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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/08/2015

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 12/08/2015	Any day expiry	12.70720	12.70720		12.63790	12.63790		14.55	0.00	0.00	0	750.00	
\$ / R	On 13/08/2015	Any day expiry	12.70910	12.70910		12.64020	12.64020		14.58	0.00	0.00	0	2,491.00	
\$ / R	On 25/08/2015	Any day expiry	12.73710	12.73710		12.66820	12.66820		14.08	0.00	0.00	0	98.00	
\$ / R	On 26/08/2015	Any day expiry	12.73940	12.73940		12.67050	12.67050		14.10	0.00	0.00	0	0.00	
\$ / R	On 26/08/2015	Any day expiry	13.11	Call	68.84840	0.06885	60.20990	0.06021	68.848	15.64	0.24	0	3,600.00	
\$ / R	On 26/08/2015	Any day expiry	13.11	Put	439.44840	0.43945	499.70990	0.49971	439.448	15.64	0.76	0	3,600.00	
\$ / R	On 27/08/2015	Any day expiry			12.74170	12.74170	12.67280	12.67280		14.11	0.00	0	250.00	
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	0.10130	0.00010	0.12000	0.00012	0.101	19.99	0.00	0	300.00	
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	0.42360	0.00042	0.51080	0.00051	0.424	18.55	0.00	0	250.00	
\$ / R	On 27/08/2015	Any day expiry	12.62	Call	248.17220	0.24817	211.88290	0.21188	248.172	13.94	0.61	0	12,000.00	
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	104.18760	0.10419	89.86620	0.08987	104.188	15.04	0.33	0	250.00	
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	0.76490	0.00076	0.75490	0.00075	0.765	35.05	0.00	0	300.00	
\$ / R	On 31/08/2015	Any day expiry			12.75110	12.75110	12.68210	12.68210		13.84	0.00	0	600.00	
\$ / R	On 10/09/2015	Any day expiry			12.77420	12.77420	12.70480	12.70480		13.93	0.00	0	285.00	
\$ / R	On 14/09/2015	Foreign Exchange Future			12.78320	12.78320	12.71370	12.71370		14.05	0.00	540,064,633.60	42,248	550,419.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	0.20730	0.00021	0.24830	0.00025	0.207	18.29	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	10.60	Call	2,183.43140	2.18343	2,113.97660	2.11398	2,183.431	18.12	1.00	0.00	0	13,700.00		
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	0.67200	0.00067	0.78770	0.00079	0.672	16.52	0.00	0.00	0	24,142.00		
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,783.91140	1.78391	1,714.53330	1.71453	1,783.911	16.43	1.00	0.00	0	33,750.00		
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	0.71140	0.00071	0.83330	0.00083	0.711	16.43	0.00	0.00	0	59,545.00		
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,614.36030	1.61436	1,545.05090	1.54505	1,614.360	15.72	0.99	0.00	0	10,000.00		
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	1.26590	0.00127	1.47250	0.00147	1.266	15.59	0.01	0.00	0	8,775.00		
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	1.42250	0.00142	1.65270	0.00165	1.423	15.42	0.01	0.00	0	48,000.00		
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	1.64660	0.00165	1.91070	0.00191	1.647	15.21	0.01	0.00	0	50,000.00		
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	3.07010	0.00307	3.77830	0.00378	3.070	14.32	0.01	0.00	0	27,540.00		
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	3.61650	0.00362	4.46600	0.00447	3.616	14.24	0.02	0.00	0	50,000.00		
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	1,187.80760	1.18781	1,119.41520	1.11942	1,187.808	14.13	0.98	0.00	0	500.00		
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	4.60760	0.00461	5.71520	0.00572	4.608	14.13	0.02	0.00	0	540.00		
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	4.99020	0.00499	6.19760	0.00620	4.990	14.09	0.02	0.00	0	10,000.00		
\$ / R	On 14/09/2015	Foreign Exchange Future	11.75	Put	8.28310	0.00828	10.35220	0.01035	8.283	13.83	0.03	0.00	0	2,310.00		
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	20.66660	0.02067	25.88550	0.02589	20.667	13.34	0.08	0.00	0	39,000.00		
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	803.86660	0.80387	739.58550	0.73959	803.867	13.34	0.92	0.00	0	13,700.00		
\$ / R	On 14/09/2015	Foreign Exchange Future	12.04	Call	766.93990	0.76694	703.41020	0.70341	766.940	13.26	0.91	0.00	0	1,139.00		
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	730.40970	0.73041	668.60480	0.66860	730.410	13.18	0.90	0.00	0	12,000.00		
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	712.30710	0.71231	651.60330	0.65160	712.307	13.14	0.90	0.00	0	40.00		
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Put	29.10710	0.02911	37.90330	0.03790	29.107	13.14	0.10	0.00	0	13,000.00		
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	685.36920	0.68537	626.45890	0.62646	685.369	13.08	0.89	0.00	0	1,237.00		
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Put	42.13380	0.04213	55.86420	0.05586	42.134	13.12	0.14	0.00	0	50,000.00		
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	625.33380	0.62533	569.56420	0.56956	625.334	13.12	0.86	0.00	0	40.00		
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	600.57970	0.60058	545.99000	0.54599	600.580	13.17	0.84	0.00	0	5,000.00		
\$ / R	On 14/09/2015	Foreign Exchange Future	12.27	Put	55.10250	0.05510	71.65710	0.07166	55.103	13.23	0.17	0.00	0	201.00		
\$ / R	On 14/09/2015	Foreign Exchange Future	12.44	Call	441.39150	0.44139	396.15230	0.39615	441.392	13.49	0.73	0.00	0	10,000.00		
\$ / R	On 14/09/2015	Foreign Exchange Future	12.48	Put	110.94420	0.11094	137.13470	0.13713	110.944	13.55	0.29	0.00	0	8,500.00		
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	400.91420	0.40091	358.57960	0.35858	400.914	13.59	0.69	0.00	0	33,750.00		
\$ / R	On 14/09/2015	Foreign Exchange Future	12.51	Call	394.39940	0.39440	352.55240	0.35255	394.399	13.60	0.69	0.00	0	3,000.00		
\$ / R	On 14/09/2015	Foreign Exchange Future	12.55	Call	369.00640	0.36901	329.12220	0.32912	369.006	13.66	0.66	0.00	0	3,000.00		
\$ / R	On 14/09/2015	Foreign Exchange Future	12.60	Call	338.78420	0.33878	301.35910	0.30136	338.784	13.74	0.63	0.00	0	10,000.00		
\$ / R	On 14/09/2015	Foreign Exchange Future	12.62	Call	327.17160	0.32717	290.72850	0.29073	327.172	13.77	0.62	0.00	0	8,000.00		
\$ / R	On 14/09/2015	Foreign Exchange Future	12.67	Call	299.33390	0.29933	265.32560	0.26533	299.334	13.85	0.58	0.00	0	10,000.00		
\$ / R	On 14/09/2015	Foreign Exchange Future	12.70	Call	283.44630	0.28345	250.88410	0.25088	283.446	13.89	0.56	0.00	0	4,810.00		
