250	9.44	0.42	0.00	0	6,308.00
R186	On 05/11/2015	Bond Future	8.50	Put	1,477.82000		1.47782		1,280.76000	1.28076	1,477.820	9.48	0.39	0.00	0	4,666.00
R186	On 05/11/2015	Bond Future	8.55	Put	1,333.60000		1.33360		1,151.69000	1.15169	1,333.600	9.52	0.36	0.00	0	4,667.00
R186	On 05/11/2015	Bond Future	8.85	Put	685.33000		0.68533		579.77000	0.57977	685.330	9.73	0.22	0.00	0	843.00
R186	On 05/11/2015	Bond Future	9.00	Put	476.40000		0.47640		399.12000	0.39912	476.400	9.84	0.16	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.37631		116.36976		8.30161	116.95043		9.20	0.00	0.00	0	5,365.00
R186	On 05/05/2016	Bond Future			8.41854		118.44700		8.34082	119.03928		9.11	0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.45592		115.33963		8.37553	115.94016		9.20	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

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/R207	On 21/12/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 05/11/2015	Bond Future	297.35276		297.35276		297.98303	297.98303			0.00	0.00	0	927.00
R197	On 04/02/2016	Bond Future	296.09902		296.09902		296.74430	296.74430			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	242.93782		242.93782		243.29199	243.29199			0.00	0.00	0	52,921.00
R202	On 04/02/2016	Bond Future	243.73000		243.73000		244.09379	244.09379			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	8.15341	99.31386		8.08670	99.67162			7.31	0.00	0.00	0	17,815.00
R2023	On 04/02/2016	Bond Future	8.21484	101.00953		8.14462	101.37505			6.62	0.00	0.00	0	1,050.00
R2023	On 05/05/2016	Bond Future	8.25835	98.88282		8.18456	99.25607			6.92	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	7.32407	102.82562		7.25135	102.95062			2.02	0.00	0.00	0	15,240.00
R203	On 04/02/2016	Bond Future	7.39754	104.58160		7.31145	104.71033			1.20	0.00	0.00	0	0.00
R203	On 05/05/2016	Bond Future	7.42611	102.27803		7.32227	102.41020			1.49	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	8.71439	96.43527		8.63788	97.02990				0.00	0.00	0	9,955.00
R2030	On 04/02/2016	Bond Future	8.76796	94.07515		8.68880	94.68135				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	8.79487	96.22527		8.72359	96.81973				0.00	0.00	0	1,579.00
R2032	On 04/02/2016	Bond Future	8.84815	97.86870		8.77450	98.47489				0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future	8.89448	95.45821		8.81845	96.07624				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	8.91134	98.44272		8.84014	99.09920				0.00	0.00	0	44,477.00
R2037	On 04/02/2016	Bond Future	8.96243	95.86644		8.88901	96.53562				0.00	0.00	0	370.00
R2037	On 05/05/2016	Bond Future	9.00829	97.57811		8.93266	98.26034				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	7.64084	104.06906		7.56594	104.27469			3.34	0.00	0.00	0	19,272.00
R204	On 04/02/2016	Bond Future	7.71059	101.80899		7.62771	102.01973			2.68	0.00	0.00	0	0.00
R204	On 05/05/2016	Bond Future	7.76026	103.62611		7.66808	103.84173			2.90	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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 05/11/2015	Bond Future			8.96905		100.16457		8.89789	100.88209			0.00	0.00	0	14,593.00
R2044	On 04/02/2016	Bond Future			9.01796		97.49238		8.94466	98.22379			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future			9.06186		99.23323		8.98646	99.97873			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			8.95986		99.48914		8.88895	100.22450			0.00	0.00	0	47,865.00
R2048	On 04/02/2016	Bond Future			9.01043		101.18776		8.93737	101.93740			0.00	0.00	0	0.00
R2048	On 05/05/2016	Bond Future			9.05060		98.55730		8.97549	99.32155			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			7.84725		100.21504		7.77366	100.47025		4.45	0.00	0.00	0	43,204.00
