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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/08/2015

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	12.80680	12.80680		12.68180	12.68180		14.25	0.00	0.00	0	750.00
\$ / R	On 13/08/2015	Any day expiry	12.80790	12.80790		12.68370	12.68370		14.35	0.00	0.00	0	2,491.00
\$ / R	On 25/08/2015	Any day expiry	12.83290	12.83290		12.71100	12.71100		14.07	0.00	0.00	0	98.00
\$ / R	On 26/08/2015	Any day expiry	12.83540	12.83540		12.71330	12.71330		14.11	0.00	0.00	0	0.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Call	83.15780	0.08316	61.16740	0.06117	83.158	15.28	0.29	0	3,600.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Put	357.75780	0.35776	457.86740	0.45787	357.758	15.28	0.71	0	3,600.00
\$ / R	On 27/08/2015	Any day expiry	12.83800	12.83800		12.71570	12.71570		14.13	0.00	153,619,200.00	12,000	12,250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	0.06170	0.00006	0.10100	0.00010	0.062	20.97	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	0.26020	0.00026	0.42010	0.00042	0.260	19.46	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.62	Call	302.92940	0.30293	228.48070	0.22848	302.929	13.83	0.70	0	12,000.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	126.68850	0.12669	93.87880	0.09388	126.689	14.66	0.40	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	0.61390	0.00061	0.81480	0.00081	0.614	34.92	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry	12.84820	12.84820		12.72490	12.72490		13.86	0.00	0.00	0	600.00
\$ / R	On 10/09/2015	Any day expiry	12.87310	12.87310		12.74790	12.74790		14.01	0.00	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.88220	12.88220		12.75680	12.75680		14.14	0.00	951,556,585.20	73,866	538,623.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	0.13210	0.00013	0.18010	0.00018	0.132	18.74	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	2,282.34850	2.28235	2,157.00200	2.15700	2,282.349	18.58	1.00	0.00	0	13,700.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	0.45590	0.00046	0.61100	0.00061	0.456	17.03	0.00	0.00	0	24,142.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	0.48390	0.00048	0.64820	0.00065	0.484	16.95	0.00	0.00	0	59,545.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,882.68390	1.88268	1,757.44820	1.75745	1,882.684	16.95	1.00	0.00	0	33,750.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,713.00660	1.71301	1,587.87690	1.58788	1,713.007	16.26	1.00	0.00	0	10,000.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	0.88330	0.00088	1.17880	0.00118	0.883	16.14	0.00	0.00	0	8,775.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	0.99720	0.00100	1.33030	0.00133	0.997	15.98	0.00	0.00	0	48,000.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	1.16110	0.00116	1.54820	0.00155	1.161	15.77	0.01	0.00	0	50,000.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	2.21200	0.00221	2.95080	0.00295	2.212	14.92	0.01	0.00	0	27,540.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	2.50340	0.00250	3.49270	0.00349	2.503	14.76	0.01	0.00	0	50,000.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	3.01690	0.00302	4.48450	0.00448	3.017	14.51	0.01	0.00	0	540.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	1,285.21690	1.28522	1,161.28450	1.16128	1,285.217	14.51	0.99	0.00	0	500.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	3.27180	0.00327	4.86910	0.00487	3.272	14.47	0.01	0.00	0	10,000.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	11.75	Put	5.48620	0.00549	8.20510	0.00821	5.486	14.19	0.02	0.00	0	2,310.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	896.25130	0.89625	777.76670	0.77777	896.251	13.66	0.94	0.00	0	13,700.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	14.05130	0.01405	20.96670	0.02097	14.051	13.66	0.06	0.00	0	39,000.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.04	Call	858.42060	0.85842	740.96100	0.74096	858.421	13.57	0.94	0.00	0	1,139.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	820.88810	0.82089	704.57520	0.70458	820.888	13.49	0.93	0.00	0	12,000.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	802.24390	0.80224	686.56130	0.68656	802.244	13.45	0.92	0.00	0	40.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Put	20.04390	0.02004	29.76130	0.02976	20.044	13.45	0.08	0.00	0	13,000.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	774.44250	0.77444	660.63060	0.66063	774.443	13.38	0.92	0.00	0	1,237.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	710.43090	0.71043	601.75720	0.60176	710.431	13.23	0.90	0.00	0	40.