\$ / R	On 14/09/2015	Foreign Exchange Future	12.75	Call	258.32030	0.25832	229.92030	0.22992	258.320	13.97	0.53	0.00	0	950.00		
\$ / R	On 14/09/2015	Foreign Exchange Future	12.80	Call	234.85860	0.23486	210.53570	0.21054	234.859	14.05	0.50	0.00	0	200.00		
\$ / R	On 14/09/2015	Foreign Exchange Future	12.86	Call	210.95660	0.21096	189.25100	0.18925	210.957	14.26	0.46	0.00	0	10,000.00		
\$ / R	On 14/09/2015	Foreign Exchange Future	12.90	Call	196.25930	0.19626	176.19250	0.17619	196.259	14.41	0.44	0.00	0	3,000.00		
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	380.33920	0.38034	433.48020	0.43348	380.339	14.76	0.62	0.00	0	501.00		
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Call	163.53920	0.16354	147.18020	0.14718	163.539	14.76	0.38	0.00	0	53,650.00		
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	146.44490	0.14644	132.05050	0.13205	146.445	14.98	0.35	0.00	0	18,946.00		
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	143.76690	0.14377	129.68130	0.12968	143.767	15.02	0.34	0.00	0	20,000.00		
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	136.01290	0.13601	122.82410	0.12282	136.013	15.12	0.33	0.00	0	20,000.00		
\$ / R	On 14/09/2015	Foreign Exchange Future	13.15	Call	123.98260	0.12398	112.18870	0.11219	123.983	15.30	0.30	0.00	0	2,310.00		

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Call	102.97940	0.10298	93.61770	0.09362	102.979	15.66	0.26	0.00	0	201.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Put	569.77940	0.56978	629.91770	0.62992	569.779	15.66	0.74	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.28	Call	97.40100	0.09740	88.68210	0.08868	97.401	15.77	0.25	0.00	0	17,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	77.97910	0.07798	71.77270	0.07177	77.979	16.20	0.20	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	28.35750	0.02836	27.28600	0.02729	28.358	18.62	0.08	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	17.45220	0.01745	16.89560	0.01690	17.452	19.71	0.05	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	13.73090	0.01373	13.44160	0.01344	13.731	20.22	0.04	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	11.22310	0.01122	11.09430	0.01109	11.223	20.66	0.03	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.81460	12.81460	12.74490	12.74490		14.14	0.00	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	1.08070	0.00108	1.31160	0.00131	1.081	16.71	0.00	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	2.36550	0.00237	2.90870	0.00291	2.366	15.22	0.01	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	4.23520	0.00424	5.25160	0.00525	4.235	14.16	0.02	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	141.26620	0.14127	130.41720	0.13042	141.266	15.63	0.29	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	49.29060	0.04929	47.46350	0.04746	49.291	18.21	0.11	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	4.81890	0.00482	4.60390	0.00460	4.819	29.05	0.01	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.81910	12.81910	12.74940	12.74940		14.20	0.00	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.88250	12.88250	12.81260	12.81260		14.58	0.00	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	3.56150	0.00356	4.17690	0.00418	3.561	15.95	0.01	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	7.53120	0.00753	8.64780	0.00865	7.531	14.94	0.02	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	167.59660	0.16760	155.28140	0.15528	167.597	16.52	0.27	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	18.16390	0.01816	17.55830	0.01756	18.164	28.67	0.03	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.94760	12.94760	12.87740	12.87740		14.68	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	7.14210	0.00714	8.48360	0.00848	7.142	15.64	0.02	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	13.97650	0.01398	16.31080	0.01631	13.977	14.81	0.03	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	182.86380	0.18286	172.23480	0.17223	182.864	17.17	0.26	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	26.26140	0.02626	24.26930	0.02427	26.261	28.15	0.03	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.97800	12.97800	12.90770	12.90770		14.63	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.98500	12.98500	12.91470	12.91470		14.76	0.00	85,168,615.00	6,559	171,182.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	2,047.12530	2.04713	1,979.11090	1.97911	2,047.125	15.10	0.97	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	12.12530	0.01213	14.41090	0.01441	12.125	15.10	0.03	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,998.33180	1.99833	1,930.46530	1.93047	1,998.332	15.00	0.97	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,804.37830	1.80438	1,737.18550	1.73719	1,804.378	14.61	0.96	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,612.91110	1.61291	1,546.55110	1.54655	1,612.911	14.21	0.94	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	39.82530	0.03983	44.80000	0.04480	39.825	13.82	0.08	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	40.52880	0.04053	45.79400	0.04579	40.529	13.80	0.08	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	52.88620	0.05289	61.69530	0.06170	52.886	13.61	0.10	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	58.87120	0.05887	68.34480	0.06834	58.871	13.60	0.11	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	72.45620	0.07246	83.34890	0.08335	72.456	13.59	0.13	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	88.39260	0.08839	100.82050	0.10082	88.393	13.57	0.16	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.10	Call	991.91240	0.99191	935.68970	0.93569	991.912	13.55	0.82	0.00	0	537.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	952.21470	0.95221	896.85920	0.89686	952.215	13.54	0.81	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.16	Call	944.35990	0.94436	889.18270	0.88918	944.360	13.54	0.80	0.00	0	750.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	123.74310	0.12374	139.22160	0.13922	123.743	13.54	0.20	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	913.24600	0.91325	858.78420	0.85878	913.246	13.53	0.79	0.00	0	1,000.