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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/08/2015

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	12.93410	12.93410		12.92110	12.92110		10.15	0.00	0.00	0	0.00
\$ / R	On 25/08/2015	Any day expiry	12.93120	12.93120		12.91690	12.91690		11.69	0.00	0.00	0	98.00
\$ / R	On 26/08/2015	Any day expiry	12.93130	12.93130		12.91910	12.91910		12.19	0.00	0.00	0	0.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Call	22.50140	0.02250	28.32990	0.02833	22.501	13.65	0.20	0	3,600.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Put	201.20140	0.20120	219.22990	0.21923	201.201	13.65	0.80	0	3,600.00
\$ / R	On 27/08/2015	Any day expiry	12.93350	12.93350		12.92130	12.92130		12.48	0.00	155,020,800.00	12,000	12,250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	0.00000	0.00000	0.00000	0.00000	0.000	19.05	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	0.00000	0.00000	0.00000	0.00000	0.000	20.47	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.62	Call	325.24040	0.32524	317.32630	0.31733	325.240	14.99	0.90	0	12,000.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	66.67650	0.06668	73.19820	0.07320	66.676	12.63	0.43	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	0.13500	0.00014	0.14910	0.00015	0.135	57.50	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry	12.94250	12.94250		12.93010	12.93010		12.48	0.00	0.00	0	600.00
\$ / R	On 03/09/2015	Any day expiry	12.94930	12.94930		12.93690	12.93690		13.27	0.00	0.00	0	0.00
\$ / R	On 03/09/2015	Any day expiry	13.02	Call	100.96370	0.10096	100.20780	0.10021	100.964	13.64	0.42	0	3,000.00
\$ / R	On 03/09/2015	Any day expiry	13.03	Call	97.41000	0.09741	96.75470	0.09675	97.410	13.69	0.41	0	3,000.00
\$ / R	On 10/09/2015	Any day expiry	12.96510	12.96510		12.95280	12.95280		13.56	0.00	0.00	0	285.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/09/2015	Foreign Exchange Future		12.97420	12.97420		12.96180	12.96180		13.52	0.00	570,644,238.60	43,983	579,764.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	0.01880	0.00002	0.01940	0.00002	0.019	21.84	0.00	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	2,374.22200	2.37422	2,361.82290	2.36182	2,374.222	21.68	1.00	0.00	0	2,900.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	0.09770	0.00010	0.10580	0.00011	0.098	20.08	0.00	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,974.30570	1.97431	1,961.91460	1.96191	1,974.306	20.00	1.00	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	0.10570	0.00011	0.11460	0.00011	0.106	20.00	0.00	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,804.40610	1.80441	1,792.02660	1.79203	1,804.406	19.29	1.00	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	0.23180	0.00023	0.25550	0.00026	0.232	19.16	0.00	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	0.27120	0.00027	0.29980	0.00030	0.271	18.99	0.00	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	0.33000	0.00033	0.36600	0.00037	0.330	18.78	0.00	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	0.75130	0.00075	0.84290	0.00084	0.751	17.90	0.00	0.00	0	27,540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	0.87850	0.00088	0.98730	0.00099	0.878	17.73	0.00	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	1.11060	0.00111	1.25080	0.00125	1.111	17.48	0.01	0.00	0	540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	1,375.31060	1.37531	1,363.05080	1.36305	1,375.311	17.48	0.99	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	1.20070	0.00120	1.35330	0.00135	1.201	17.40	0.01	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.75	Put	1.78080	0.00178	2.04630	0.00205	1.781	16.61	0.01	0.00	0	2,310.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	977.90750	0.97791	966.22710	0.96623	977.908	14.96	0.98	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	3.70750	0.00371	4.42710	0.00443	3.708	14.96	0.02	0.00	0	39,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.04	Call	938.39260	0.93839	926.83120	0.92683	938.393	14.70	0.98	0.00	0	681.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	898.94930	0.89895	887.52470	0.88752	898.949	14.44	0.97	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	879.25800	0.87926	867.90950	0.86791	879.258	14.31	0.97	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Put	5.05800	0.00506	6.10950	0.00611	5.058	14.31	0.03	0.00	0	13,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	849.76330	0.84976	838.53950	0.83854	849.763	14.11	0.97	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	781.17350	0.78117	770.29720	0.77030	781.174	13.65	0.96	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Put	6.97350	0.00697	8.49720	0.00850	6.974	13.65	0.04	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	751.89500	0.75189	741.19490	0.74119	751.895	13.45	0.96	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.27	Put	8.78790	0.00879	10.75280	0.01075	8.788	13.18	0.05	117,650.67	201	0.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.39	Put	16.42100	0.01642	19.66680	0.01967	16.421	13.06	0.08	203,979.40	201	0.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.44	Call	555.72040	0.55572	547.26680	0.54727	555.720	13.10	0.90	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.48	Put	26.44760	0.02645	31.00860	0.03101	26.448	13.13	0.12	0.00	0	8,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	503.42340	0.50342	495.90800	0.49591	503.423	13.15	0.87	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.51	Call	494.89330	0.49489	487.54510	0.48755	494.893	13.16	0.86	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.55	Call	461.35640	0.46136	454.69560	0.45470	461.356	13.19	0.84	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.60	Call	420.84180	0.42084	415.08600	0.41509	420.842	13.23	0.81	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.62	Call	405.10510	0.40511	399.72240	0.39972	405.105	13.25	0.80	0.00	0	8,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.67	Call	367.02160	0.36702	362.58870	0.36259	367.022	13.29	0.76	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.75	Call	310.09470	0.31009	307.19420	0.30719	310.095	13.36	0.70	0.00	0	950.