R207	On 05/11/2015	Bond Future	7.43	Call	290.43000		0.29043		361.88000	0.36188	290.430	4.39	0.24	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	355.52000		0.35552		437.66000	0.43766	355.520	4.40	0.28	0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.91367		98.28436		7.83417	98.54546		3.94	0.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	294.39000		0.29439		354.74000	0.35474	294.390	3.80	0.21	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	493.71000		0.49371		580.56000	0.58056	493.710	3.85	0.30	0.00	0	19.00
R207	On 05/05/2016	Bond Future			7.96892		100.03875		7.88287	100.30557		4.08	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	814.76000		0.81476		917.35000	0.91735	814.760	4.00	0.36	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.01517		98.24835		7.92265	98.51780		3.94	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 05/11/2015	Bond Future			7.96646		95.49886		7.89366	95.80337		5.71	0.00	8,594,897.40	90	40,396.00
R208	On 05/11/2015	Bond Future	8.48	Put	305.62000		0.30562		252.54000	0.25254	305.620	5.92	0.20	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			8.02670		97.12985		7.94927	97.44107		5.06	0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future			8.07424		95.46179		7.99182	95.77962		5.33	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			8.84370		76.38420		8.77255	76.92820		14.93	0.00	0.00	0	24,850.00
R209	On 05/11/2015	Bond Future	8.50	Call	1,055.63000		1.05563		1,252.51000	1.25251	1,055.630	14.80	0.32	0.00	0	900.00
R209	On 05/11/2015	Bond Future	9.16	Put	1,174.50000		1.17450		1,022.51000	1.02251	1,174.500	15.39	0.32	0.00	0	640.00
R209	On 05/11/2015	Bond Future	9.25	Put	977.71000		0.97771		846.76000	0.84676	977.710	15.49	0.28	0.00	0	900.00
R209	On 04/02/2016	Bond Future			8.89090		77.68881		8.81768	78.24323		14.55	0.00	0.00	0	400.00
R209	On 04/02/2016	Bond Future	9.52	Put	1,397.97000		1.39797		1,263.90000	1.26390	1,397.970	15.38	0.27	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			8.93186		75.92593		8.85656	76.49108		14.88	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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209/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	182.81102		182.81102		183.41878	183.41878			0.00	0.00	0	1,698.00
R210	On 04/02/2016	Bond Future	185.94737		185.94737		186.56831	186.56831			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	136.25182		136.25182		136.26139	136.26139			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future	136.89294		136.89294		136.90461	136.90461			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	143.25984		143.25984		143.52242	143.52242			0.00	0.00	0	928.00
R212	On 04/02/2016	Bond Future	143.85555		143.85555		144.12472	144.12472			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	8.73942		86.82721		8.66839	87.36086		12.74	0.00	75,105,536.65	865	19,520.00
R213	On 04/02/2016	Bond Future	8.79409		88.30968		8.72067	88.85392		12.30	0.00	17,661,936.00	200	200.00
R213	On 05/05/2016	Bond Future	8.83674		86.33665		8.76100	86.89160		12.62	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 05/11/2015	Bond Future	8.88827		77.36382		8.81738	77.93722		15.68	0.00	0.00	0	12,095.00
R214	On 04/02/2016	Bond Future	8.93694		78.68467		8.86396	79.26924		15.33	0.00	0.00	0	4,620.00
R214	On 05/05/2016	Bond Future	8.97527		76.79343		8.90031	77.38928		15.67	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 14/09/2015	Foreign Exchange Future	22,666.49000	22,666.49000		22,582.76000	22,582.76000				0.00	0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.45120	4.45120		4.50910	4.50910			14.87	0.00	0.00	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.40130	4.40130		4.46680	4.46680			16.03	0.00	0.00	0	0.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.60920	1.60920		1.60480	1.60480				0.00	0.00	0	130.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.56980	1.56980		1.56410	1.56410				0.00	0.00	0	0.00
Total for Derivatives :												1,984,288,815.24	177,708	3781723.00

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
Grand Total:											1,984,288,815.24	177,708	3781723.00