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	243.93360	0.24393	274.02070	0.27402	243.934	13.91	0.33	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	663.09170	0.66309	623.14920	0.62315	663.092	13.93	0.67	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	657.29320	0.65729	617.61470	0.61761	657.293	13.95	0.66	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	645.81480	0.64581	606.67100	0.60667	645.815	13.99	0.66	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	492.58750	0.49259	461.05820	0.46106	492.588	14.57	0.55	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	449.06330	0.44906	422.24920	0.42225	449.063	14.76	0.51	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	411.21060	0.41121	386.79430	0.38679	411.211	15.03	0.48	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	376.64780	0.37665	354.46430	0.35446	376.648	15.29	0.45	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	351.20570	0.35121	330.68910	0.33069	351.206	15.50	0.42	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	316.45050	0.31645	298.23430	0.29823	316.450	15.82	0.39	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	305.71170	0.30571	288.21230	0.28821	305.712	15.92	0.38	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	290.35680	0.29036	273.88200	0.27388	290.357	16.08	0.36	0.00	0	13,737.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	253.49920	0.25350	239.85020	0.23985	253.499	16.50	0.32	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	145.48390	0.14548	139.02760	0.13903	145.484	18.46	0.19	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	104.55120	0.10455	100.72020	0.10072	104.551	19.72	0.14	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	95.99930	0.09600	92.69490	0.09269	95.999	20.07	0.13	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	94.16300	0.09416	90.96990	0.09097	94.163	20.15	0.13	0.00	0	61,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	63.74240	0.06374	64.91970	0.06492	63.742	22.70	0.08	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			13.00850	13.00850	12.93790	12.93790		14.70	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	10.32610	0.01033	11.59930	0.01160	10.326	15.26	0.02	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	19.74220	0.01974	22.29710	0.02230	19.742	14.61	0.04	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	189.94850	0.18995	181.64040	0.18164	189.948	17.73	0.24	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	31.58430	0.03158	30.83510	0.03084	31.584	27.53	0.04	0.00	0	300.00
\$ / R	On 13/01/2016	Any day expiry			13.06230	13.06230	12.99150	12.99150		14.78	0.00	0.00	0	1,150.00
\$ / R	On 27/01/2016	Any day expiry			13.09510	13.09510	13.02410	13.02410		14.84	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	79.87460	0.07987	91.04390	0.09104	79.875	13.55	0.12	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	592.25730	0.59226	562.90430	0.56290	592.257	14.57	0.56	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	533.42380	0.53342	508.67160	0.50867	533.424	14.86	0.52	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	214.29710	0.21430	207.78350	0.20778	214.297	18.28	0.23	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			13.13290	13.13290	13.06140	13.06140		14.96	0.00	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	67.66740	0.06767	73.36880	0.07337	67.667	14.00	0.10	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	150.53630	0.15054	147.85390	0.14785	150.536	20.33	0.16	0.00	0	1,000.00
\$ / R	On 25/02/2016	Any day expiry			13.16380	13.16380	13.09190	13.09190		14.96	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	93.09750	0.09310	100.96020	0.10096	93.098	13.63	0.13	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	221.71650	0.22172	215.28530	0.21529	221.717	18.95	0.22	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			13.19940	13.19940	13.12700	13.12700		15.09	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			13.20660	13.20660	13.13400	13.13400		15.08	0.00	51,241,608.00	3,880	14,953.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	38.78880	0.03879	41.51190	0.04151	38.789	14.90	0.06	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	73.89190	0.07389	79.27950	0.07928	73.892	14.07	0.10	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	78.64560	0.07865	84.39190	0.08439	78.646	13.99	0.11	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	100.52650	0.10053	107.92550	0.10793	100.526	13.66	0.13	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	104.24090	0.10424	111.91760	0.11192	104.241	13.61	0.14	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	115.23000	0.11523	126.32110	0.12632	115.230	13.50	0.15	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	122.78750	0.12279	134.54640	0.13455	122.788	13.51	0.16	0.00	0	1,000.00

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	12.00	Put	132.73910	0.13274	145.35950	0.14536	132.739	13.52	0.17	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	156.67450	0.15667	171.30730	0.17131	156.675	13.55	0.19	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	939.70080	0.93970	894.53410	0.89453	939.701	13.68	0.70	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	506.30030	0.50630	484.00180	0.48400	506.300	15.89	0.44	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	404.44720	0.40445	388.04820	0.38805	404.447	16.80	0.37	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	331.16910	0.33117	318.90140	0.31890	331.169	17.67	0.30	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	286.77020	0.28677	276.71060	0.27671	286.770	18.31	0.27	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	168.74130	0.16874	164.90580	0.16491	168.741	20.87	0.16	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	154.02040	0.15402	153.61620	0.15362	154.020	23.72	0.13	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	23.88280	0.02388	23.47990	0.02348	23.883	26.35	0.02	0.00	0	1,500.00