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.80	Call	277.19200	0.27719	275.22600	0.27523	277.192	13.40	0.66	0.00	0	200.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.86	Call	240.56090	0.24056	239.66430	0.23966	240.561	13.44	0.61	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.90	Call	217.90980	0.21791	217.67840	0.21768	217.910	13.48	0.57	0.00	0	18,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.92	Call	207.12080	0.20712	207.20580	0.20721	207.121	13.49	0.56	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	195.74090	0.19574	209.10910	0.20911	195.741	13.74	0.52	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Call	169.94090	0.16994	170.90910	0.17091	169.941	13.74	0.48	0.00	0	53,650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	146.76080	0.14676	148.12500	0.14813	146.761	14.01	0.43	0.00	0	18,946.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	143.18120	0.14318	144.59880	0.14460	143.181	14.05	0.43	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	132.90770	0.13291	134.46580	0.13447	132.908	14.19	0.40	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.15	Call	117.26170	0.11726	118.99350	0.11899	117.262	14.41	0.36	0.00	0	2,310.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Call	90.96450	0.09096	92.85880	0.09286	90.965	14.85	0.30	0.00	0	402.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Put	366.76450	0.36676	381.05880	0.38106	366.764	14.85	0.70	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.28	Call	84.23590	0.08424	86.13910	0.08614	84.236	14.99	0.28	0.00	0	17,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	14.30300	0.01430	14.95210	0.01495	14.303	18.39	0.06	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	7.20030	0.00720	7.52930	0.00753	7.200	19.74	0.03	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	4.67600	0.00468	4.93400	0.00493	4.676	20.09	0.02	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	3.21270	0.00321	3.41710	0.00342	3.213	20.39	0.01	0.00	0	22,320.00
\$ / R	On 17/09/2015	Any day expiry			12.98100	12.98100	12.96860	12.96860		13.90	0.00	0.00	0	0.00
\$ / R	On 17/09/2015	Any day expiry	12.98	Call	195.88350	0.19588	196.78690	0.19679	195.883	13.87	0.51	0.00	0	4,000.00
\$ / R	On 17/09/2015	Any day expiry	13.00	Call	186.50230	0.18650	188.42080	0.18842	186.502	13.90	0.49	0.00	0	2,000.00
\$ / R	On 28/09/2015	Any day expiry			13.00590	13.00590	12.99350	12.99350		13.87	0.00	0.00	0	1,700.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	0.19380	0.00019	0.23830	0.00024	0.194	18.61	0.00	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	0.56780	0.00057	0.64210	0.00064	0.568	17.24	0.00	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	1.23360	0.00123	1.32430	0.00132	1.234	16.26	0.01	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	141.97950	0.14198	144.40270	0.14440	141.980	14.92	0.35	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	37.84620	0.03785	38.94600	0.03895	37.846	17.96	0.11	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	0.06380	0.00006	0.08500	0.00009	0.064	22.68	0.00	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			13.01050	13.01050	12.99800	12.99800		13.96	0.00	0.00	0	0.00
\$ / R	On 13/10/2015	Any day expiry			13.04000	13.04000	13.02740	13.02740		14.12	0.00	0.00	0	2,726.00
\$ / R	On 28/10/2015	Any day expiry			13.07410	13.07410	13.06150	13.06150		15.60	0.00	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	1.25300	0.00125	1.55800	0.00156	1.253	16.99	0.00	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	3.02980	0.00303	3.31870	0.00332	3.030	16.02	0.01	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	170.09970	0.17010	173.23610	0.17324	170.100	15.81	0.31	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	10.36510	0.01037	14.82420	0.01482	10.365	28.24	0.02	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry			13.09270	13.09270	13.08000	13.08000		14.41	0.00	0.00	0	0.00
\$ / R	On 05/11/2015	Any day expiry	12.72	Call	543.08920	0.54309	543.42120	0.54342	543.089	13.76	0.69	0.00	0	300.00
\$ / R	On 17/11/2015	Any day expiry			13.12050	13.12050	13.10780	13.10780		14.42	0.00	0.00	0	0.00
\$ / R	On 17/11/2015	Any day expiry	13.15	Call	360.18060	0.36018	365.87430	0.36587	360.181	14.57	0.50	0.00	0	12,500.00
\$ / R	On 18/11/2015	Any day expiry			13.12290	13.12290	13.11010	13.11010		14.43	0.00	0.00	0	0.00
\$ / R	On 18/11/2015	Any day expiry	13.17	Call	356.10990	0.35611	361.99380	0.36199	356.110	14.65	0.49	0.00	0	6,000.00
\$ / R	On 20/11/2015	Any day expiry			13.12750	13.12750	13.14100	13.14100		14.59	0.00	0.00	0	0.00
\$ / R	On 20/11/2015	Any day expiry	13.14	Put	387.53130	0.38753	0.00000	0.00000	387.531	14.58	0.49	51,586,309.60	8,000	8,000.00