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Put	28.23090	0.02823	44.95720	0.04496	28.231	13.23	0.10	0.00	0	50,000.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	683.40540	0.68341	577.27930	0.57728	683.405	13.17	0.89	0.00	0	5,000.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.27	Put	36.25900	0.03626	58.59570	0.05860	36.259	13.16	0.13	0.00	0	201.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.39	Put	57.92860	0.05793	88.53570	0.08854	57.929	13.34	0.18	0.00	0	201.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.44	Call	511.47820	0.51148	420.46300	0.42046	511.478	13.42	0.79	0.00	0	10,000.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.48	Put	79.42760	0.07943	116.94610	0.11695	79.428	13.48	0.23	0.00	0	8,500.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	467.07120	0.46707	380.78870	0.38079	467.071	13.52	0.76	0.00	0	33,750.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.51	Call	459.88730	0.45989	374.41290	0.37441	459.887	13.53	0.75	0.00	0	3,000.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.55	Call	431.79260	0.43179	349.58660	0.34959	431.793	13.59	0.73	0.00	0	3,000.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.60	Call	398.14450	0.39814	320.09810	0.32010	398.144	13.67	0.70	0.00	0	10,000.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.62	Call	385.15270	0.38515	308.78650	0.30879	385.153	13.70	0.68	0.00	0	8,000.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.67	Call	353.85620	0.35386	281.71230	0.28171	353.856	13.78	0.65	0.00	0	10,000.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.70	Call	335.89870	0.33590	266.29330	0.26629	335.899	13.83	0.63	0.00	0	4,810.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.75	Call	307.34350	0.30734	241.95560	0.24196	307.343	13.91	0.60	0.00	0	950.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.80	Call	280.50710	0.28051	221.10950	0.22111	280.507	13.98	0.56	0.00	0	200.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.86	Call	250.55530	0.25056	198.21190	0.19821	250.555	14.08	0.52	0.00	0	10,000.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.90	Call	231.93200	0.23193	184.16520	0.18417	231.932	14.14	0.50	0.00	0	3,000.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Call	193.44760	0.19345	152.98140	0.15298	193.448	14.51	0.43	0.00	0	53,650.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	311.24760	0.31125	396.18140	0.39618	311.248	14.51	0.57	0.00	0	501.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	173.24650	0.17325	136.74260	0.13674	173.247	14.73	0.40	0.00	0	18,946.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	170.07510	0.17008	134.20270	0.13420	170.075	14.76	0.39	0.00	0	20,000.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	160.88910	0.16089	126.85280	0.12685	160.889	14.87	0.38	0.00	0	20,000.00	

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 14/09/2015	Foreign Exchange Future	13.15	Call	146.61120	0.14661	115.46800	0.11547	146.611	15.06	0.35	0.00	0	2,310.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Call	121.62420	0.12162	95.64650	0.09565	121.624	15.42	0.30	0.00	0	402.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Put	489.42420	0.48942	588.84650	0.58885	489.424	15.42	0.70	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.28	Call	114.97710	0.11498	90.39390	0.09039	114.977	15.53	0.29	0.00	0	17,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	91.80900	0.09181	72.15290	0.07215	91.809	15.97	0.24	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	32.20300	0.03220	26.20250	0.02620	32.203	18.39	0.09	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	19.81520	0.01982	15.94160	0.01594	19.815	19.56	0.06	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	15.44870	0.01545	12.51990	0.01252	15.449	20.07	0.05	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	12.52420	0.01252	10.21870	0.01022	12.524	20.51	0.04	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.91380	12.91380	12.78810	12.78810		14.27	0.00	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	0.85020	0.00085	1.08250	0.00108	0.850	17.26	0.00	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	1.81120	0.00181	2.40580	0.00241	1.811	15.72	0.01	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	3.18390	0.00318	4.35440	0.00435	3.184	14.63	0.01	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	164.28460	0.16428	133.66750	0.13367	164.285	15.46	0.33	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	