\$ / R	On 29/03/2016	Any day expiry			13.24220	13.24220	13.16910	13.16910		15.17	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	106.51830	0.10652	112.24790	0.11225	106.518	13.69	0.14	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	232.19020	0.23219	224.82990	0.22483	232.190	19.67	0.21	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry			13.30880	13.30880	13.23460	13.23460		15.26	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	115.31850	0.11532	122.69500	0.12270	115.319	13.67	0.14	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	236.98050	0.23698	229.39390	0.22939	236.980	20.38	0.20	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry			13.38380	13.38380	13.30960	13.30960		15.51	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	127.48680	0.12749	131.62310	0.13162	127.487	13.78	0.14	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	247.28980	0.24729	249.08760	0.24909	247.290	21.26	0.19	0.00	0	250.00
\$ / R	On 06/06/2016	Any day expiry			13.40820	13.40820	13.33410	13.33410		15.50	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	206.21810	0.20622	219.47590	0.21948	206.218	13.57	0.21	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	325.63430	0.32563	315.16290	0.31516	325.634	19.80	0.25	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			13.41550	13.41550	13.34140	13.34140		15.51	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.42520	13.42520	13.35120	13.35120		15.61	0.00	5,370,080.00	400	6,771.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	196.39600	0.19640	209.79380	0.20979	196.396	13.51	0.20	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	408.35470	0.40835	393.94650	0.39395	408.355	18.75	0.30	0.00	0	330.00
\$ / R	On 28/06/2016	Any day expiry			13.46180	13.46180	13.38800	13.38800		15.62	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	136.62450	0.13662	141.30140	0.14130	136.625	13.80	0.14	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	284.44160	0.28444	281.04320	0.28104	284.442	22.82	0.19	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry			13.53250	13.53250	13.45900	13.45900		15.81	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	145.15890	0.14516	148.13510	0.14814	145.159	13.85	0.14	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	317.29040	0.31729	318.30900	0.31831	317.290	24.30	0.20	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry			13.59890	13.59890	13.52490	13.52490		15.98	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	155.27490	0.15527	158.44170	0.15844	155.275	13.93	0.14	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	352.33990	0.35234	334.65360	0.33465	352.340	25.88	0.20	0.00	0	250.00
\$ / R	On 15/09/2016	Any day expiry			13.08560	13.08560	13.08560	13.08560		16.05	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.64960	13.64960	13.57540	13.57540		16.12	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry			13.66870	13.66870	13.59440	13.59440		16.15	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	165.89410	0.16589	169.73580	0.16974	165.894	13.99	0.15	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	324.00980	0.32401	319.56180	0.31956	324.010	25.52	0.18	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry			13.72790	13.72790	13.65330	13.65330		16.37	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	174.15640	0.17416	178.00280	0.17800	174.156	14.03	0.15	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	308.46950	0.30847	293.33230	0.29333	308.470	25.54	0.17	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry			13.79770	13.79770	13.72290	13.72290		16.49	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 28/11/2016	Any day expiry	11.80	Put	180.17250	0.18017	185.33850	0.18534	180.173	13.99	0.15	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	281.89680	0.28190	268.11740	0.26812	281.897	25.31	0.15	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			13.83150	13.83150	13.75650	13.75650		16.58	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.84210	13.84210	13.76710	13.76710		16.58	0.00	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	183.67840	0.18368	186.97320	0.18697	183.678	13.97	0.15	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	252.70380	0.25270	249.87380	0.24987	252.704	24.80	0.14	0.00	0	250.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.78320	12.78320	12.71370	12.71370		14.05	0.00	3,272,499.20	256	1,117.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.98500	12.98500	12.91470	12.91470		14.76	0.00	701,190.00	54	225.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			13.20660	13.20660	13.13400	13.13400		15.08	0.00	528,264.00	40	151.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			13.42520	13.42520	13.35120	13.35120		15.61	0.00	0.00	0	7.00
£ / R	On 14/09/2015	Foreign Exchange Future			19.95770	19.95770	19.84200	19.84200		11.86	0.00	5,308,748.20	266	26,819.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	9.45740	0.00946	11.03910	0.01104	9.457	15.54	0.02	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	10.94520	0.01095	12.81180	0.01281	10.945	14.76	0.03	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	15.42520	0.01543	18.21600	0.01822	15.425	13.11	0.04	0.00	0	18,900.00
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	144.81470	0.14481	122.39190	0.12239	144.815	12.84	0.28	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future			20.26140	20.26140	20.14450	20.14450		12.62	0.00	12,440,499.60	614	5,497.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	33.65610	0.03366	36.58390	0.03658	33.656	13.07	0.05	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	1,102.21200	1.10221	1,019.78300	1.01978	1,102.212	12.10	0.74	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	581.63990	0.58164	532.75880	0.53276	581.640	12.74	0.50	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	430.12510	0.43013	393.63260	0.39363	430.125	13.38	0.39	0.00	0	18,900.00
£ / R	On 14/03/2016	Foreign Exchange Future			20.59750	20.59750	20.47790	20.47790		13.20	0.00	10,298,750.00	500	1,030.00
£ / R	On 13/06/2016	Foreign Exchange Future			20.93030	20.93030	20.81000	20.81000		13.66	0.00	0.00	0	0.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10315	0.10315	0.10270	0.10270		13.55	0.00	0.00	0	24.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10494	0.10494	0.10448	0.10448		13.37	0.00	0.00	0	4,298.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.10698	0.10698	0.10651	0.10651		13.35	0.00	0.00	0	0.00