\$ / R	On 25/11/2015	Any day expiry			13.13910	13.13910	13.12650	13.12650		14.60	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	3.52340	0.00352	3.88990	0.00389	3.523	16.51	0.01	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	7.00840	0.00701	7.91650	0.00792	7.008	15.55	0.02	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	190.08400	0.19008	195.28130	0.19528	190.084	16.70	0.28	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	25.08660	0.02509	25.59460	0.02559	25.087	29.15	0.03	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			13.17050	13.17050	13.15790	13.15790		14.64	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			13.17770	13.17770	13.16510	13.16510		14.67	0.00	108,149,383.90	8,207	175,550.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	2,234.76450	2.23476	2,222.89440	2.22289	2,234.765	15.99	0.98	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	7.06450	0.00706	7.79440	0.00779	7.065	15.99	0.02	0.00	0	8,917.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	2,185.44160	2.18544	2,173.65880	2.17366	2,185.442	15.87	0.98	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,988.83660	1.98884	1,977.49970	1.97750	1,988.837	15.37	0.97	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,793.65980	1.79366	1,782.95970	1.78296	1,793.660	14.87	0.96	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	22.78220	0.02278	25.57080	0.02557	22.782	14.37	0.05	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	23.18880	0.02319	26.02950	0.02603	23.189	14.35	0.05	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	29.67050	0.02967	33.33010	0.03333	29.671	14.00	0.06	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	32.38320	0.03238	36.37820	0.03638	32.383	13.88	0.07	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	39.72380	0.03972	44.53010	0.04453	39.724	13.73	0.08	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	49.82370	0.04982	55.62020	0.05562	49.824	13.69	0.10	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	1,096.50380	1.09650	1,091.39820	1.09140	1,096.504	13.63	0.87	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	73.21680	0.07322	81.07830	0.08108	73.217	13.62	0.14	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	1,053.98170	1.05398	1,049.49280	1.04949	1,053.982	13.61	0.86	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	813.21000	0.81321	812.84740	0.81285	813.210	13.49	0.77	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	153.73870	0.15374	166.72800	0.16673	153.739	13.60	0.25	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	764.62540	0.76463	765.13600	0.76514	764.625	13.62	0.75	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	757.85140	0.75785	758.48480	0.75848	757.851	13.64	0.74	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	744.43290	0.74443	745.30770	0.74531	744.433	13.67	0.74	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.76	Put	225.42030	0.22542	0.00000	0.00000	225.420	13.96	0.32	1,664,659.69	402	402.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	619.47540	0.61948	622.57900	0.62258	619.475	14.04	0.66	0.00	0	17,883.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	563.30120	0.56330	567.36370	0.56736	563.301	14.22	0.62	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	285.60120	0.28560	302.26370	0.30226	285.601	14.22	0.38	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	511.25890	0.51126	516.16440	0.51616	511.259	14.40	0.58	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	463.24130	0.46324	468.86980	0.46887	463.241	14.58	0.55	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	420.55940	0.42056	426.58430	0.42658	420.559	14.81	0.51	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Call	401.34700	0.40135	0.00000	0.00000	401.347	14.95	0.49	1,305,623.68	201	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	390.25290	0.39025	396.34660	0.39635	390.253	15.04	0.48	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	348.94790	0.34895	355.02320	0.35502	348.948	15.38	0.44	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	336.22400	0.33622	342.26360	0.34226	336.224	15.49	0.43	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	318.05400	0.31805	324.01560	0.32402	318.054	15.66	0.41	0.00	0	13,737.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	290.08300	0.29008	295.86620	0.29587	290.083	15.94	0.38	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	274.60080	0.27460	280.25150	0.28025	274.601	16.11	0.36	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	203.41400	0.20341	208.13940	0.20814	203.414	17.10	0.28	0.00	0	16,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	149.95590	0.14996	153.56670	0.15357	149.956	18.20	0.21	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	104.79550	0.10480	107.31570	0.10732	104.795	19.57	0.15	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	95.52350	0.09552	97.78500	0.09778	95.524	19.95	0.14	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	93.54180	0.09354	95.74770	0.09575	93.542	20.04	0.13	0.00	0	61,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	56.61720	0.05662	57.63090	0.05763	56.617	22.36	0.08	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			13.20180	13.20180	13.18930	13.18930		14.78	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	6.57070	0.00657	6.69670	0.00670	6.571	16.26	0.01	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	12.20250	0.01220	12.91840	0.01292	12.203	15.44	0.03	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	201.05160	0.20105	205.29070	0.20529	201.052	17.45	0.26	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	32.27350	0.03227	32.41840	0.03242	32.273	28.42	0.04	0.00	0	300.00
\$ / R	On 13/01/2016	Any day expiry			13.25720	13.25720	13.24480	13.24480		14.96	0.00	0.00	0	1,150.00
\$ / R	On 27/01/2016	Any day expiry			13.29100	13.29100	13.27870	13.27870		15.06	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 27/01/2016	Any day expiry	11.80	Put	54.41910	0.05442	58.69020	0.05869	54.419	14.03	0.09	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	673.18310	0.67318	676.79330	0.67679	673.183	14.36	0.62	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	604.88310	0.60488	609.33810	0.60934	604.883	14.66	0.58	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	230.98980	0.23099	234.56310	0.23456	230.990	18.14	0.26	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			13.32960	13.32960	13.31730	13.31730		15.17	0.00	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	47.24860	0.04725	49.96430	0.04996	47.249	14.49	0.08	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	159.26380	0.15926	161.18450	0.16118	159.264	20.31	0.17	0.00	0	1,000.00
