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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/09/2015

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
\$ / R	On 17/09/2015	Any day expiry	13.36830	13.36830		13.29010	13.29010		31.86	0.00	80,209,800.00	6,000	0.00	
\$ / R	On 23/09/2015	Any day expiry	13.37560	13.37560		13.29710	13.29710		19.39	0.00	0.00	0	0.00	
\$ / R	On 23/09/2015	Any day expiry	13.93	Call	15.67580	0.01568	14.64210	0.01464	15.676	23.06	0.09	0.00	0	3,600.00
\$ / R	On 23/09/2015	Any day expiry	13.93	Put	570.07580	0.57008	647.54210	0.64754	570.076	23.06	0.91	0.00	0	3,600.00
\$ / R	On 25/09/2015	Any day expiry			13.37940	13.37940	13.29980	13.29980		19.00	0.00	0.00	0	0.00
\$ / R	On 25/09/2015	Any day expiry	13.09	Call	332.43690	0.33244	280.64380	0.28064	332.437	18.39	0.79	0.00	0	2,500.00
\$ / R	On 28/09/2015	Any day expiry			13.38510	13.38510	13.30380	13.30380		18.22	0.00	0.00	0	1,700.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	0.01020	0.00001	0.00000	0.00000	0.010	32.30	0.00	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	0.03430	0.00003	0.00030	0.00000	0.034	29.91	0.00	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	0.08300	0.00008	0.00690	0.00001	0.083	28.20	0.00	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	229.23070	0.22923	192.58440	0.19258	229.231	17.91	0.62	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	28.94730	0.02895	26.43610	0.02644	28.947	21.61	0.12	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	0.16420	0.00016	0.32660	0.00033	0.164	40.34	0.00	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			13.38940	13.38940	13.30910	13.30910		18.44	0.00	0.00	0	400.00
\$ / R	On 30/09/2015	Any day expiry	13.59	Put	313.55430	0.31355	379.61990	0.37962	313.554	19.42	0.65	0.00	0	6,110.00
\$ / R	On 30/09/2015	Any day expiry	13.64	Call	99.38150	0.09938	87.22060	0.08722	99.381	19.68	0.32	0.00	0	6,110.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 02/10/2015	Any day expiry			13.39420		13.39420		13.31430	13.31430		18.37	0.00	26,799,200.00	2,000	3,000.00
\$ / R	On 02/10/2015	Any day expiry	13.39	Call	200.81350		0.20081		173.91550	0.17392	200.813	18.35	0.51	0.00	0	10,000.00
\$ / R	On 02/10/2015	Any day expiry	13.47	Call	167.61510		0.16762		145.68210	0.14568	167.615	18.71	0.45	0.00	0	201.00
\$ / R	On 02/10/2015	Any day expiry	13.47	Put	243.41510		0.24342		301.38210	0.30138	243.415	18.71	0.55	0.00	0	201.00
\$ / R	On 06/10/2015	Any day expiry			13.40390		13.40390		13.32490	13.32490		17.56	0.00	0.00	0	0.00
\$ / R	On 09/10/2015	Any day expiry			13.41110		13.41110		13.33290	13.33290		17.38	0.00	0.00	0	0.00
\$ / R	On 09/10/2015	Any day expiry	13.98	Call	74.30940		0.07431		70.55920	0.07056	74.309	19.99	0.21	0.00	0	5,000.00
\$ / R	On 13/10/2015	Any day expiry			13.42070		13.42070		13.34350	13.34350		16.85	0.00	0.00	0	2,726.00
\$ / R	On 14/10/2015	Any day expiry			13.42310		13.42310		13.34610	13.34610		16.82	0.00	0.00	0	1,000.00
\$ / R	On 20/10/2015	Any day expiry			13.43760		13.43760		13.36160	13.36160		16.73	0.00	0.00	0	600.00
\$ / R	On 28/10/2015	Any day expiry			13.45650		13.45650		13.38010	13.38010		16.89	0.00	0.00	0	351.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	0.31680		0.00032		0.50980	0.00051	0.317	21.75	0.00	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	0.60650		0.00061		0.97120	0.00097	0.606	19.98	0.00	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	263.77620		0.26378		243.98150	0.24398	263.776	17.32	0.46	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	7.01520		0.00702		8.88390	0.00888	7.015	31.09	0.01	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry			13.47530		13.47530		13.39850	13.39850		17.14	0.00	0.00	0	0.00
\$ / R	On 05/11/2015	Any day expiry	12.72	Call	814.33530		0.81434		752.22040	0.75222	814.335	15.41	0.85	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.00	Call	600.66830		0.60067		552.24560	0.55225	600.668	15.82	0.74	0.00	0	300.00
\$ / R	On 10/11/2015	Any day expiry			13.48710		13.48710		13.41010	13.41010		17.11	0.00	0.00	0	0.00
\$ / R	On 10/11/2015	Any day expiry	13.00	Put	134.85930		0.13486		161.93790	0.16194	134.859	15.82	0.26	0.00	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	13.14	Put	185.54500		0.18555		218.07590	0.21808	185.545	16.18	0.33	0.00	0	8,000.00
\$ / R	On 10/11/2015	Any day expiry	13.81	Call	242.09960		0.24210		222.89310	0.22289	242.100	18.25	0.38	0.00	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	14.25	Call	146.25630		0.14626		136.86900	0.13687	146.256	19.87	0.25	0.00	0	20,000.00
\$ / R	On 17/11/2015	Any day expiry			13.50360		13.50360		13.42620	13.42620		17.10	0.00	0.00	0	0.00
\$ / R	On 17/11/2015	Any day expiry	13.15	Call	557.00160		0.55700		510.84180	0.51084	557.002	16.21	0.67	0.00	0	12,500.00
\$ / R	On 18/11/2015	Any day expiry			13.50590		13.50590		13.42850	13.42850		17.13	0.00	0.00	0	0.00
\$ / R	On 18/11/2015	Any day expiry	13.17	Call	550.09910		0.55010		504.87370	0.50487	550.099	16.30	0.66	0.00	0	6,000.00
\$ / R	On 20/11/2015	Any day expiry			13.51060		13.51060		13.43320	13.43320		17.17	0.00	0.00	0	0.00
\$ / R	On 20/11/2015	Any day expiry	13.14	Put	206.64250		0.20664		237.83790	0.23784	206.643	16.27	0.33	0.00	0	8,000.00
\$ / R	On 24/11/2015	Any day expiry			13.52010		13.52010		13.44250	13.44250		17.13	0.00	0.00	0	0.00
\$ / R	On 24/11/2015	Any day expiry	13.68	Call	340.53940		0.34054		314.26340	0.31426	340.539	17.75	0.45	0.00	0	9,000.00
\$ / R	On 24/11/2015	Any day expiry	13.99	Call	249.59400		0.24959		231.31730	0.23132	249.594	18.82	0.35	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry			13.52240		13.52240		13.44480	13.44480		17.17	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	1.72570		0.00173		1.92560	0.00193	1.726	20.15	0.00	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	3.23420		0.00323		3.63800	0.00364	3.234	18.92	0.01	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	12.63	Put	71.51160		0.07151		84.24390	0.08424	71.512	15.50	0.15	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	12.85	Put	115.87080		0.11587		136.65630	0.13666	115.871	15.54	0.22	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	12.93	Put	139.52500		0.13953		163.19930	0.16320	139.525	15.74	0.25	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Call	665.54800		0.66555		615.31070	0.61531	665.548	15.99	0.72	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Put	173.14800		0.17315		200.51070	0.20051	173.148	15.99	0.28	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.24	Call	540.89230		0.54089		498.51980	0.49852	540.892	16.52	0.63	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Call	535.45180		0.53545		493.44870	0.49345	535.452	16.54	0.63	58,618,627.48	7,000	11,500.