€ / R	On 14/09/2015	Foreign Exchange Future			14.03800	14.03800	14.06720	14.06720		13.47	0.00	4,351,780.00	310	34,689.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.26	Put	1.09860	0.00110	1.07720	0.00108	1.099	15.51	0.00	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	4.05080	0.00405	3.81710	0.00382	4.051	14.03	0.02	0.00	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	8.49410	0.00849	7.79690	0.00780	8.494	13.70	0.03	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.92	Put	9.12410	0.00912	8.35750	0.00836	9.124	13.66	0.03	0.00	0	9,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	12.09080	0.01209	10.99190	0.01099	12.091	13.53	0.04	0.00	0	10,700.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.38	Call	136.91630	0.13692	146.58740	0.14659	136.916	14.29	0.32	0.00	0	6,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.60	Call	89.68110	0.08968	97.24250	0.09724	89.681	14.84	0.23	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	50.60950	0.05061	56.03580	0.05604	50.609	15.67	0.14	0.00	0	7,500.00
€ / R	On 21/09/2015	Any day expiry			14.05670	14.05670	14.08590	14.08590		13.49	0.00	0.00	0	0.00
€ / R	On 21/09/2015	Any day expiry	14.85	Call	71.65100	0.07165	79.00920	0.07901	71.651	15.41	0.17	0.00	0	1,000.00
€ / R	On 21/09/2015	Any day expiry	14.85	Put	864.95100	0.86495	843.10920	0.84311	864.951	15.41	0.83	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry			14.15140	14.15140	14.18100	14.18100		13.62	0.00	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	147.17490	0.14717	156.79170	0.15679	147.175	15.30	0.25	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	915.77490	0.91577	895.79170	0.89579	915.775	15.30	0.75	0.00	0	1,000.00

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 11/12/2015	Foreign Exchange Future			14.28030		14.28030		14.31040	14.31040		13.88	0.00	3,570,075.00	250	37,546.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	69.35730		0.06936		61.33820	0.06134	69.357	13.30	0.12	0.00	0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	284.42340		0.28442		269.33240	0.26933	284.423	13.39	0.35	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	77.71420		0.07771		83.03360	0.08303	77.714	18.63	0.11	0.00	0	6,682.00
€ / R	On 25/01/2016	Any day expiry			14.40970		14.40970		14.43960	14.43960		13.92	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	402.71920		0.40272		413.79720	0.41380	402.719	14.79	0.40	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	382.89120		0.38289		393.92620	0.39393	382.891	14.92	0.39	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			14.55380		14.55380		14.58290	14.58290		14.11	0.00	0.00	0	3,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	102.38750		0.10239		92.03570	0.09204	102.388	13.02	0.13	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	125.59220		0.12559		112.64510	0.11265	125.592	12.95	0.16	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	292.10480		0.29210		274.66400	0.27466	292.105	13.01	0.30	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	367.86200		0.36786		349.95680	0.34996	367.862	13.29	0.34	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	520.34390		0.52034		530.25150	0.53025	520.344	14.77	0.44	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.05	Call	475.85600		0.47586		485.43120	0.48543	475.856	15.06	0.41	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	259.47520		0.25948		266.73360	0.26673	259.475	17.18	0.24	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	240.40140		0.24040		247.23740	0.24724	240.401	17.46	0.22	0.00	0	24,000.00
€ / R	On 13/06/2016	Foreign Exchange Future			14.83050		14.83050		14.86070	14.86070		14.51	0.00	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	444.61350		0.44461		425.62730	0.42563	444.613	13.32	0.34	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	481.48040		0.48148		487.58500	0.48758	481.480	16.50	0.34	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			15.11500		15.11500		15.14900	15.14900		15.00	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 06/08/2015	Index Future			457.73500		457.73500		457.51500	457.51500			0.00	0.00	0	26.00
AL37	On 05/11/2015	Index Future			465.17200		465.17200		464.95600	464.95600			0.00	0.00	0	3.00
AL37	On 04/02/2016	Index Future			473.17200		473.17200		472.96200	472.96200			0.00	0.00	0	0.00
AL7T	On 06/08/2015	Index Future			540.72700		540.72700		540.29400	540.29400			0.00	0.00	0	0.00
AL7T	On 05/11/2015	Index Future			549.51200		549.51200		549.08200	549.08200			0.00	0.00	0	1.00
AL7T	On 04/02/2016	Index Future			558.96200		558.96200		558.53600	558.53600			0.00	0.00	0	0.00
ALBI	On 06/08/2015	Index Future			494.40700		494.40700		494.02900	494.02900			0.00	0.00	0	91.00
ALBI	On 05/11/2015	Index Future			502.44000		502.44000		502.06400	502.06400			0.00	0.00	0	374.00
ALBI	On 04/02/2016	Index Future			511.08000		511.08000		510.70900	510.70900			0.00	0.00	0	146.00
ALBI	On 05/05/2016	Index Future			520.24000		520.24000		519.86600	519.86600			0.00	0.00	0	0.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.28240		9.28240		9.31240	9.31240		12.26	0.00	0.00	0	2,544.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.38630		9.38630		9.41750	9.41750		12.31	0.00	0.00	0	8,541.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.50570		9.50570		9.53600	9.53600		12.48	0.00	0.00	0	1,875.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			9.62590		9.62590		9.65830	9.65830		13.12	0.00	0.00	0	0.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			9.74380		9.74380		9.77610	9.77610		12.35	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			9.89350		9.89350		9.92650	9.92650		12.50	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
CF CANDO CAGH	On 14/09/2015	Can-Do Future		257.35990	257.35990		225.87670	225.87670			0.00	0.00	0	24,000.00
CF CANDO CAGI	On 06/08/2015	Can-Do Future		1.96820	1.96820		18.72350	18.72350			0.00	0.00	0	10,000.00
CHF / R	On 14/09/2015	Foreign Exchange Future		13.22920	13.22920		13.24140	13.24140		13.40	0.00	0.00	0	1,551.00
CHF / R	On 11/12/2015	Foreign Exchange Future		13.48270	13.48270		13.49560	13.49560		14.37	0.00	0.00	0	7,229.00
CNH / R	On 14/09/2015	Foreign Exchange Future		2.04930	2.04930		2.03740	2.03740		12.69	0.00	0.00	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future		2.06790	2.06790		2.05610	2.05610		13.17	0.00	0.00	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future		1.88420	1.88420		1.88660	1.88660		15.73	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future		1.91910	1.91910		1.92150	1.92150		13.06	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