\$ / R	On 25/02/2016	Any day expiry			13.36090	13.36090	13.34870	13.34870		15.15	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	67.52880	0.06753	71.66440	0.07166	67.529	14.12	0.10	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	239.02650	0.23903	242.22220	0.24222	239.027	18.87	0.24	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			13.39680	13.39680	13.38420	13.38420		15.35	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			13.40390	13.40390	13.39130	13.39130		15.34	0.00	13,403,900.00	1,000	20,153.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	28.49430	0.02849	29.53630	0.02954	28.494	15.49	0.04	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	55.04250	0.05504	57.85730	0.05786	55.043	14.61	0.08	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	58.67570	0.05868	61.73890	0.06174	58.676	14.52	0.08	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	75.50520	0.07551	79.71160	0.07971	75.505	14.17	0.11	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	78.37700	0.07838	82.77620	0.08278	78.377	14.12	0.11	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	86.53000	0.08653	91.47360	0.09147	86.530	13.98	0.12	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	90.88690	0.09089	96.11880	0.09612	90.887	13.91	0.12	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	96.61210	0.09661	102.21770	0.10222	96.612	13.82	0.13	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	113.08770	0.11309	119.67420	0.11967	113.088	13.75	0.15	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	142.67230	0.14267	150.84690	0.15085	142.672	13.78	0.18	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	1,069.04450	1.06904	1,068.07180	1.06807	1,069.044	13.83	0.75	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	274.55000	0.27455	288.60310	0.28860	274.550	13.87	0.29	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	902.91890	0.90292	904.87680	0.90488	902.919	13.99	0.69	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	530.78870	0.53079	547.99690	0.54800	530.789	15.02	0.44	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	563.51550	0.56352	568.73640	0.56874	563.516	15.70	0.49	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	496.66520	0.49667	501.82290	0.50182	496.665	16.21	0.44	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	446.86020	0.44686	451.83310	0.45183	446.860	16.65	0.40	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	383.53290	0.38353	388.07030	0.38807	383.533	17.31	0.35	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	363.10450	0.36310	367.44590	0.36745	363.104	17.55	0.33	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	313.16180	0.31316	316.91560	0.31692	313.162	18.24	0.29	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	288.80840	0.28881	292.21420	0.29221	288.808	18.64	0.27	0.00	0	31,070.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	180.39160	0.18039	182.11020	0.18211	180.392	20.91	0.17	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	151.17790	0.15118	151.71650	0.15172	151.178	23.38	0.14	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	26.86340	0.02686	26.73800	0.02674	26.863	27.12	0.03	0.00	0	1,500.00
\$ / R	On 29/03/2016	Any day expiry			13.43980	13.43980	13.42680	13.42680		15.48	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	81.76600	0.08177	85.98820	0.08599	81.766	14.21	0.11	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	252.47120	0.25247	254.86760	0.25487	252.471	19.71	0.23	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry			13.50670	13.50670	13.49300	13.49300		15.65	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	92.86120	0.09286	97.10490	0.09710	92.861	14.26	0.11	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	258.99800	0.25900	260.80370	0.26080	258.998	20.50	0.22	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry			13.58090	13.58090	13.56660	13.56660		15.91	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	104.70570	0.10471	108.57800	0.10858	104.706	14.33	0.12	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	267.87510	0.26788	269.28430	0.26928	267.875	21.37	0.20	0.00	0	250.00
\$ / R	On 06/06/2016	Any day expiry			13.60570	13.60570	13.59130	13.59130		15.93	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	163.97530	0.16398	171.45380	0.17145	163.975	13.83	0.17	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	357.81970	0.35782	359.72440	0.35972	357.820	19.94	0.27	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			13.61310	13.61310	13.59880	13.59880		15.94	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.62300	13.62300	13.60860	13.60860		15.95	0.00	6,811,500.00	500	11,826.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	160.30180	0.16030	167.23370	0.16723	160.302	13.91	0.17	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	450.85520	0.45086	453.15270	0.45315	450.855	18.86	0.33	0.00	0	330.00
\$ / R	On 28/06/2016	Any day expiry			13.66020	13.66020	13.64570	13.64570		16.09	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	116.45400	0.11645	120.49730	0.12050	116.454	14.42	0.12	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	294.01300	0.29401	293.68840	0.29369	294.013	22.62	0.20	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry			13.73200	13.73200	13.71740	13.71740		16.35	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	126.65830	0.12666	129.75840	0.12976	126.658	14.50	0.12	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	328.14570	0.32815	329.83630	0.32984	328.146	24.15	0.20	0.00	0	250.00