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Put	263.05180		0.26305		298.64870	0.29865	263.052	16.54	0.37	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Put	301.11240		0.30111		339.65380	0.33965	301.112	16.74	0.41	0.00	0	201.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 25/11/2015	Any day expiry	13.33	Call	493.51240	0.49351	454.45380	0.45445	493.512	16.74	0.59	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.43	Call	444.97880	0.44498	409.50500	0.40950	444.979	16.99	0.55	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.65	Call	355.90590	0.35591	328.64770	0.32865	355.906	17.68	0.47	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.73	Call	328.59150	0.32859	303.64730	0.30365	328.592	17.96	0.44	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	291.64490	0.29164	269.89840	0.26990	291.645	18.37	0.40	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	33.82050	0.03382	33.96040	0.03396	33.821	33.10	0.04	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			13.55300	13.55300	13.47500	13.47500		17.32	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			13.56010	13.56010	13.48200	13.48200		17.37	0.00	520,246,796.60	38,366	694,202.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	2,614.24620	2.61425	2,536.61980	2.53662	2,614.246	19.26	0.99	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	4.14620	0.00415	4.61980	0.00462	4.146	19.26	0.01	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	2,564.61030	2.56461	2,487.02890	2.48703	2,564.610	19.11	0.99	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	2,366.41030	2.36641	2,289.05570	2.28906	2,366.410	18.49	0.99	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	2,168.92000	2.16892	2,091.88800	2.09189	2,168.920	17.87	0.98	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	12.31740	0.01232	13.84370	0.01384	12.317	17.26	0.03	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	12.52490	0.01252	14.07810	0.01408	12.525	17.23	0.03	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	15.81640	0.01582	17.80670	0.01781	15.816	16.79	0.04	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	17.18980	0.01719	19.36320	0.01936	17.190	16.64	0.04	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	20.30130	0.02030	22.89240	0.02289	20.301	16.33	0.04	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	23.97120	0.02397	27.05650	0.02706	23.971	16.02	0.05	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	1,440.84380	1.44084	1,366.74500	1.36674	1,440.844	15.56	0.93	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	32.31020	0.03231	37.55360	0.03755	32.310	15.47	0.07	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	1,393.49840	1.39350	1,321.52400	1.32152	1,393.498	15.41	0.93	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	1,128.41030	1.12841	1,061.99340	1.06199	1,128.410	15.50	0.87	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	77.83420	0.07783	90.90720	0.09091	77.834	15.52	0.14	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	1,069.61500	1.06962	1,004.82860	1.00483	1,069.615	15.52	0.85	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	1,061.32320	1.06132	996.78000	0.99678	1,061.323	15.52	0.85	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	1,044.82450	1.04482	980.77350	0.98077	1,044.824	15.53	0.85	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.70	Put	103.95110	0.10395	120.61630	0.12062	103.951	15.56	0.18	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.76	Put	116.93800	0.11694	135.28550	0.13529	116.938	15.58	0.20	0.00	0	402.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.77	Put	119.21280	0.11921	0.00000	0.00000	119.213	15.58	0.20	65,674,990.08	24,000	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	886.33080	0.88633	827.74370	0.82774	886.331	15.59	0.79	0.00	0	17,883.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Put	126.23080	0.12623	145.74370	0.14574	126.231	15.59	0.21	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.85	Put	138.60860	0.13861	159.60110	0.15960	138.609	15.61	0.23	0.00	0	8,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	814.17310	0.81417	758.76770	0.75877	814.173	15.73	0.76	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	154.07310	0.15407	176.76770	0.17677	154.073	15.73	0.24	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	748.20300	0.74820	696.36410	0.69636	748.203	15.99	0.72	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Put	188.10300	0.18810	214.36410	0.21436	188.103	15.99	0.28	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	206.67970	0.20668	234.75780	0.23476	206.680	16.11	0.30	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	686.40010	0.68640	638.20610	0.63821	686.400	16.24	0.68	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.17	Put	255.50640	0.25551	287.98720	0.28799	255.506	16.41	0.34	0.00	0	3,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	628.74240	0.62874	584.22370	0.58422	628.742	16.49	0.65	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Put	268.64240	0.26864	302.22370	0.30222	268.642	16.49	0.35	0.00	0	60.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.21	Put	273.10200	0.27310	307.05060	0.30705	273.102	16.51	0.36	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.22	Put	277.60490	0.27760	311.91790	0.31192	277.605	16.54	0.36	0.00	0	20,000.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Call	601.44960	0.60145	558.76120	0.55876	601.450	16.62	0.63	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Put	291.34960	0.29135	326.76120	0.32676	291.350	16.62	0.37	0.00	0	2,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	585.55980	0.58556	543.96320	0.54396	585.560	16.69	0.62	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.31	Call	570.03010	0.57003	529.51980	0.52952	570.030	16.77	0.61	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.36	Put	344.83620	0.34484	384.22290	0.38422	344.836	16.89	0.41	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.38	Call	535.17370	0.53517	0.00000	0.00000	535.174	16.94	0.58	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	525.56320	0.52556	488.27060	0.48827	525.563	16.99	0.57	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Put	365.46320	0.36546	406.27060	0.40627	365.463	16.99	0.43	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	506.80340	0.50680	470.91460	0.47091	506.803	17.10	0.56	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	479.79230	0.47979	445.96870	0.44597	479.792	17.25	0.54	0.00	0	14,950.