EL28	On 06/08/2015	Bond Future		126.76094	126.76094		126.76478	126.76478			0.00	0.00	0	0.00
EL28	On 05/11/2015	Bond Future		127.25945	127.25945		127.26696	127.26696			0.00	0.00	0	0.00
EL28	On 04/02/2016	Bond Future		129.45936	129.45936		129.46920	129.46920			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 06/08/2015	Bond Future		9.73108	84.22545		9.74211	84.14597			0.00	538,705,978.20	6,396	6,396.00
ES33	On 05/11/2015	Bond Future		9.81810	81.79246		9.82938	81.71241			0.00	526,825,234.86	6,441	6,441.00
ES33	On 04/02/2016	Bond Future		9.89993	83.20024		9.91141	83.11996			0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future		9.97389	80.90204		9.98570	80.82056			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 06/08/2015	GOVI		490.64400	490.64400		490.28800	490.28800			0.00	1,427,774,040.00	291	152.00
GOVI	On 05/11/2015	GOVI		498.61600	498.61600		498.26200	498.26200			0.00	1,436,014,080.00	288	441.00
GOVI	On 04/02/2016	GOVI		507.19100	507.19100		506.84100	506.84100			0.00	131,869,660.00	26	26.00

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
GOVI	On 05/05/2016	GOVI		516.28100	516.28100		515.92900	515.92900			0.00	0.00	0	0.00
I2025	On 06/08/2015	Bond Future		123.11912	123.11912		123.12496	123.12496			0.00	0.00	0	38.00
I2025	On 05/11/2015	Bond Future		125.10919	125.10919		125.11604	125.11604			0.00	0.00	0	0.00
I2025	On 04/02/2016	Bond Future		127.23243	127.23243		127.24159	127.24159			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
I2038	On 06/08/2015	Bond Future		128.09840	128.09840		127.64779	127.64779			0.00	0.00	0	2,640.00
I2038	On 05/11/2015	Bond Future		130.16900	130.16900		129.71203	129.71203			0.00	0.00	0	2,381.00
I2038	On 04/02/2016	Bond Future		132.37486	132.37486		131.91217	131.91217			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 06/08/2015	Bond Future		127.12433	127.12433		126.29920	126.29920			0.00	0.00	0	5,722.00
I2046	On 05/11/2015	Bond Future		127.77060	127.77060		126.93519	126.93519			0.00	25,554,120.00	200	200.00
I2046	On 04/02/2016	Bond Future		129.97917	129.97917		129.13165	129.13165			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 06/08/2015	Bond Future		136.23596	136.23596		135.58032	135.58032			0.00	0.00	0	2,588.00
I2050	On 05/11/2015	Bond Future		138.43788	138.43788		137.77294	137.77294			0.00	0.00	0	1,773.00
I2050	On 04/02/2016	Bond Future		139.31110	139.31110		138.63946	138.63946			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 06/08/2015	Index Future		232.14300	232.14300		231.89700	231.89700			0.00	0.00	0	533.00
IGOV	On 05/11/2015	Index Future		235.93400	235.93400		235.68700	235.68700			0.00	0.00	0	626.00
IGOV	On 04/02/2016	Index Future		240.01000	240.01000		239.76500	239.76500			0.00	0.00	0	0.00
IGOV	On 05/05/2016	Index Future		244.33100	244.33100		244.08200	244.08200			0.00	0.00	0	0.00
ILBI	On 06/08/2015	Index Future		629.01400	629.01400		628.46800	628.46800			0.00	0.00	0	2.00
ILBI	On 05/11/2015	Index Future		639.39200	639.39200		638.84700	638.84700			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future		650.38200	650.38200		649.83200	649.83200			0.00	0.00	0	159.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future		6.34000	93.66000		6.34000	93.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		6.38000	93.62000		6.37000	93.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future		6.49000	93.51000		6.48000	93.52000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future		6.52000	93.48000		6.51000	93.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.64000	93.36000		6.63000	93.37000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future		6.79000	93.21000		6.78000	93.22000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		6.90000	93.10000		6.89000	93.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.10000	92.90000		7.09000	92.91000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.29000	92.71000		7.29000	92.71000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.42000	92.58000		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.53000	92.47000		7.52000	92.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.66000	92.34000		7.65000	92.35000			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
KES / R	On 14/09/2015	Foreign Exchange Future			0.12420		0.12420		0.12310	0.12310			0.00	0.00	0	13.00
KES / R	On 11/12/2015	Foreign Exchange Future			0.12390		0.12390		0.12270	0.12270			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future			0.12320		0.12320		0.12220	0.12220			0.00	0.00	0	0.00
NGN / R	On 14/09/2015	Foreign Exchange Future			0.06330		0.06330		0.06290	0.06290			0.00	0.00	0	17,500.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.06020		0.06020		0.05960	0.05960			0.00	0.00	0	76,700.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.05760		0.05760		0.05690	0.05690			0.00	0.00	0	0.00
NZ\$ / R	On 11/08/2015	Any day expiry			8.39270		8.39270		8.39180	8.39180		15.03	0.00	0.00	0	0.00
NZ\$ / R	On 11/08/2015	Any day expiry	8.40	Put	78.23520		0.07824		79.96370	0.07996	78.235	15.03	0.51	0.00	0	8,000.00
NZ\$ / R	On 14/09/2015	Foreign Exchange Future			8.41970		8.41970		8.41890	8.41890		9.86	0.00	0.00	0	0.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			8.49850		8.49850		8.49710	8.49710		11.06	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			8.59020		8.59020		8.58840	8.58840		12.22	0.00	0.00	0	0.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.09820		1.09820		1.10650	1.10650			0.00	0.00	0	725.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.09980		1.09980		1.10810	1.10810			0.00	0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.10200		1.10200		1.11030	1.11030			0.00	0.00	0	0.00
R186	On 06/08/2015	Bond Future			8.24432		117.90085		8.25505	117.81411		9.24	0.00	911,255,669.65	7,729	24,592.00
R186	On 06/08/2015	Bond Future	7.65	Call	0.00000		0.00000		0.05000	0.00005	0.000	9.02	0.00	0.00	0	75.00
R186	On 06/08/2015	Bond Future	7.85	Call	0.13000		0.00013		3.85000	0.00385	0.130	9.10	0.00	0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.05	Call	22.51000		0.02251		78.32000	0.07832	22.510	9.17	0.05	0.00	0	75.00