55.94080	0.05594	46.48410	0.04648	55.941	18.00	0.13	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	4.76420	0.00476	4.19960	0.00420	4.764	28.79	0.01	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.91830	12.91830	12.79260	12.79260		14.33	0.00	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.98180	12.98180	12.85520	12.85520		14.52	0.00	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	2.83860	0.00284	3.42050	0.00342	2.839	16.26	0.01	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	5.90440	0.00590	7.28550	0.00729	5.904	15.20	0.02	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	184.93450	0.18493	157.96270	0.15796	184.935	16.19	0.30	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	20.41920	0.02042	17.00100	0.01700	20.419	28.85	0.03	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			13.04690	13.04690	12.91970	12.91970		14.64	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	5.97940	0.00598	6.89480	0.00689	5.979	15.91	0.01	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	11.50380	0.01150	13.58830	0.01359	11.504	15.04	0.03	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	198.87740	0.19888	173.56740	0.17357	198.877	16.88	0.28	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	28.44680	0.02845	23.01540	0.02302	28.447	28.16	0.04	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			13.07770	13.07770	12.95010	12.95010		14.63	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			13.08480	13.08480	12.95710	12.95710		14.77	0.00	298,712,899.20	22,829	160,811.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	2,144.98400	2.14498	2,019.37880	2.01938	2,144.984	15.33	0.98	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	10.18400	0.01018	12.27880	0.01228	10.184	15.33	0.02	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	2,095.97610	2.09598	1,970.56690	1.97057	2,095.976	15.22	0.98	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,900.93710	1.90094	1,776.50260	1.77650	1,900.937	14.80	0.97	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,707.93200	1.70793	1,584.85530	1.58486	1,707.932	14.38	0.95	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	32.91100	0.03291	39.40770	0.03941	32.911	13.96	0.07	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	33.48910	0.03349	40.09610	0.04010	33.489	13.94	0.07	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	42.65260	0.04265	53.59170	0.05359	42.653	13.65	0.09	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	46.45590	0.04646	59.64630	0.05965	46.456	13.54	0.09	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	57.88350	0.05788	73.38950	0.07339	57.884	13.53	0.11	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	71.45610	0.07146	89.51740	0.08952	71.456	13.52	0.13	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.10	Call	1,072.20280	1.07220	965.36810	0.96537	1,072.203	13.51	0.85	0.00	0	537.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	1,031.14110	1.03114	925.80250	0.92580	1,031.141	13.50	0.83	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.16	Call	1,023.00930	1.02301	917.97690	0.91798	1,023.009	13.50	0.83	0.00	0	750.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	102.03050	0.10203	125.31780	0.12532	102.030	13.50	0.17	0.00	0	150.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	990.76160		0.99076		886.97820	0.88698	990.762	13.50	0.82	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	203.94310		0.20394		250.26430	0.25026	203.943	13.69	0.29	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	722.50580		0.72251		641.59890	0.64160	722.506	13.71	0.70	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	716.30950		0.71631		635.87420	0.63587	716.309	13.73	0.70	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	704.04280		0.70404		624.54410	0.62454	704.043	13.77	0.69	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	539.43970		0.53944		473.65180	0.47365	539.440	14.37	0.58	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	492.40330		0.49240		432.08590	0.43209	492.403	14.57	0.55	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	449.04800		0.44905		395.17820	0.39518	449.048	14.77	0.51	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	411.28970		0.41129		361.53420	0.36153	411.290	15.03	0.48	3,129,174.68	500	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	383.46140		0.38346		336.80440	0.33680	383.461	15.25	0.45	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	345.39470		0.34539		303.07480	0.30307	345.395	15.57	0.42	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	333.62760		0.33363		292.66570	0.29267	333.628	15.67	0.40	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	316.78950		0.31679		277.79340	0.27779	316.790	15.83	0.39	0.00	0	13,737.