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Put	419.69230	0.41969	463.96870	0.46397	419.692	17.25	0.46	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.52	Call	471.08190	0.47108	438.27890	0.43828	471.082	17.30	0.53	0.00	0	5,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.59	Call	442.58950	0.44259	412.44610	0.41245	442.589	17.51	0.51	165,009,190.80	24,000	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	438.75080	0.43875	408.88890	0.40889	438.751	17.54	0.50	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.62	Put	491.07960	0.49108	539.87550	0.53988	491.080	17.61	0.50	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.63	Put	497.34420	0.49734	546.41870	0.54642	497.344	17.64	0.51	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.64	Put	503.64530	0.50365	552.99140	0.55299	503.645	17.67	0.51	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.65	Put	509.97760	0.50998	559.59600	0.55960	509.978	17.71	0.51	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	416.44330	0.41644	388.23470	0.38823	416.443	17.74	0.48	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Call	395.33460	0.39533	368.70580	0.36871	395.335	17.94	0.46	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Put	555.23460	0.55523	606.70580	0.60671	555.235	17.94	0.54	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.83	Call	359.56160	0.35956	335.65910	0.33566	359.562	18.31	0.43	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Call	335.77290	0.33577	313.70840	0.31371	335.773	18.58	0.41	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Put	685.67290	0.68567	741.70840	0.74171	685.673	18.58	0.59	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	311.08520	0.31109	290.94820	0.29095	311.085	18.88	0.38	0.00	0	51,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.01	Put	758.36960	0.75837	816.54020	0.81654	758.370	18.91	0.62	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.12	Put	841.20500	0.84121	901.51560	0.90152	841.205	19.28	0.65	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.20	Call	263.27550	0.26328	246.91920	0.24692	263.275	19.55	0.33	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.24	Call	254.76980	0.25477	239.19090	0.23919	254.770	19.68	0.32	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.28	Call	246.67860	0.24668	231.75720	0.23176	246.679	19.82	0.31	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.30	Call	242.76510	0.24277	228.14720	0.22815	242.765	19.89	0.31	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	229.65240	0.22965	216.05260	0.21605	229.652	20.13	0.29	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.40	Call	224.30050	0.22430	211.11450	0.21111	224.300	20.24	0.29	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	207.53880	0.20754	195.64840	0.19565	207.539	20.58	0.27	0.00	0	55,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Put	1,147.43880	1.14744	1,213.64840	1.21365	1,147.439	20.58	0.73	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.70	Call	178.48560	0.17849	168.83210	0.16883	178.486	21.28	0.23	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.75	Call	172.04990	0.17205	162.88760	0.16289	172.050	21.45	0.22	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	161.20780	0.16121	152.86790	0.15287	161.208	21.77	0.21	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	146.86640	0.14687	139.40540	0.13941	146.866	22.21	0.19	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	143.75630	0.14376	136.51580	0.13652	143.756	22.31	0.19	0.00	0	111,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.30	Call	116.93880	0.11694	111.56340	0.11156	116.939	23.30	0.15	2,093,026.95	1,000	3,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	85.51920	0.08552	82.22620	0.08223	85.519	24.96	0.11	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			13.58360	13.58360	13.50550	13.50550		17.44	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	3.65130	0.00365	4.07070	0.00407	3.651	19.08	0.01	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R On 21/12/2015 Any day expiry	11.15	Put	6.59420	0.00659		7.50710	0.00751	6.594	18.09	0.01	0.00	0	250.00
\$ / R On 21/12/2015 Any day expiry	14.15	Call	306.38910	0.30639		288.04150	0.28804	306.389	19.26	0.36	0.00	0	250.00
\$ / R On 21/12/2015 Any day expiry	17.87	Call	61.21960	0.06122		55.76450	0.05576	61.220	33.52	0.06	0.00	0	300.00
\$ / R On 13/01/2016 Any day expiry			13.63940	13.63940		13.56110	13.56110		17.52	0.00	0.00	0	1,150.00
\$ / R On 27/01/2016 Any day expiry			13.67340	13.67340		13.59490	13.59490		17.44	0.00	0.00	0	0.00
\$ / R On 27/01/2016 Any day expiry	11.80	Put	33.66410	0.03366		37.58700	0.03759	33.664	16.04	0.06	0.00	0	250.00
\$ / R On 27/01/2016 Any day expiry	12.97	Call	926.99940	0.92700		877.20360	0.87720	926.999	15.60	0.73	0.00	0	4,600.00
\$ / R On 27/01/2016 Any day expiry	13.11	Call	843.26030	0.84326		797.79870	0.79780	843.260	15.98	0.69	0.00	0	3,600.00
\$ / R On 27/01/2016 Any day expiry	14.48	Call	344.90880	0.34491		330.33340	0.33033	344.909	19.94	0.34	0.00	0	250.00
\$ / R On 12/02/2016 Any day expiry			13.71220	13.71220		13.63360	13.63360		17.51	0.00	0.00	0	0.00
\$ / R On 12/02/2016 Any day expiry	11.60	Put	30.75940	0.03076		33.93520	0.03394	30.759	16.43	0.05	0.00	0	1,000.00
\$ / R On 12/02/2016 Any day expiry	15.40	Call	243.15700	0.24316		236.11420	0.23611	243.157	22.41	0.23	0.00	0	1,000.00
\$ / R On 19/02/2016 Any day expiry			13.72920	13.72920		13.65050	13.65050		17.61	0.00	0.00	0	0.00
\$ / R On 19/02/2016 Any day expiry	13.93	Call	555.94740	0.55595		532.24120	0.53224	555.947	18.13	0.47	0.00	0	3,600.00
\$ / R On 25/02/2016 Any day expiry			13.74370	13.74370		13.66500	13.66500		17.57	0.00	0.00	0	0.00
\$ / R On 25/02/2016 Any day expiry	11.80	Put	47.13640	0.04714		51.26760	0.05127	47.136	16.10	0.07	0.00	0	250.00
\$ / R On 25/02/2016 Any day expiry	14.84	Call	353.68760	0.35369		342.71880	0.34272	353.688	20.70	0.31	0.00	0	250.00
\$ / R On 11/03/2016 Any day expiry			13.78010	13.78010		13.70120	13.70120		17.64	0.00	0.00	0	272.00
\$ / R On 14/03/2016 Foreign Exchange Future			13.78740	13.78740		13.70850	13.70850		17.61	0.00	27,574,800.00	2,000	55,382.00
\$ / R On 14/03/2016 Foreign Exchange Future	11.05	Put	20.07020	0.02007		21.84720	0.02185	20.070	17.32	0.03	0.00	0	1,500.00
\$ / R On 14/03/2016 Foreign Exchange Future	11.55	Put	39.37750	0.03938		42.89040	0.04289	39.378	16.48	0.06	0.00	0	42,370.00
\$ / R On 14/03/2016 Foreign Exchange Future	11.60	Put	42.03090	0.04203		45.78120	0.04578	42.031	16.39	0.06	0.00	0	30,000.00
\$ / R On 14/03/2016 Foreign Exchange Future	11.80	Put	54.34310	0.05434		59.18360	0.05918	54.343	16.05	0.07	0.00	0	1,000.00
\$ / R On 14/03/2016 Foreign Exchange Future	11.83	Put	56.44840	0.05645		61.47300	0.06147	56.448	16.00	0.08	0.00	0	1,204.00
\$ / R On 14/03/2016 Foreign Exchange Future	11.91	Put	62.42390	0.06242		67.97350	0.06797	62.424	15.87	0.08	0.00	0	788.00
\$ / R On 14/03/2016 Foreign Exchange Future	11.95	Put	65.62020	0.06562		71.44850	0.07145	65.620	15.80	0.09	0.00	0	1,000.00
\$ / R On 14/03/2016 Foreign Exchange Future	12.00	Put	69.82230	0.06982		76.01710	0.07602	69.822	15.72	0.09	0.00	0	30,000.00
\$ / R On 14/03/2016 Foreign Exchange Future	12.11	Put	79.92820	0.07993		86.99360	0.08699	79.928	15.53	0.11	0.00	0	786.00