R186	On 06/08/2015	Bond Future	8.35	Call	957.65000		0.95765		1,021.51000	1.02151	957.650	9.30	0.81	0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.45	Put	20.11000		0.02011		94.27000	0.09427	20.110	9.36	0.05	0.00	0	4,229.00
R186	On 06/08/2015	Bond Future	8.46	Put	16.58000		0.01658		84.26000	0.08426	16.580	9.37	0.04	0.00	0	75.00
R186	On 06/08/2015	Bond Future	8.50	Put	7.32000		0.00732		52.64000	0.05264	7.320	9.39	0.02	0.00	0	5,229.00
R186	On 06/08/2015	Bond Future	8.55	Put	2.37000		0.00237		27.86000	0.02786	2.370	9.42	0.01	0.00	0	7,229.00
R186	On 06/08/2015	Bond Future	8.68	Put	0.07000		0.00007		4.11000	0.00411	0.070	9.51	0.00	0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.90	Put	0.00000		0.00000		0.07000	0.00007	0.000	9.64	0.00	0.00	0	5,350.00
R186	On 05/11/2015	Bond Future			8.30344		119.79688		8.31445	119.70971		9.37	0.00	1,016,117,136.16	8,482	17,806.00
R186	On 05/11/2015	Bond Future	7.73	Call	647.93000		0.64793		654.89000	0.65489	647.930	9.11	0.21	0.00	0	169.00
R186	On 05/11/2015	Bond Future	7.75	Call	682.73000		0.68273		689.55000	0.68955	682.730	9.12	0.22	0.00	0	1,200.00
R186	On 05/11/2015	Bond Future	7.86	Call	899.58000		0.89958		905.19000	0.90519	899.580	9.16	0.27	0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.22	Put	2,601.61000		2.60161		2,684.09000	2.68409	2,601.610	9.27	0.54	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	2,473.05000		2.47305		2,554.22000	2.55422	2,473.050	9.28	0.52	0.00	0	8,690.00
R186	On 05/11/2015	Bond Future	8.35	Call	2,444.56000		2.44456		2,433.81000	2.43381	2,444.560	9.32	0.54	0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.35	Put	2,076.53000		2.07653		2,152.95000	2.15295	2,076.530	9.32	0.46	0.00	0	9,370.00
R186	On 05/11/2015	Bond Future	8.45	Put	1,727.20000		1.72720		1,798.29000	1.79829	1,727.200	9.35	0.41	0.00	0	6,248.00
R186	On 05/11/2015	Bond Future	8.50	Put	1,569.61000		1.56961		1,637.87000	1.63787	1,569.610	9.37	0.38	0.00	0	4,666.00
R186	On 05/11/2015	Bond Future	8.55	Put	1,427.06000		1.42706		1,492.48000	1.49248	1,427.060	9.41	0.36	0.00	0	4,667.00
R186	On 05/11/2015	Bond Future	8.85	Put	773.68000		0.77368		821.50000	0.82150	773.680	9.62	0.22	0.00	0	843.00
R186	On 05/11/2015	Bond Future	9.00	Put	555.48000		0.55548		594.88000	0.59488	555.480	9.73	0.17	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.35186		116.55938		8.36308	116.47231		9.18	0.00	0.00	0	6,262.00
R186	On 05/05/2016	Bond Future			8.39171		118.65100		8.40332	118.56266		9.18	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 04/08/2016	Bond Future			8.43355		115.50631		8.44585	115.41462			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 06/08/2015	Bond Future			293.56592		293.56592		293.57971	293.57971			0.00	0.00	0	929.00
R197	On 05/11/2015	Bond Future			298.31096		298.31096		298.32705	298.32705			0.00	0.00	0	0.00
R197	On 04/02/2016	Bond Future			297.15866		297.15866		297.19046	297.19046			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 06/08/2015	Bond Future			238.56866		238.56866		238.57808	238.57808			0.00	126,441,389.80	530	50,470.00
R202	On 05/11/2015	Bond Future			242.42480		242.42480		242.43632	242.43632			0.00	0.00	0	2,504.00
R202	On 04/02/2016	Bond Future			243.26407		243.26407		243.28532	243.28532			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 06/08/2015	Bond Future			8.13000		101.35419		8.14085	101.29466		7.09	0.00	1,029,049,091.07	10,153	7,615.00
R2023	On 06/08/2015	Bond Future	9.07	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.48	0.00	0.00	0	911.00
R2023	On 05/11/2015	Bond Future			8.20093		99.06001		8.21212	99.00036		7.39	0.00	1,200,805,441.22	12,122	17,279.00
R2023	On 04/02/2016	Bond Future			8.26205		100.76474		8.27352	100.70538		7.00	0.00	0.00	0	1,050.00
R2023	On 05/05/2016	Bond Future			8.30593		98.64309		8.31789	98.58294		7.00	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 06/08/2015	Bond Future			7.25727		105.24716		7.26853	105.22538		2.33	0.00	292,376,610.48	2,778	16,356.00
R203	On 06/08/2015	Bond Future	7.84	Put	0.00000		0.00000		0.02000	0.00002	0.000	2.38	0.00	0.00	0	5,000.00
R203	On 05/11/2015	Bond Future			7.35444		102.77347		7.36682	102.75223		2.04	0.00	285,504,699.66	2,778	6,781.00
R203	On 04/02/2016	Bond Future			7.42385		104.54230		7.43738	104.52210		1.51	0.00	0.00	0	0.00
R203	On 05/05/2016	Bond Future			7.44991		102.24776		7.46590	102.22744		1.51	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 06/08/2015	Bond Future			8.62921		95.11201		8.63993	95.02762			0.00	0.00	0	6,073.00
R2030	On 05/11/2015	Bond Future			8.68778		96.64148		8.69872	96.55663			0.00	434,500,094.08	4,496	5,696.00
R2030	On 04/02/2016	Bond Future			8.73883		94.29759		8.74996	94.21251			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 06/08/2015	Bond Future			8.71434		98.96419		8.72507	98.87366			0.00	0.00	0	1,579.00
R2032	On 05/11/2015	Bond Future			8.77379		96.40051		8.78475	96.30934			0.00	0.00	0	1,579.00
R2032	On 04/02/2016	Bond Future			8.82484		98.05995		8.83598	97.96848			0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future			8.86933		95.66200		8.88078	95.56914			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

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 06/08/2015	Bond Future			8.84399		96.98890		8.85467	96.88968			0.00	0.00	0	4,603.00
R2037	On 05/11/2015	Bond Future			8.89980		98.54865		8.91069	98.44868			0.00	960,652,240.20	9,748	44,047.00
R2037	On 04/02/2016	Bond Future			8.94914		95.98703		8.96019	95.88674			0.00	0.00	0	370.00
R2037	On 05/05/2016	Bond Future			8.99360		97.71003		9.00495	97.60808			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 06/08/2015	Bond Future			7.57663		102.35632		7.58777	102.32357		3.54	0.00	184,957,870.24	1,807	8,852.00
R204	On 06/08/2015	Bond Future	8.41	Put	0.00000		0.00000		0.00000	0.00000	0.000	3.71	0.00	0.00	0	699.00
R204	On 05/11/2015	Bond Future			7.66517		104.00237		7.67700	103.96996		3.37	0.00	299,942,835.08	2,884	11,605.00
R204	On 04/02/2016	Bond Future			7.73198		101.75469		7.74443	101.72310		2.93	0.00	0.00	0	0.00
R204	On 05/05/2016	Bond Future			7.77982		103.58044		7.79349	103.54853		2.93	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 06/08/2015	Bond Future			8.88378		98.90049		8.89442	98.79218			0.00	1,681,308.33	17	9,659.00