\$ / R	On 11/08/2016	Any day expiry			13.76910	13.76910	13.75440	13.75440		16.36	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	328.46080	0.32846	338.02070	0.33802	328.461	14.29	0.26	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	479.81740	0.47982	478.90740	0.47891	479.817	19.98	0.31	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			13.80620	13.80620	13.79150	13.79150		16.48	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	134.71980	0.13472	138.01060	0.13801	134.720	14.51	0.13	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	369.94840	0.36995	366.38590	0.36639	369.948	25.88	0.21	0.00	0	250.00
\$ / R	On 15/09/2016	Any day expiry			13.85580	13.85580	13.84120	13.84120		16.62	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.86570	13.86570	13.85110	13.85110		16.63	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry			13.88800	13.88800	13.87350	13.87350		16.75	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	143.80710	0.14381	146.45680	0.14646	143.807	14.55	0.13	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	378.04680	0.37805	375.20290	0.37520	378.047	26.40	0.20	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry			13.95740	13.95740	13.94310	13.94310		16.89	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	149.76200	0.14976	153.42440	0.15342	149.762	14.53	0.13	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	358.79790	0.35880	355.89350	0.35589	358.798	26.32	0.19	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry			14.03910	14.03910	14.02510	14.02510		17.09	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	155.00990	0.15501	158.81930	0.15882	155.010	14.48	0.13	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	333.06930	0.33307	330.90280	0.33090	333.069	26.11	0.17	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			14.07870	14.07870	14.06490	14.06490		17.18	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.09110	14.09110	14.07730	14.07730		17.18	0.00	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	157.23370	0.15723	161.30690	0.16131	157.234	14.43	0.13	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	301.87030	0.30187	300.38060	0.30038	301.870	25.59	0.16	0.00	0	250.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.97420	12.97420	12.96180	12.96180		13.52	0.00	752,503.60	58	1,302.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			13.17770	13.17770	13.16510	13.16510		14.67	0.00	513,930.30	39	294.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			13.40390	13.40390	13.39130	13.39130		15.34	0.00	174,250.70	13	183.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			13.62300	13.62300	13.60860	13.60860		15.95	0.00	0.00	0	7.00
£ / R	On 14/09/2015	Foreign Exchange Future			20.33880	20.33880	20.31610	20.31610		11.28	0.00	9,030,427.20	444	26,655.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	1.18180	0.00118	1.17430	0.00117	1.182	18.11	0.00	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	1.68830	0.00169	1.67810	0.00168	1.688	17.61	0.01	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	3.10380	0.00310	2.97370	0.00297	3.104	16.19	0.01	0.00	0	18,900.00
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	171.31290	0.17131	163.24570	0.16325	171.313	11.66	0.40	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future			20.64720	20.64720	20.62460	20.62460		12.85	0.00	10,344,247.20	501	7,190.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	19.39950	0.01940	17.59190	0.01759	19.400	14.17	0.03	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	1,382.66370	1.38266	1,353.71620	1.35372	1,382.664	12.37	0.83	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.00	Call	945.85680	0.94586	916.92860	0.91693	945.857	12.57	0.69	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	747.72120	0.74772	720.35680	0.72036	747.721	12.71	0.60	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	537.01220	0.53701	513.32380	0.51332	537.012	13.04	0.48	0.00	0	18,900.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	319.56780	0.31957	304.21130	0.30421	319.568	14.18	0.32	0.00	0	500.00
£ / R	On 14/03/2016	Foreign Exchange Future			20.99280	20.99280	20.97030	20.97030		13.35	0.00	0.00	0	1,127.00
£ / R	On 13/06/2016	Foreign Exchange Future			21.32970	21.32970	21.30470	21.30470		13.83	0.00	0.00	0	0.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10596	0.10596	0.10483	0.10483		12.41	0.00	0.00	0	24.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10778	0.10778	0.10663	0.10663		12.77	0.00	0.00	0	5,878.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.10989	0.10989	0.10872	0.10872		13.63	0.00	0.00	0	0.00
€ / R	On 14/09/2015	Foreign Exchange Future			14.68490	14.68490	14.51990	14.51990		12.92	0.00	9,545,185.00	650	35,039.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.26	Put	0.04640	0.00005	0.08110	0.00008	0.046	20.30	0.00	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	0.21090	0.00021	0.39380	0.00039	0.211	18.59	0.00	0.00	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	0.42230	0.00042	0.80650	0.00081	0.422	17.81	0.00	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.92	Put	0.45280	0.00045	0.86640	0.00087	0.453	17.74	0.00	0.00	0	9,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	0.59830	0.00060	1.15330	0.00115	0.598	17.43	0.00	0.00	0	10,700.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.60	Call	238.72930	0.23873	168.56700	0.16857	238.729	12.91	0.58	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	115.25050	0.11525	81.94730	0.08195	115.250	13.56	0.34	0.00	0	7,500.00
€ / R	On 21/09/2015	Any day expiry			14.70380	14.70380	14.53850	14.53850		13.10	0.00	0.00	0	0.00
€ / R	On 21/09/2015	Any day expiry	14.85	Call	166.68370	0.16668	123.80220	0.12380	166.684	13.53	0.41	0.00	0	1,000.00