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	276.31490		0.27631		242.32490	0.24232	276.315	16.26	0.35	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	209.10670		0.20911		0.00000	0.00000	209.107	17.20	0.27	3,530,049.09	1,000	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	157.34440		0.15734		138.44620	0.13845	157.344	18.22	0.21	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	112.36890		0.11237		99.34370	0.09934	112.369	19.49	0.15	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	102.98420		0.10298		91.19460	0.09119	102.984	19.84	0.14	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	100.96900		0.10097		89.44500	0.08944	100.969	19.93	0.14	0.00	0	61,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	65.02580		0.06503		61.69890	0.06170	65.026	22.27	0.09	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			13.10840		13.10840		12.98040	12.98040		14.72	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	8.28220		0.00828		10.02510	0.01003	8.282	15.35	0.02	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	16.03810		0.01604		19.41850	0.01942	16.038	14.71	0.03	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	205.66880		0.20567		181.57910	0.18158	205.669	17.51	0.26	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	35.67740		0.03568		29.78060	0.02978	35.677	27.75	0.04	0.00	0	300.00
\$ / R	On 13/01/2016	Any day expiry			13.16290		13.16290		13.03410	13.03410		14.83	0.00	0.00	0	1,150.00
\$ / R	On 27/01/2016	Any day expiry			13.19600		13.19600		13.06680	13.06680		14.91	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	68.73860		0.06874		80.72060	0.08072	68.739	13.67	0.11	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	641.61920		0.64162		573.61630	0.57362	641.619	14.42	0.59	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	578.59190		0.57859		516.63050	0.51663	578.592	14.72	0.55	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	230.91550		0.23092		206.26510	0.20627	230.915	18.11	0.25	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			13.23390		13.23390		13.10420	13.10420		15.04	0.00	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	58.39820		0.05840		66.88700	0.06689	58.398	14.10	0.09	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	160.92020		0.16092		145.06450	0.14506	160.920	20.18	0.17	0.00	0	1,000.00
\$ / R	On 25/02/2016	Any day expiry			13.26470		13.26470		13.13500	13.13500		15.06	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	81.77260		0.08177		93.67580	0.09368	81.773	13.75	0.12	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	238.14780		0.23815		214.07410	0.21407	238.148	18.83	0.23	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			13.30020		13.30020		13.17040	13.17040		15.21	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			13.30730		13.30730		13.17750	13.17750		15.19	0.00	17,299,490.00	1,300	16,253.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	33.13210		0.03313		38.62710	0.03863	33.132	14.94	0.05	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	64.32630		0.06433		73.83030	0.07383	64.326	14.14	0.09	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	68.58280		0.06858		78.60910	0.07861	68.583	14.06	0.10	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	88.25100		0.08825		100.63390	0.10063	88.251	13.75	0.12	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	91.60000		0.09160		104.37890	0.10438	91.600	13.70	0.12	0.00	0	1,204.00

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	11.91	Put	101.09040	0.10109	117.80490	0.11780	101.090	13.57	0.14	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	106.15520	0.10616	125.46830	0.12547	106.155	13.51	0.14	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	115.14600	0.11515	135.55590	0.13556	115.146	13.52	0.15	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	136.88410	0.13688	159.80600	0.15981	136.884	13.56	0.17	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	1,010.75470	1.01075	918.64270	0.91864	1,010.755	13.72	0.73	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	544.35540	0.54436	492.10280	0.49210	544.355	15.77	0.47	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	434.62460	0.43462	392.52900	0.39253	434.625	16.68	0.39	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	355.52010	0.35552	321.05780	0.32106	355.520	17.55	0.32	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	308.01160	0.30801	277.59040	0.27759	308.012	18.21	0.28	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	180.15820	0.18016	163.10760	0.16311	180.158	20.76	0.17	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	158.11410	0.15811	151.11260	0.15111	158.114	23.40	0.14	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	27.36180	0.02736	22.22430	0.02222	27.362	26.60	0.03	0.00	0	1,500.00