R2044	On 05/11/2015	Bond Future			8.93657		100.49097		8.94741	100.38183			0.00	810,861,636.93	8,069	11,867.00
R2044	On 04/02/2016	Bond Future			8.98324		97.83767		8.99425	97.72795			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future			9.02527		99.59380		9.03656	99.48230			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 06/08/2015	Bond Future			8.88381		102.49709		8.88945	102.43812			0.00	0.00	0	24,848.00
R2048	On 05/11/2015	Bond Future			8.93798		99.71501		8.94369	99.65598			0.00	0.00	0	16,456.00
R2048	On 04/02/2016	Bond Future			8.98662		101.43095		8.99235	101.37233			0.00	0.00	0	0.00
R2048	On 05/05/2016	Bond Future			9.02521		98.81447		9.03108	98.75490			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 06/08/2015	Bond Future			7.79591		98.53271		7.80692	98.49267		4.69	0.00	199,824,335.88	2,028	7,490.00
R207	On 06/08/2015	Bond Future	7.46	Call	0.16000		0.00016		2.99000	0.00299	0.160	4.58	0.00	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.87551		100.11725		7.88704	100.07739			0.00	257,101,098.00	2,568	32,554.00
R207	On 05/11/2015	Bond Future	7.43	Call	323.22000		0.32322		324.50000	0.32450	323.220	4.38	0.25	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	389.13000		0.38913		389.81000	0.38981	389.130	4.39	0.28	0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.94003		98.19797		7.95200	98.15878			0.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	344.60000		0.34460		342.68000	0.34268	344.600	3.98	0.22	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	550.56000		0.55056		546.50000	0.54650	550.560	4.03	0.31	0.00	0	19.00
R207	On 05/05/2016	Bond Future			7.99434		99.96010		8.00718	99.92040			0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	836.01000		0.83601		828.98000	0.82898	836.010	4.04	0.36	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.05469		98.13353		8.06911	98.09167			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 06/08/2015	Bond Future			7.92050		97.22061		7.93143	97.17328		5.75	0.00	15,263,635.77	157	23,181.00
R208	On 06/08/2015	Bond Future	8.85	Put	0.00000		0.00000		0.00000	0.00000	0.000	6.08	0.00	0.00	0	198.00

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			7.99390		95.38439		8.00525	95.33709		5.77	0.00	970,917,705.81	10,179	39,145.00
R208	On 05/11/2015	Bond Future	8.48	Put	410.48000		0.41048		436.23000	0.43623	410.480	5.98	0.24	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			8.05257		97.02615		8.06426	96.97933		5.39	0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future			8.09933		95.36529		8.11167	95.31788		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 06/08/2015	Bond Future			8.77386		78.40030		8.78451	78.31829		14.04	0.00	609,248,731.30	7,771	18,366.00
R209	On 06/08/2015	Bond Future	8.71	Call	196.36000		0.19636		317.29000	0.31729	196.360	13.90	0.31	0.00	0	640.00
R209	On 06/08/2015	Bond Future	9.90	Put	0.00000		0.00000		0.00000	0.00000	0.000	14.83	0.00	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.82675		76.51326		8.83761	76.43053		15.01	0.00	632,688,146.94	8,269	24,510.00
R209	On 05/11/2015	Bond Future	8.50	Call	1,266.51000		1.26651	1,271.47000	1.27147	1,266.510	1,266.510	14.76	0.34	0.00	0	900.00
R209	On 05/11/2015	Bond Future	9.16	Put	1,283.18000		1.28318	1,343.57000	1.34357	1,283.180	1,283.180	15.19	0.32	0.00	0	640.00
R209	On 05/11/2015	Bond Future	9.25	Put	1,083.84000		1.08384	1,139.43000	1.13943	1,083.840	1,083.840	15.29	0.28	0.00	0	900.00
R209	On 04/02/2016	Bond Future			8.87214		77.83027		8.88315	77.74720		14.97	0.00	0.00	0	400.00
R209	On 05/05/2016	Bond Future			8.91163		76.07713		8.92291	75.99277		14.97	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 06/08/2015	Bond Future			181.65478		181.65478		181.66281	181.66281			0.00	0.00	0	853.00
R210	On 05/11/2015	Bond Future			182.45607		182.45607		182.46878	182.46878			0.00	83,017,511.85	455	786.00
R210	On 04/02/2016	Bond Future			185.60978		185.60978		185.62601	185.62601			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 06/08/2015	Bond Future			134.37442		134.37442		134.38329	134.38329			0.00	0.00	0	1,120.00
R211	On 05/11/2015	Bond Future			136.54643		136.54643		136.55638	136.55638			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future			138.85218		138.85218		138.86477	138.86477			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 06/08/2015	Bond Future			141.39282		141.39282		141.39971	141.39971			0.00	0.00	0	1,045.00
R212	On 05/11/2015	Bond Future			143.67825		143.67825		143.68633	143.68633			0.00	0.00	0	0.00
R212	On 04/02/2016	Bond Future			146.10196		146.10196		146.11278	146.11278			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 06/08/2015	Bond Future			8.65414		89.13631		8.66484	89.05496		12.01	0.00	1,409,869,015.27	15,817	3,414.00
R213	On 05/11/2015	Bond Future			8.71296		87.02546		8.72388	86.94357		12.83	0.00	1,376,481,700.82	15,817	17,330.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213	On 04/02/2016	Bond Future	8.76523		88.52303		8.77633	88.44088		12.71	0.00	0.00	0	0.00
R213	On 05/05/2016	Bond Future	8.80589		86.56208		8.81729	86.47868		12.71	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 06/08/2015	Bond Future	8.80868		79.59524		8.81429	79.54948		14.77	0.00	87,554,764.00	1,100	18,208.00
R214	On 05/11/2015	Bond Future	8.86094		77.58405		8.86662	77.53819		15.75	0.00	170,684,910.00	2,200	5,750.00
R214	On 04/02/2016	Bond Future	8.90755		78.91921		8.91325	78.87363		15.74	0.00	0.00	0	4,620.00
R214	On 05/05/2016	Bond Future	8.94420		77.03949		8.95002	76.99330		15.74	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	22,464.51000	22,464.51000		22,404.87000	22,404.87000				0.00	0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.54870	4.54870		4.54760	4.54760			14.94	0.00	0.00	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.50980	4.50980		4.51150	4.51150			14.87	0.00	0.00	0	0.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.63960	1.63960		1.62910	1.62910				0.00	0.00	0	130.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.59630	1.59630		1.58590	1.58590				0.00	0.00	0	0.00
Total for Derivatives :												18,175,857,434.20	206,973	3 684 382.00
Grand Total:												18,175,857,434.20	206,973	3 684 382.00