\$ / R On 14/03/2016 Foreign Exchange Future	12.26	Put	95.81020	0.09581		104.23080	0.10423	95.810	15.28	0.12	0.00	0	10,000.00
\$ / R On 14/03/2016 Foreign Exchange Future	12.55	Call	1,380.99300	1.38099		1,317.73350	1.31773	1,380.993	15.15	0.83	0.00	0	12,000.00
\$ / R On 14/03/2016 Foreign Exchange Future	12.74	Put	190.00480	0.19000		209.64060	0.20964	190.005	15.29	0.21	0.00	0	10,000.00
\$ / R On 14/03/2016 Foreign Exchange Future	12.80	Call	1,193.95860	1.19396		1,136.03200	1.13603	1,193.959	15.34	0.77	0.00	0	31,070.00
\$ / R On 14/03/2016 Foreign Exchange Future	12.95	Put	252.08150	0.25208		276.53440	0.27653	252.082	15.45	0.26	0.00	0	38,000.00
\$ / R On 14/03/2016 Foreign Exchange Future	13.20	Call	936.40700	0.93641		0.00000	0.00000	936.407	15.86	0.67	9,263,446.80	1,000	1,000.00
\$ / R On 14/03/2016 Foreign Exchange Future	13.26	Put	377.78040	0.37778		417.72160	0.41772	377.780	16.03	0.34	0.00	0	10,000.00
\$ / R On 14/03/2016 Foreign Exchange Future	13.55	Call	769.75050	0.76975		738.23470	0.73823	769.751	16.88	0.58	0.00	0	12,000.00
\$ / R On 14/03/2016 Foreign Exchange Future	13.63	Put	579.22950	0.57923		628.51160	0.62851	579.229	17.11	0.44	0.00	0	250.00
\$ / R On 14/03/2016 Foreign Exchange Future	13.76	Call	686.40170	0.68640		659.44750	0.65945	686.402	17.49	0.53	0.00	0	10,000.00
\$ / R On 14/03/2016 Foreign Exchange Future	13.94	Call	623.19530	0.62320		599.66050	0.59966	623.195	18.00	0.49	0.00	0	788.00
\$ / R On 14/03/2016 Foreign Exchange Future	14.21	Call	541.40000	0.54140		522.52850	0.52253	541.400	18.77	0.43	0.00	0	10,000.00
\$ / R On 14/03/2016 Foreign Exchange Future	14.31	Call	514.68770	0.51469		497.35080	0.49735	514.688	19.05	0.42	0.00	0	43,156.00
\$ / R On 14/03/2016 Foreign Exchange Future	14.50	Call	468.64340	0.46864		0.00000	0.00000	468.643	19.59	0.38	10,535,656.20	2,000	2,000.00
\$ / R On 14/03/2016 Foreign Exchange Future	14.59	Call	448.62910	0.44863		434.87810	0.43488	448.629	19.84	0.37	0.00	0	1,204.00
\$ / R On 14/03/2016 Foreign Exchange Future	14.75	Call	415.88630	0.41589		403.99700	0.40400	415.886	20.28	0.34	0.00	0	31,070.00

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	15.03	Call	366.32320	0.36632	357.23540	0.35724	366.323	21.06	0.30	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	329.95030	0.32995	321.62730	0.32163	329.950	21.71	0.28	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	269.53900	0.26954	264.36410	0.26436	269.539	22.92	0.23	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	204.34810	0.20435	204.83390	0.20483	204.348	24.82	0.17	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	58.60790	0.05861	55.43470	0.05543	58.608	31.26	0.05	0.00	0	1,500.00
\$ / R	On 16/03/2016	Any day expiry			13.79220	13.79220	13.71330	13.71330		17.61	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	419.71030	0.41971	461.66050	0.46166	419.710	16.27	0.36	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	445.86740	0.44587	432.35310	0.43235	445.867	19.95	0.36	0.00	0	17,991.00
\$ / R	On 29/03/2016	Any day expiry			13.82420	13.82420	13.74560	13.74560		17.56	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	59.81130	0.05981	65.74420	0.06574	59.811	15.99	0.08	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	366.88150	0.36688	358.68530	0.35869	366.882	21.49	0.29	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry			13.89380	13.89380	13.81540	13.81540		17.79	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	70.90140	0.07090	77.13990	0.07714	70.901	15.98	0.08	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	370.72330	0.37072	364.93760	0.36494	370.723	22.23	0.27	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry			13.97090	13.97090	13.89270	13.89270		17.86	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	81.49950	0.08150	90.10420	0.09010	81.499	15.91	0.09	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	376.34960	0.37635	372.96640	0.37297	376.350	23.02	0.26	0.00	0	250.00
\$ / R	On 06/06/2016	Any day expiry			13.99580	13.99580	13.91770	13.91770		17.95	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	129.87310	0.12987	141.97430	0.14197	129.873	15.44	0.13	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	493.23200	0.49323	486.03720	0.48604	493.232	21.43	0.33	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			14.00330	14.00330	13.92520	13.92520		17.95	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			14.01320	14.01320	13.93520	13.93520		17.94	0.00	0.00	0	21,288.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	127.08530	0.12709	140.35830	0.14036	127.085	15.47	0.13	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	291.82990	0.29183	322.92220	0.32292	291.830	15.42	0.25	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	323.66380	0.32366	357.00820	0.35701	323.664	15.55	0.27	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	401.45650	0.40146	439.83240	0.43983	401.457	15.82	0.31	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	549.35110	0.54935	597.68200	0.59768	549.351	16.52	0.37	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	607.65860	0.60766	597.39360	0.59739	607.659	20.17	0.39	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	398.50360	0.39850	395.70220	0.39570	398.504	23.08	0.26	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.81	Call	340.79030	0.34079	343.03660	0.34304	340.790	24.36	0.22	0.00	0	2,310.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	338.06870	0.33807	340.54020	0.34054	338.069	24.83	0.22	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	335.51510	0.33552	338.21560	0.33822	335.515	25.34	0.21	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	326.94700	0.32695	328.64100	0.32864	326.947	29.70	0.19	0.00	0	6,600.00
\$ / R	On 28/06/2016	Any day expiry			14.05100	14.05100	13.97270	13.97270		18.06	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	91.39890	0.09140	93.39170	0.09339	91.399	15.83	0.09	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	386.68960	0.38669	474.71580	0.47472	386.690	23.81	0.24	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry			14.12490	14.12490	14.04570	14.04570		18.17	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	100.20290	0.10020	109.87870	0.10988	100.203	15.80	0.10	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	410.39220	0.41039	412.57700	0.41258	410.392	25.06	0.24	0.00	0	250.00
\$ / R	On 11/08/2016	Any day expiry			14.16310	14.16310	14.08350	14.08350		18.27	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	250.52680	0.25053	269.95180	0.26995	250.527	15.19	0.20	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	636.54310	0.63654	626.54410	0.62654	636.543	21.30	0.36	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			14.20130	14.20130	14.12120	14.12120		18.37	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	109.00410	0.10900	118.03580	0.11804	109.004	15.78	0.10	0.00	0	250.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	446.68360		0.44668		457.79290	0.45779	446.684	26.62	0.23	0.00	0	250.00