\$ / R	On 29/03/2016	Any day expiry			13.34290	13.34290	13.21300	13.21300		15.30	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	93.97430	0.09397	106.91060	0.10691	93.974	13.77	0.12	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	248.49470	0.24849	224.56190	0.22456	248.495	19.58	0.22	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry			13.40920	13.40920	13.27920	13.27920		15.41	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	104.08950	0.10409	117.75250	0.11775	104.090	13.81	0.13	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	252.87280	0.25287	229.58220	0.22958	252.873	20.31	0.21	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry			13.48360	13.48360	13.35320	13.35320		15.67	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	115.78070	0.11578	128.60690	0.12861	115.781	13.90	0.13	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	261.13170	0.26113	246.03710	0.24604	261.132	21.16	0.20	0.00	0	250.00
\$ / R	On 06/06/2016	Any day expiry			13.50780	13.50780	13.37720	13.37720		15.66	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	183.49100	0.18349	211.95760	0.21196	183.491	13.53	0.19	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	346.55830	0.34656	317.47910	0.31748	346.558	19.76	0.26	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			13.51510	13.51510	13.38440	13.38440		15.67	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.52480	13.52480	13.39400	13.39400		15.67	0.00	20,287,200.00	1,500	7,271.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	175.58270	0.17558	202.08870	0.20209	175.583	13.49	0.18	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	434.81120	0.43481	398.89920	0.39890	434.811	18.71	0.31	0.00	0	330.00
\$ / R	On 28/06/2016	Any day expiry			13.56120	13.56120	13.43000	13.43000		15.78	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	124.80440	0.12480	138.83260	0.13883	124.804	13.91	0.13	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	294.07260	0.29407	277.58530	0.27759	294.073	22.61	0.20	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry			13.63140	13.63140	13.49960	13.49960		15.99	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	133.57060	0.13357	146.21080	0.14621	133.571	13.96	0.13	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	323.52640	0.32353	314.45860	0.31446	323.526	24.02	0.20	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry			13.69820	13.69820	13.56630	13.56630		16.16	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	143.35660	0.14336	156.31830	0.15632	143.357	14.02	0.13	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	359.49720	0.35950	337.20510	0.33721	359.497	25.63	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			13.74850	13.74850	13.61680	13.61680		16.31	0.00	6,874,250.00	500	0.00
\$ / R	On 28/09/2016	Any day expiry			13.76730	13.76730	13.63570	13.63570		16.34	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	153.45850	0.15346	168.29950	0.16830	153.459	14.07	0.14	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	353.10420	0.35310	318.08310	0.31808	353.104	25.86	0.19	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry			13.82600	13.82600	13.69470	13.69470		16.58	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	160.42600	0.16043	176.39800	0.17640	160.426	14.07	0.14	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 26/10/2016	Any day expiry	18.77	Call	330.83850		0.33084		294.52470	0.29452	330.838	25.74	0.18	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry			13.89510		13.89510		13.76420	13.76420		16.70	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	168.51610		0.16852		184.16890	0.18417	168.516	14.08	0.14	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	300.11120		0.30011		274.03100	0.27403	300.111	25.44	0.16	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			13.92860		13.92860		13.79790	13.79790		16.79	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.93910		13.93910		13.80840	13.80840		16.80	0.00	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	172.06750		0.17207		185.94480	0.18594	172.068	14.05	0.14	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	278.02620		0.27803		248.16240	0.24816	278.026	25.16	0.15	0.00	0	250.