€ / R	On 21/09/2015	Any day expiry	14.85	Put	312.88370	0.31288	435.30220	0.43530	312.884	13.53	0.59	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry			14.80290	14.80290	14.63640	14.63640		13.40	0.00	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	289.33540	0.28934	236.99730	0.23700	289.335	13.68	0.46	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	406.43540	0.40644	520.59730	0.52060	406.435	13.68	0.54	0.00	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.93700	14.93700	14.76930	14.76930		13.88	0.00	5,974,800.00	400	43,931.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	20.43140	0.02043	27.84490	0.02784	20.431	14.36	0.04	0.00	0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	91.17480	0.09117	124.55110	0.12455	91.175	13.24	0.15	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	180.27070	0.18027	244.17210	0.24417	180.271	13.16	0.26	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.29	Call	331.00990	0.33101	288.97940	0.28898	331.010	14.59	0.40	0.00	0	6,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	117.21060	0.11721	105.01940	0.10502	117.211	17.34	0.16	0.00	0	6,682.00
€ / R	On 25/01/2016	Any day expiry			15.07260	15.07260	14.90400	14.90400		14.00	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	656.36170	0.65636	581.80400	0.58180	656.362	13.74	0.58	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	622.28780	0.62229	551.90290	0.55190	622.288	13.83	0.56	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			15.22220	15.22220	15.05210	15.05210		14.24	0.00	0.00	0	3,550.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	49.99440	0.04999	59.83980	0.05984	49.994	14.20	0.07	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	59.69450	0.05969	71.74770	0.07175	59.694	13.97	0.08	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	130.51170	0.13051	164.39160	0.16439	130.512	13.18	0.16	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	165.67030	0.16567	207.07190	0.20707	165.670	13.15	0.19	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	14.90	Call	795.62840		0.79563		720.05860	0.72006	795.628	13.77	0.60	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.05	Call	724.73970		0.72474		656.21380	0.65621	724.740	14.00	0.56	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	380.26700		0.38027		348.05810	0.34806	380.267	16.08	0.33	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	350.65580		0.35066		321.23240	0.32123	350.656	16.38	0.31	0.00	0	24,000.00
€ / R	On 13/06/2016	Foreign Exchange Future			15.50640		15.50640		15.33230	15.33230		14.71	0.00	0.00	0	250.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	230.12480		0.23012		281.00560	0.28101	230.125	13.06	0.21	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	671.59920		0.67160		626.05010	0.62605	671.599	15.55	0.45	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			15.82390		15.82390		15.64720	15.64720		15.28	0.00	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
AL37	On 05/11/2015	Index Future			465.13700		465.13700		465.79700	465.79700			0.00	0.00	0	3.00
AL37	On 04/02/2016	Index Future			473.05900		473.05900		473.73500	473.73500			0.00	0.00	0	0.00
AL7T	On 05/11/2015	Index Future			548.23500		548.23500		549.48800	549.48800			0.00	0.00	0	1.00
AL7T	On 04/02/2016	Index Future			557.57100		557.57100		558.85300	558.85300			0.00	0.00	0	0.00
ALBI	On 05/11/2015	Index Future			501.12400		501.12400		502.43600	502.43600			0.00	0.00	0	456.00
ALBI	On 04/02/2016	Index Future			509.65900		509.65900		510.99900	510.99900			0.00	0.00	0	152.00
ALBI	On 05/05/2016	Index Future			518.74400		518.74400		520.11300	520.11300			0.00	0.00	0	0.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.51790		9.51790		9.50610	9.50610		12.37	0.00	104,696.90	11	2,319.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.62160		9.62160		9.60980	9.60980		12.69	0.00	0.00	0	8,883.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.74500		9.74500		9.73190	9.73190		12.48	0.00	0.00	0	1,975.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			9.86800		9.86800		9.85290	9.85290		13.13	0.00	0.00	0	0.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			9.86020		9.86020		9.89350	9.89350		12.46	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			10.01210		10.01210		10.04570	10.04570		13.46	0.00	0.00	0	0.00
CF CANDO CAGH	On 14/09/2015	Can-Do Future			421.67200		421.67200		410.99310	410.99310			0.00	0.00	0	24,000.00
CHF / R	On 14/09/2015	Foreign Exchange Future			13.60510		13.60510		13.45720	13.45720		12.52	0.00	0.00	0	1,551.00
CHF / R	On 11/12/2015	Foreign Exchange Future			13.86480		13.86480		13.71370	13.71370		14.00	0.00	0.00	0	7,345.00
CNH / R	On 14/09/2015	Foreign Exchange Future			2.00660		2.00660		2.00480	2.00480		12.46	0.00	0.00	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future			2.01880		2.01880		2.01830	2.01830		14.32	0.00	0.00	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future			1.96810		1.96810		1.94630	1.94630		14.21	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future			2.00340		2.00340		1.98120	1.98120		14.09	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

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
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 05/11/2015	Bond Future	9.85036	81.56385		9.81534	81.81207				0.00	0.00	0	6,441.00
ES33	On 04/02/2016	Bond Future	9.93531	82.95321		9.89901	83.20668				0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future	10.01163	80.64208		9.97405	80.90094				0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 05/11/2015	GOVI	497.45600	497.45600		498.65300	498.65300				0.00	0.00	0	441.00
GOVI	On 04/02/2016	GOVI	505.92800	505.92800		507.15200	507.15200				0.00	0.00	0	26.00
GOVI	On 05/05/2016	GOVI	514.94600	514.94600		516.19700	516.19700				0.00	0.00	0	0.00