\$ / R	On 06/09/2016	Any day expiry			14.22940		14.22940		14.14890	14.14890		18.46	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	13.50	Put	577.89050		0.57789		619.09600	0.61910	577.891	16.44	0.34	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	462.90060		0.46290		470.38610	0.47039	462.901	26.58	0.24	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.80	Call	462.25510		0.46226		469.96440	0.46996	462.255	26.79	0.24	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry			14.23450		14.23450		14.15390	14.15390		18.46	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	737.30430		0.73730		786.32890	0.78633	737.304	17.16	0.39	0.00	0	50,000.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	473.66600		0.47367		479.33860	0.47934	473.666	25.00	0.25	0.00	0	50,000.00
\$ / R	On 15/09/2016	Any day expiry			14.25230		14.25230		14.17150	14.17150		18.44	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			14.26250		14.26250		14.18160	14.18160		18.44	0.00	0.00	0	1,125.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	487.86950		0.48787		490.36720	0.49037	487.869	26.33	0.25	0.00	0	10,000.00
\$ / R	On 28/09/2016	Any day expiry			14.28450		14.28450		14.20350	14.20350		18.58	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	115.78240		0.11578		126.92370	0.12692	115.782	15.67	0.10	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	495.07440		0.49507		503.09590	0.50310	495.074	28.06	0.24	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry			14.35220		14.35220		14.27160	14.27160		18.76	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	122.56210		0.12256		134.34090	0.13434	122.562	15.63	0.10	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	517.50570		0.51751		510.05550	0.51006	517.506	28.95	0.23	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry			14.43210		14.43210		14.35180	14.35180		19.01	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	129.42480		0.12942		140.15360	0.14015	129.425	15.56	0.10	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	487.36550		0.48737		476.90540	0.47691	487.366	28.73	0.22	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			14.47080		14.47080		14.39080	14.39080		19.03	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.48280		14.48280		14.40290	14.40290		19.13	0.00	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	136.57600		0.13658		147.75680	0.14776	136.576	15.63	0.10	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	448.62960		0.44863		437.80910	0.43781	448.630	28.15	0.20	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.68600		14.68600		14.60720	14.60720		19.52	0.00	0.00	0	0.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			13.56010		13.56010		13.48200	13.48200		17.37	0.00	691,565.10	51	728.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			13.78740		13.78740		13.70850	13.70850		17.61	0.00	0.00	0	236.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			14.01320		14.01320		13.93520	13.93520		17.94	0.00	0.00	0	77.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.26250		14.26250		14.18160	14.18160		18.44	0.00	0.00	0	0.00
£ / R	On 11/12/2015	Foreign Exchange Future			21.05110		21.05110		20.91150	20.91150		16.52	0.00	7,852,060.30	373	29,541.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	18.88890		0.01889		24.52820	0.02453	18.889	17.94	0.03	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	1,750.16170		1.75016		1,645.54310	1.64554	1,750.162	15.20	0.87	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.00	Call	1,271.96780		1.27197		1,194.82320	1.19482	1,271.968	15.37	0.77	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.12	Put	257.60610		0.25761		325.65520	0.32566	257.606	15.50	0.26	0.00	0	12,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.23	Put	294.53990		0.29454		367.68780	0.36769	294.540	15.62	0.29	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	1,051.94950		1.05195		990.08340	0.99008	1,051.949	15.73	0.69	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.75	Put	511.94890		0.51195		607.88020	0.60788	511.949	16.19	0.41	0.00	0	6,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	802.81450		0.80281		759.95530	0.75996	802.814	16.22	0.58	0.00	0	18,900.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.81	Put	541.55110		0.54155		639.88810	0.63989	541.551	16.26	0.43	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.20	Put	760.55710		0.76056		877.11700	0.87712	760.557	16.81	0.52	0.00	0	3,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	509.77890		0.50978		494.63710	0.49464	509.779	17.38	0.42	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.82	Call	420.37710		0.42038		411.74070	0.41174	420.377	18.00	0.36	0.00	0	10,000.00

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			21.39790		21.39790		21.25600	21.25600		16.52	0.00	0.00	0	1,772.00
£ / R	On 13/06/2016	Foreign Exchange Future			21.74310		21.74310		21.60250	21.60250		16.92	0.00	0.00	0	200.00
£ / R	On 08/09/2016	Any day expiry			22.08300		22.08300		21.93720	21.93720		17.74	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	1,020.28470		1.02028		1,077.35780	1.07736	1,020.285	16.63	0.37	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	753.34470		0.75334		716.00920	0.71601	753.345	22.59	0.28	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			22.12620		22.12620		21.97960	21.97960		17.23	0.00	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.11233		0.11233		0.11205	0.11205		21.44	0.00	0.00	0	8,183.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.11450		0.11450		0.11422	0.11422		17.56	0.00	0.00	0	0.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.11668		0.11668		0.11641	0.11641		17.17	0.00	0.00	0	0.00
€ / R	On 21/09/2015	Any day expiry			15.13530		15.13530		15.02710	15.02710		19.75	0.00	0.00	0	0.00
€ / R	On 21/09/2015	Any day expiry	14.85	Call	324.70500		0.32471		242.40130	0.24240	324.705	21.95	0.80	0.00	0	1,000.00
€ / R	On 21/09/2015	Any day expiry	14.85	Put	39.40500		0.03941		65.30130	0.06530	39.405	21.95	0.20	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry			15.22750		15.22750		15.12810	15.12810		16.77	0.00	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	494.41580		0.49442		439.91750	0.43992	494.416	16.14	0.66	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	186.91580		0.18692		231.81750	0.23182	186.916	16.14	0.34	0.00	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			15.36300		15.36300		15.26100	15.26100		16.92	0.00	1,920,375.00	125	78,687.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	12.66910		0.01267		14.50780	0.01451	12.669	17.62	0.02	0.00	0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	46.90830		0.04691		55.87000	0.05587	46.908	15.59	0.09	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	101.71810		0.10172		119.25430	0.11925	101.718	15.60	0.16	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.04	Put	334.90220		0.33490		382.27340	0.38227	334.902	16.38	0.38	0.00	0	50,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.29	Call	533.27670		0.53328		488.87490	0.48887	533.277	16.81	0.54	0.00	0	6,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	202.47030		0.20247		189.43580	0.18944	202.470	19.89	0.24	0.00	0	6,682.00
€ / R	On 25/01/2016	Any day expiry			15.50130		15.50130		15.39880	15.39880		16.89	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	948.01060		0.94801		885.80620	0.88581	948.011	15.60	0.69	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	907.02140		0.90702		847.21700	0.84722	907.021	15.74	0.68	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			15.65330		15.65330		15.55020	15.55020		16.92	0.00	0.00	0	27,775.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	38.71640		0.03872		41.60950	0.04161	38.716	16.32	0.05	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	46.44850		0.04645		50.03780	0.05004	46.449	16.12	0.06	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	98.33900		0.09834		106.73070	0.10673	98.339	15.25	0.12	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	119.69670		0.11970		131.43640	0.13144	119.697	15.01	0.14	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	245.23410		0.24523		0.00000	0.00000	245.234	15.12	0.24	112,215,966.00	30,000	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	1,098.24320		1.09824		1,036.61770	1.03662	1,098.243	15.33	0.70	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	370.88680		0.37089		414.21720	0.41422	370.887	15.45	0.32	74,826,321.00	15,000	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.05	Call	1,014.99280		1.01499		957.98660	0.95799	1,014.993	15.65	0.66	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	574.45520		0.57446		629.97640	0.62998	574.455	16.33	0.41	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	636.49220		0.63649		603.58580	0.60359	636.492	17.59	0.46	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	576.40520		0.57641		547.54100	0.54754	576.405	18.03	0.43	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	535.84020		0.53584		509.74230	0.50974	535.840	18.36	0.40	0.00	0	34,000.00
€ / R	On 13/06/2016	Foreign Exchange Future			15.94820		15.94820		15.84520	15.84520		17.17	0.00	0.00	0	250.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	189.90810		0.18991		204.81310	0.20481	189.908	14.86	0.17	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	934.10270		0.93410		896.03890	0.89604	934.103	17.19	0.53	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.28190		16.28190		16.17470	16.17470		17.43	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 19/12/2016	Foreign Exchange Future			16.56250		16.56250		16.45390	16.45390		18.03	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			101.65253		101.65253		101.47003	101.47003			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			99.97181		99.97181		99.94363	99.94363			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.20494		100.20494		100.15865	100.15865			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			100.03068		100.03068		99.91589	99.91589			0.00	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
AL37	On 05/11/2015	Index Future			462.24400		462.24400		462.81200	462.81200			0.00	0.00	0	3.00
AL37	On 04/02/2016	Index Future			470.00500		470.00500		470.58300	470.58300			0.00	0.00	0	0.00
AL7T	On 05/11/2015	Index Future			542.32600		542.32600		543.51400	543.51400			0.00	0.00	0	1.00
AL7T	On 04/02/2016	Index Future			551.43200		551.43200		552.64000	552.64000			0.00	0.00	0	0.00
ALBI	On 05/11/2015	Index Future			495.33800		495.33800		496.46600	496.46600			0.00	19,813,520.00	4	454.00
ALBI	On 04/02/2016	Index Future			503.65400		503.65400		504.80200	504.80200			0.00	0.00	0	146.00
ALBI	On 05/05/2016	Index Future			512.59600		512.59600		513.77100	513.77100			0.00	0.00	0	0.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.65250		9.65250		9.65900	9.65900		13.64	0.00	0.00	0	9,812.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	105.02120		0.10502		109.80640	0.10981	105.021	13.24	0.27	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	278.79990		0.27880		290.52870	0.29053	278.800	13.58	0.55	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	102.93060		0.10293		110.75740	0.11076	102.931	15.74	0.25	0.00	0	201.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.77190		9.77190		9.77870	9.77870		12.88	0.00	488,595.00	50	2,827.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			9.89360		9.89360		9.90260	9.90260		14.07	0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			10.03200		10.03200		10.04060	10.04060		14.75	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			10.28370		10.28370		10.21230	10.21230		15.38	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			10.45480		10.45480		10.38200	10.38200		14.64	0.00	0.00	0	0.00
CHF / R	On 11/12/2015	Foreign Exchange Future			14.03850		14.03850		13.96400	13.96400		17.80	0.00	0.00	0	7,345.00
CHF / R	On 14/03/2016	Foreign Exchange Future			14.33170		14.33170		14.25620	14.25620		18.14	0.00	0.00	0	1,531.00
CNH / R	On 11/12/2015	Foreign Exchange Future			2.09750		2.09750		2.08740	2.08740		16.50	0.00	0.00	0	25,110.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.11530		2.11530		2.10450	2.10450		16.66	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future			2.06130		2.06130		2.04670	2.04670		20.88	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.10140		2.10140		2.08660	2.08660		17.10	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 05/11/2015	Bond Future	10.01707		80.39794		9.98759	80.60224			0.00	0.00	0	6,441.00
ES33	On 04/02/2016	Bond Future	10.11035		81.74783		10.07989	81.95560			0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future	10.19316		79.40933		10.16155	79.62190			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	492.26700		492.26700		493.30400	493.30400			0.00	0.00	0	442.00
GOVI	On 04/02/2016	GOVI	500.53200		500.53200		501.58700	501.58700			0.00	0.00	0	26.00
GOVI	On 05/05/2016	GOVI	509.41900		509.41900		510.49800	510.49800			0.00	0.00	0	0.00
I2025	On 05/11/2015	Bond Future	122.37941		122.37941		122.58572	122.58572			0.00	0.00	0	544.00
I2025	On 04/02/2016	Bond Future	123.22074		123.22074		123.43056	123.43056			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 05/11/2015	Bond Future	102.88347		102.88347		102.88181	102.88181			0.00	0.00	0	100.00
I2033	On 04/02/2016	Bond Future	104.61922		104.61922		104.61741	104.61741			0.00	0.00	0	0.00
I2033	On 05/05/2016	Bond Future	105.49560		105.49560		105.49544	105.49544			0.00	0.00	0	0.00