I2025	On 05/11/2015	Bond Future	124.43874	124.43874		124.71296	124.71296				0.00	0.00	0	38.00
I2025	On 04/02/2016	Bond Future	125.34626	125.34626		125.62679	125.62679				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	130.04760	130.04760		129.82307	129.82307				0.00	0.00	0	5,820.00
I2038	On 04/02/2016	Bond Future	130.89824	130.89824		130.67158	130.67158				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	128.36533	128.36533		128.65466	128.65466				0.00	0.00	0	6,062.00
I2046	On 04/02/2016	Bond Future	130.56188	130.56188		130.85826	130.85826				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	138.82165	138.82165		138.49163	138.49163				0.00	0.00	0	4,361.00
I2050	On 04/02/2016	Bond Future	139.66261	139.66261		139.32866	139.32866				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	235.79500	235.79500		235.74500	235.74500				0.00	0.00	0	973.00
IGOV	On 04/02/2016	Index Future	239.83000	239.83000		239.78200	239.78200				0.00	0.00	0	82.00
IGOV	On 05/05/2016	Index Future	244.12300	244.12300		244.07700	244.07700				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
ILBI	On 05/11/2015		Index Future	638.94600	638.94600		638.79300	638.79300			0.00	0.00	0	0.00
ILBI	On 04/02/2016		Index Future	649.90100	649.90100		649.74800	649.74800			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		6.68000	6.68000			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	0.12510	0.12510		0.12450	0.12450			0.00	0.00	0	13.00
KES / R	On 11/12/2015		Foreign Exchange Future	0.12440	0.12440		0.12450	0.12450			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016		Foreign Exchange Future	0.12380	0.12380		0.12390	0.12390			0.00	0.00	0	0.00
NGN / R	On 14/09/2015		Foreign Exchange Future	0.06460	0.06460		0.06440	0.06440			0.00	0.00	0	17,500.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.05900	0.05900		0.05920	0.05920			0.00	0.00	0	76,700.00
NGN / R	On 14/03/2016		Foreign Exchange Future	0.05620	0.05620		0.05620	0.05620			0.00	0.00	0	0.00
NZ\$ / R	On 04/09/2015		Any day expiry	8.65860	8.65860		8.57190	8.57190		11.42	0.00	0.00	0	0.00
NZ\$ / R	On 04/09/2015	8.40	Put	13.14610	0.01315		24.40940	0.02441	13.146	13.22	0.12	0.00	0	8,000.00
NZ\$ / R	On 14/09/2015		Foreign Exchange Future	8.66880	8.66880		8.58140	8.58140		10.42	0.00	0.00	0	0.00
NZ\$ / R	On 11/12/2015		Foreign Exchange Future	8.74520	8.74520		8.65830	8.65830		10.60	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016		Foreign Exchange Future	8.83970	8.83970		8.75210	8.75210		12.21	0.00	0.00	0	0.00
QUANTO € / \$	On 14/09/2015		Foreign Exchange Future	1.13190	1.13190		1.12020	1.12020			0.00	0.00	0	516.00
QUANTO € / \$	On 11/12/2015		Foreign Exchange Future	1.13350	1.13350		1.12190	1.12190			0.00	1,979,091.00	1,746	3,919.00
QUANTO € / \$	On 14/03/2016		Foreign Exchange Future	1.13570	1.13570		1.12400	1.12400			0.00	0.00	0	0.00
R186	On 05/11/2015		Bond Future	8.35273	119.40732		8.31721	119.68787		9.39	0.00	12,418,361.28	104	32,736.00
R186	On 05/11/2015	7.73	Call	438.15000	0.43815		495.78000	0.49578	438.150	9.21	0.17	0.00	0	169.00
R186	On 05/11/2015	7.75	Call	465.84000	0.46584		526.11000	0.52611	465.840	9.22	0.18	0.00	0	1,200.00
R186	On 05/11/2015	7.86	Call	643.79000	0.64379		719.78000	0.71978	643.790	9.26	0.23	0.00	0	674.00
R186	On 05/11/2015	8.22	Put	2,617.27000	2.61727		2,472.86000	2.47286	2,617.270	9.38	0.57	0.00	0	1,090.00
R186	On 05/11/2015	8.25	Put	2,480.57000	2.48057		2,341.41000	2.34141	2,480.570	9.39	0.55	0.00	0	8,650.00
R186	On 05/11/2015	8.35	Call	2,046.92000	2.04692		2,205.67000	2.20567	2,046.920	9.47	0.51	0.00	0	843.00
R186	On 05/11/2015	8.35	Put	2,068.45000	2.06845		1,946.65000	1.94665	2,068.450	9.47	0.49	0.00	0	9,430.00
R186	On 05/11/2015	8.45	Put	1,707.98000	1.70798		1,602.80000	1.60280	1,707.980	9.54	0.43	0.00	0	6,308.00

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	8.50	Put	1,546.38000		1.54638	1,449.13000	1.44913	1,546.380	9.58	0.40	0.00	0	4,666.00	
R186	On 05/11/2015	Bond Future	8.55	Put	1,396.68000		1.39668	1,307.07000	1.30707	1,396.680	9.62	0.38	0.00	0	4,667.00	
R186	On 05/11/2015	Bond Future	8.85	Put	720.76000		0.72076	669.47000	0.66947	720.760	9.84	0.23	0.00	0	2,283.00	
R186	On 05/11/2015	Bond Future	9.00	Put	501.38000		0.50138	464.19000	0.46419	501.380	9.95	0.17	0.00	0	2,600.00	
R186	On 04/02/2016	Bond Future			8.40567		116.14262	8.36862	116.42935		9.32	0.00	0.00	0	5,365.00	
R186	On 05/05/2016	Bond Future			8.44918		118.21464	8.41054	118.50778		9.22	0.00	0.00	0	0.00	
R186	On 04/08/2016	Bond Future			8.48852		115.09731	8.44829	115.39644		9.32	0.00	0.00	0	0.00	
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R197	On 05/11/2015	Bond Future			297.07182		297.07182	297.08802	297.08802			0.00	0.00	0	927.00	
R197	On 04/02/2016	Bond Future			295.80061		295.80061	295.82113	295.82113			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			243.22387		243.22387	242.89372	242.89372			0.00	0.00	0	52,921.00	
R202	On 04/02/2016	Bond Future			244.01061		244.01061	243.67789	243.67789			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			8.19145		99.11059	8.15053	99.32928		7.37	0.00	431,626,619.45	4,355	13,460.00	
R2023	On 04/02/2016	Bond Future			8.25552		100.79855	8.21241	101.02215		6.68	0.00	0.00	0	1,050.00	
R2023	On 05/05/2016	Bond Future			8.30116		98.66709	8.25578	98.89579		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			7.33054		102.81451	7.28067	102.90019		2.04	0.00	1,028,145.10	10	15,250.00	
R203	On 04/02/2016	Bond Future			7.40810		104.56582	7.34895	104.65423		1.22	0.00	0.00	0	0.00	
R203	On 05/05/2016	Bond Future			7.43955		102.26094	7.36792	102.35206		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			8.74705		96.18303	8.70659	96.49565			0.00	0.00	0	9,955.00	