I2038	On 05/11/2015	Bond Future	125.54466		125.54466		125.54204	125.54204			0.00	0.00	0	7,020.00
I2038	On 04/02/2016	Bond Future	126.28644		126.28644		126.28381	126.28381			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 05/11/2015	Bond Future	124.91438		124.91438		124.91168	124.91168			0.00	0.00	0	6,432.00
I2046	On 04/02/2016	Bond Future	127.02172		127.02172		127.01901	127.01901			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 05/11/2015	Bond Future	132.95349		132.95349		132.95066	132.95066			0.00	0.00	0	4,911.00
I2050	On 04/02/2016	Bond Future	133.66032		133.66032		133.65715	133.65715			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 05/11/2015	Index Future			230.94600		230.94600		230.95800	230.95800			0.00	0.00	0	969.00
IGOV	On 04/02/2016	Index Future			234.84200		234.84200		234.85500	234.85500			0.00	0.00	0	82.00
IGOV	On 05/05/2016	Index Future			239.02900		239.02900		239.04600	239.04600			0.00	0.00	0	0.00
ILBI	On 05/11/2015	Index Future			626.20500		626.20500		626.23200	626.23200			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future			636.90200		636.90200		636.93100	636.93100			0.00	0.00	0	160.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future			6.44000		93.56000		6.44000	93.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future			6.47000		93.53000		6.47000	93.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			6.62000		93.38000		6.62000	93.38000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future			6.66000		93.34000		6.66000	93.34000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future			6.78000		93.22000		6.78000	93.22000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			6.81000		93.19000		6.81000	93.19000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			7.12000		92.88000		7.12000	92.88000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.35000		92.65000		7.35000	92.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.58000		92.42000		7.58000	92.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.72000		92.28000		7.72000	92.28000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.86000		92.14000		7.86000	92.14000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.86000		92.14000		7.86000	7.86000			0.00	0.00	0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future			0.12610		0.12610		0.12490	0.12490			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future			0.12520		0.12520		0.12450	0.12450			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future			0.12490		0.12490		0.12480	0.12480			0.00	0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.06460		0.06460		0.06390	0.06390			0.00	0.00	0	28,268.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.06090		0.06090		0.06040	0.06040			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.05810		0.05810		0.05750	0.05750			0.00	0.00	0	0.00
NZ\$ / R	On 23/09/2015	Any day expiry			8.45300		8.45300		8.46390	8.46390		19.57	0.00	0.00	0	8,000.00
NZ\$ / R	On 23/09/2015	Any day expiry	8.48	Call	72.59110		0.07259		84.41750	0.08442	72.591	19.72	0.45	0.00	0	8,000.00
NZ\$ / R	On 23/09/2015	Any day expiry	8.60	Call	33.84770		0.03385		42.98790	0.04299	33.848	20.32	0.26	0.00	0	8,000.00
NZ\$ / R	On 23/09/2015	Any day expiry	8.63	Put	204.44450		0.20444		201.89250	0.20189	204.445	20.47	0.78	0.00	0	8,000.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			8.52470		8.52470		8.53490	8.53490		11.44	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			8.61610		8.61610		8.62680	8.62680		13.44	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			8.70980		8.70980		8.72290	8.72290		14.24	0.00	0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.13300		1.13300		1.13200	1.13200			0.00	0.00	0	3,087.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.13530		1.13530		1.13430	1.13430			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.13810		1.13810		1.13710	1.13710			0.00	0.00	0	0.00
R186	On 05/11/2015	Bond Future			8.51820		118.11254		8.48323	118.38452		9.55	0.00	0.00	0	32,472.00
R186	On 05/11/2015	Bond Future	7.73	Call	110.33000		0.11033		134.63000	0.13463	110.330	9.28	0.06	0.00	0	169.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 05/11/2015	Bond Future	7.75	Call	121.06000		0.12106		147.19000	0.14719	121.060	9.29	0.07	0.00	0	1,200.00
R186	On 05/11/2015	Bond Future	7.86	Call	197.17000		0.19717		235.21000	0.23521	197.170	9.33	0.10	0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.00	Call	345.16000		0.34516		402.77000	0.40277	345.160	9.38	0.16	0.00	0	200.00
R186	On 05/11/2015	Bond Future	8.22	Put	3,080.86000		3.08086		2,905.87000	2.90587	3,080.860	9.45	0.71	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	2,912.28000		2.91228		2,743.28000	2.74328	2,912.280	9.46	0.69	0.00	0	8,650.00
R186	On 05/11/2015	Bond Future	8.35	Put	2,389.58000		2.38958		2,241.09000	2.24109	2,389.580	9.50	0.62	0.00	0	9,430.00
R186	On 05/11/2015	Bond Future	8.35	Call	1,073.27000		1.07327		1,196.76000	1.19676	1,073.270	9.50	0.38	0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.45	Call	1,397.26000		1.39726		1,541.52000	1.54152	1,397.260	9.53	0.46	0.00	0	200.00
R186	On 05/11/2015	Bond Future	8.45	Put	1,928.50000		1.92850		1,800.78000	1.80078	1,928.500	9.53	0.54	0.00	0	6,308.00
R186	On 05/11/2015	Bond Future	8.50	Call	1,579.93000		1.57993		1,734.43000	1.73443	1,579.930	9.55	0.49	0.00	0	650.00
R186	On 05/11/2015	Bond Future	8.50	Put	1,721.37000		1.72137		1,603.89000	1.60389	1,721.370	9.55	0.51	0.00	0	4,666.00
R186	On 05/11/2015	Bond Future	8.55	Put	1,532.83000		1.53283		1,425.39000	1.42539	1,532.830	9.59	0.47	0.00	0	4,667.00
R186	On 05/11/2015	Bond Future	8.75	Put	925.87000		0.92587		854.69000	0.85469	925.870	9.73	0.33	0.00	0	10,200.00
R186	On 05/11/2015	Bond Future	8.85	Put	702.44000		0.70244		646.34000	0.64634	702.440	9.80	0.27	0.00	0	2,283.00
R186	On 05/11/2015	Bond Future	9.00	Put	450.56000		0.45056		412.83000	0.41283	450.560	9.91	0.19	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.58116		114.79762		8.54483	115.07429		9.50	0.00	0.00	0	5,365.00
R186	On 04/02/2016	Bond Future	8.75	Put	2,090.31000		2.09031		1,987.47000	1.98747	2,090.310	9.50	0.41	0.00	0	6,700.00
R186	On 05/05/2016	Bond Future			8.63254		116.83739		8.59460	117.12051		9.38	0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.68331		113.66383		8.64379	113.95268		9.50	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 05/11/2015	Bond Future			292.83888		292.83888		292.83441	292.83441			0.00	0.00	0	927.00
R197	On 04/02/2016	Bond Future			291.41807		291.41807		291.41370	291.41370			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 05/11/2015	Bond Future			238.51375		238.51375		238.50947	238.50947			0.00	0.00	0	53,286.00
R202	On 04/02/2016	Bond Future			239.15871		239.15871		239.15444	239.15444			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			8.40106		97.99993		8.36608	98.18417		7.56	0.00	0.00	0	14,033.00
R2023	On 04/02/2016	Bond Future			8.47985		99.64530		8.44316	99.83275		6.88	0.00	0.00	0	1,050.00
R2023	On 05/05/2016	Bond Future			8.53755		97.48651		8.49886	97.67851		7.18	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 05/11/2015	Bond Future			7.40572		102.68551		7.36920	102.74814		2.07	0.00	0.00	0	15,930.00
R203	On 04/02/2016	Bond Future			7.51285		104.40952		7.47005	104.47334		1.25	0.00	0.00	0	0.00
R203	On 05/05/2016	Bond Future			7.57070		102.09438		7.51847	102.16067		1.54	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 05/11/2015	Bond Future			8.92225		94.84602		8.88738	95.10998			0.00	0.00	0	9,973.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 04/02/2016	Bond Future			8.98620		92.43186		8.95017	92.70036			0.00	0.00	0	400.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 05/11/2015	Bond Future			9.00670		94.49004		8.97184	94.77240			0.00	0.00	0	1,579.00
R2032	On 04/02/2016	Bond Future			9.06997		96.07645		9.03401	96.36363			0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future			9.12419		93.62595		9.08696	93.91938			0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 05/11/2015	Bond Future			9.11998		96.55875		9.08512	96.86946			0.00	0.00	0	49,930.00
R2037	On 04/02/2016	Bond Future			9.18031		93.92289		9.14439	94.23902			0.00	0.00	0	370.00
R2037	On 05/05/2016	Bond Future			9.23332		95.59243		9.19622	95.91531			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			7.78878		103.66441		7.75317	103.76162		3.42	0.00	0.00	0	23,871.00
R204	On 04/02/2016	Bond Future			7.88460		101.36830		7.84544	101.46726		2.79	0.00	0.00	0	0.00
R204	On 05/05/2016	Bond Future			7.95640		103.16925		7.91248	103.27132		3.01	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 05/11/2015	Bond Future			9.14800		98.39889		9.11819	98.68923			0.00	0.00	0	17,486.00
R2044	On 04/02/2016	Bond Future			9.20487		95.66869		9.17419	95.96402			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future			9.25476		97.36927		9.22309	97.67109			0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 05/11/2015	Bond Future			9.12856		97.77790		9.09877	98.07623			0.00	0.00	0	48,592.00
R2048	On 04/02/2016	Bond Future			9.18675		99.41948		9.15608	99.72298			0.00	0.00	0	3,750.00
R2048	On 05/05/2016	Bond Future			9.23244		96.74988		9.20081	97.05999			0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 05/11/2015	Bond Future			8.06885		99.45139		8.03357	99.57248		4.60	0.00	0.00	0	44,623.00
R207	On 05/11/2015	Bond Future	7.43	Call	67.88000		0.06788		82.57000	0.08257	67.880	4.48	0.09	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	93.58000		0.09358		112.32000	0.11232	93.580	4.49	0.12	0.00	0	19.00
R207	On 04/02/2016	Bond Future			8.16035		97.47957		8.12242	97.60279		4.12	0.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	129.52000		0.12952		145.85000	0.14585	129.520	3.93	0.11	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	246.52000		0.24652		273.09000	0.27309	246.520	3.98	0.19	0.00	0	19.00
R207	On 05/05/2016	Bond Future			8.23749		99.21167		8.19616	99.33839		4.25	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	517.01000		0.51701		553.90000	0.55390	517.010	4.11	0.27	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.31724		97.37489		8.27225	97.50438		4.12	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R208	On 05/11/2015	Bond Future			8.19787		94.53874		8.16275	94.68369		5.91	0.00	0.00	0	40,314.00
R208	On 05/11/2015	Bond Future	8.48	Put	373.51000		0.37351	340.84000	0.34084	373.510		6.01	0.28	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			8.27858		96.12598	8.24137	96.27346			5.27	0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future			8.34361		94.43199	8.30380	94.58332			5.54	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209	On 05/11/2015	Bond Future			9.04745		74.85856	9.01765	75.07876			15.19	0.00	0.00	0	24,850.00
R209	On 05/11/2015	Bond Future	8.50	Call	350.53000		0.35053	399.39000	0.39939	350.530		14.93	0.17	0.00	0	900.00
R209	On 05/11/2015	Bond Future	9.00	Put	1,847.22000		1.84722	1,751.43000	1.75143	1,847.220		15.19	0.52	0.00	0	500.00
R209	On 05/11/2015	Bond Future	9.25	Put	1,041.17000		1.04117	981.37000	0.98137	1,041.170		15.46	0.35	0.00	0	900.00
R209	On 04/02/2016	Bond Future			9.10322		76.11533	9.07258	76.33931			14.82	0.00	0.00	0	400.00
R209	On 04/02/2016	Bond Future	9.52	Put	1,554.83000		1.55483	1,493.47000	1.49347	1,554.830		15.10	0.32	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			9.15085		74.31802	9.11923	74.54695			15.16	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R210	On 05/11/2015	Bond Future			178.65809		178.65809	178.65524	178.65524				0.00	0.00	0	2,298.00
R210	On 04/02/2016	Bond Future			181.67213		181.67213	181.66911	181.66911				0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R211	On 05/11/2015	Bond Future			135.85110		135.85110	135.84268	135.84268				0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future			136.44483		136.44483	136.43634	136.43634				0.00	0.00	0	1,120.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R212	On 05/11/2015	Bond Future			141.04299		141.04299	140.95888	140.95888				0.00	0.00	0	928.00
R212	On 04/02/2016	Bond Future			141.55857		141.55857	141.47310	141.47310				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			8.95241		85.25481	8.91757	85.50920			13.05	0.00	0.00	0	21,426.00
R213	On 04/02/2016	Bond Future			9.01710		86.68614	8.98114	86.94496			12.58	0.00	0.00	0	450.00
R213	On 05/05/2016	Bond Future			9.06740		84.67742	9.03021	84.94184			12.95	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214	On 05/11/2015	Bond Future	9.08287		75.82520		9.05308	76.05743		15.89	0.00	0.00	0	11,693.00
R214	On 04/02/2016	Bond Future	9.13970		77.09823		9.10906	77.33447		15.54	0.00	0.00	0	4,620.00
R214	On 05/05/2016	Bond Future	9.18412		75.17266		9.15254	75.41408		15.89	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 11/12/2015	Foreign Exchange Future	23,930.00000	23,930.00000		23,795.57000	23,795.57000				0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future	9.64840		9.64840		9.61850	9.61850		14.77	0.00	0.00	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.39500		4.39500		4.38000	4.38000		15.34	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future	4.34620		4.34620		4.33190	4.33190		16.23	0.00	0.00	0	0.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.31080		1.31080		1.30440	1.30440			0.00	0.00	0	7,688.00
ZMW / R	On 14/03/2016	Foreign Exchange Future	1.28350		1.28350		1.27800	1.27800			0.00	0.00	0	0.00

Total for Derivatives :												1,183,833,937.31	152,969	3790530.00
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Grand Total:												1,183,833,937.31	152,969	3790530.00
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