R2030	On 04/02/2016	Bond Future			8.80222		93.81447	8.76029	94.13364			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			8.82740		95.95575	8.78699	96.29072			0.00	0.00	0	1,579.00	
R2032	On 04/02/2016	Bond Future			8.88218		97.59050	8.84039	97.93231			0.00	0.00	0	0.00	
R2032	On 05/05/2016	Bond Future			8.92968		95.17404	8.88647	95.52304			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			8.93385		98.23663	8.89857	98.55995			0.00	257,281,733.97	2,619	47,096.00	
R2037	On 04/02/2016	Bond Future			8.98605		95.65270	8.94963	95.98258			0.00	0.00	0	370.00	

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
R2037	On 05/05/2016	Bond Future			9.03269		97.35962		8.99510	97.69655			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			7.65766		104.02295		7.60996	104.15377		3.37	0.00	0.00	0	19,272.00
R204	On 04/02/2016	Bond Future			7.73079		101.75771		7.67793	101.89197		2.71	0.00	0.00	0	0.00
R204	On 05/05/2016	Bond Future			7.78305		103.57290		7.72406	103.71072		2.94	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 05/11/2015	Bond Future			8.98144		100.04054		8.94617	100.39430			0.00	0.00	0	14,576.00
R2044	On 04/02/2016	Bond Future			9.03112		97.36205		8.99475	97.72297			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future			9.07548		99.09959		9.03800	99.46810			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			8.97748		99.30791		8.93196	99.77732			0.00	36,148,079.24	364	48,029.00
R2048	On 04/02/2016	Bond Future			9.02897		100.99912		8.98204	101.47786			0.00	0.00	0	0.00
R2048	On 05/05/2016	Bond Future			9.06972		98.36442		9.02144	98.85275			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			7.88004		100.10159		7.83843	100.24559		4.49	0.00	0.00	0	43,204.00
R207	On 05/11/2015	Bond Future	7.43	Call	257.61000		0.25761		295.50000	0.29550	257.610	4.43	0.22	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	317.72000		0.31772		361.58000	0.36158	317.720	4.44	0.26	0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.95019		98.16470		7.90514	98.31234		3.99	0.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	273.31000		0.27331		305.52000	0.30552	273.310	3.85	0.20	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	461.82000		0.46182		508.64000	0.50864	461.820	3.90	0.29	0.00	0	19.00
R207	On 05/05/2016	Bond Future			8.00861		99.91598		7.95968	100.06736		4.13	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	777.20000		0.77720		833.53000	0.83353	777.200	4.04	0.35	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.05986		98.11852		8.00663	98.27318		3.99	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 05/11/2015	Bond Future			7.99910		95.36272		7.96315	95.51268		5.77	0.00	0.00	0	40,396.00
R208	On 05/11/2015	Bond Future	8.48	Put	327.29000		0.32729		300.78000	0.30078	327.290	5.98	0.22	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			8.06229		96.98722		8.02394	97.14092		5.11	0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future			8.11225		95.31565		8.07129	95.47314		5.39	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 05/11/2015	Bond Future			8.87139		76.17407		8.83614	76.44172		15.03	0.00	0.00	0	24,850.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 05/11/2015	Bond Future	8.50	Call	966.79000		0.96679	1,062.69000	1.06269	966.790	14.90	0.30	0.00	0	900.00	
R209	On 05/11/2015	Bond Future	9.16	Put	1,217.55000		1.21755	1,144.00000	1.14400	1,217.550	15.49	0.33	0.00	0	640.00	
R209	On 05/11/2015	Bond Future	9.25	Put	1,013.22000		1.01322	950.21000	0.95021	1,013.220	15.59	0.29	0.00	0	900.00	
R209	On 04/02/2016	Bond Future			8.91978		77.47181	8.88345	77.74494		14.66	0.00	0.00	0	400.00	
R209	On 04/02/2016	Bond Future	9.52	Put	1,402.75000		1.40275	1,337.78000	1.33778	1,402.750	15.21	0.27	0.00	0	2,200.00	
R209	On 05/05/2016	Bond Future			8.96163		75.70424	8.92421	75.98305		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			182.76427		182.76427	182.77420	182.77420			0.00	0.00	0	1,698.00	
R210	On 04/02/2016	Bond Future			185.89205		185.89205	185.90462	185.90462			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			136.14690		136.14690	136.15677	136.15677			0.00	0.00	0	0.00	
R211	On 04/02/2016	Bond Future			136.78043		136.78043	136.79223	136.79223			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			143.09425		143.09425	143.22933	143.22933			0.00	0.00	0	928.00	
R212	On 04/02/2016	Bond Future			143.68110		143.68110	143.82031	143.82031			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			8.76710		86.62052	8.73177	86.88446		12.86	0.00	0.00	0	19,520.00	
R213	On 04/02/2016	Bond Future			8.82313		88.09576	8.78657	88.36520		12.41	0.00	0.00	0	200.00	
R213	On 05/05/2016	Bond Future			8.86676		86.11809	8.82898	86.39328		12.75	0.00	0.00	0	0.00	
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R214	On 05/11/2015	Bond Future			8.90597		77.22174	8.86557	77.54667		15.77	0.00	0.00	0	12,095.00	
R214	On 04/02/2016	Bond Future			8.95554		78.53684	8.91393	78.86819		15.42	0.00	0.00	0	4,620.00	
R214	On 05/05/2016	Bond Future			8.99445		76.64219	8.95166	76.98029		15.76	0.00	0.00	0	0.00	
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
RAIN	On 14/09/2015	Foreign Exchange Future			22,876.14000		22,876.14000	22,743.07000	22,743.07000			0.00	0.00	0	0.00	
TRY / R	On 14/09/2015	Foreign Exchange Future			4.42100		4.42100	4.43040	4.43040		17.63	0.00	0.00	0	0.00	
TRY / R	On 11/12/2015	Foreign Exchange Future			4.37380		4.37380	4.37620	4.37620		17.08	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
ZMW / R	On 14/09/2015		Foreign Exchange Future	1.57450	1.57450	1.59080	1.59080			0.00	0.00	0	130.00
ZMW / R	On 11/12/2015		Foreign Exchange Future	1.53540	1.53540	1.55100	1.55100			0.00	0.00	0	0.00
Total for Derivatives :											1,685,830,116.48	86,009	3813821.00
Grand Total:											1,685,830,116.48	86,009	3813821.00