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.88220		12.88220		12.75680	12.75680		14.14	0.00	3,194,785.60	248	1,157.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			13.08480		13.08480		12.95710	12.95710		14.77	0.00	2,302,924.80	176	241.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			13.30730		13.30730		13.17750	13.17750		15.19	0.00	133,073.00	10	155.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			13.52480		13.52480		13.39400	13.39400		15.67	0.00	0.00	0	7.00
£ / R	On 14/09/2015	Foreign Exchange Future			20.11210		20.11210		19.88100	19.88100		11.41	0.00	13,414,770.70	667	26,499.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	5.98750		0.00599		9.55000	0.00955	5.988	15.77	0.02	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	7.93360		0.00793		11.29070	0.01129	7.934	15.32	0.02	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	11.62690		0.01163		16.67990	0.01668	11.627	13.79	0.03	0.00	0	18,900.00
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	166.58000		0.16658		117.72910	0.11773	166.580	12.09	0.32	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future			20.41790		20.41790		20.18170	20.18170		12.57	0.00	5,124,892.90	251	5,747.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	31.13510		0.03114		36.14410	0.03614	31.135	13.58	0.04	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	1,214.66590		1.21467		1,042.37280	1.04237	1,214.666	12.04	0.77	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	647.89030		0.64789		540.44810	0.54045	647.890	12.53	0.54	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	475.72600		0.47573		396.40910	0.39641	475.726	13.08	0.43	0.00	0	18,900.00
£ / R	On 14/03/2016	Foreign Exchange Future			20.75680		20.75680		20.51580	20.51580		13.12	0.00	207,568.00	10	1,040.00
£ / R	On 13/06/2016	Foreign Exchange Future			21.08940		21.08940		20.84500	20.84500		13.63	0.00	0.00	0	0.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10312		0.10312		0.10296	0.10296		13.57	0.00	0.00	0	24.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10491		0.10491		0.10472	0.10472		13.36	0.00	0.00	0	4,298.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.10695		0.10695		0.10676	0.10676		13.30	0.00	0.00	0	0.00
€ / R	On 14/09/2015	Foreign Exchange Future			14.00500		14.00500		13.98590	13.98590		13.28	0.00	7,044,515.00	503	34,451.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.26	Put	1.16140		0.00116		1.24210	0.00124	1.161	15.75	0.01	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	4.76420		0.00476		4.92130	0.00492	4.764	14.43	0.02	0.00	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	9.15980		0.00916		9.88740	0.00989	9.160	13.91	0.04	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.92	Put	9.76770		0.00977		10.58160	0.01058	9.768	13.85	0.04	0.00	0	9,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	12.60180		0.01260		13.83140	0.01383	12.602	13.64	0.05	0.00	0	10,700.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.38	Call	120.28670		0.12029		117.30390	0.11730	120.287	14.24	0.30	0.00	0	6,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.60	Call	77.12780		0.07713		75.21570	0.07522	77.128	14.80	0.20	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	42.73340		0.04273		41.68190	0.04168	42.733	15.69	0.12	0.00	0	7,500.00
€ / R	On 21/09/2015	Any day expiry			14.02370		14.02370		14.00450	14.00450		13.33	0.00	0.00	0	0.00
€ / R	On 21/09/2015	Any day expiry	14.85	Call	62.12670		0.06213		60.77690	0.06078	62.127	15.41	0.16	0.00	0	1,000.00
€ / R	On 21/09/2015	Any day expiry	14.85	Put	888.42670		0.88843		906.27690	0.90628	888.427	15.41	0.84	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry			14.11780		14.11780		14.09810	14.09810		13.56	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 26/10/2015	Any day expiry	14.92	Call	136.26900	0.13627	131.41070	0.13141	136.269	15.36	0.23	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	938.46900	0.93847	953.31070	0.95331	938.469	15.36	0.77	0.00	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.24670	14.24670	14.22610	14.22610		13.79	0.00	3,561,675.00	250	37,796.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	71.50750	0.07151	73.85530	0.07386	71.508	13.29	0.12	0.00	0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	295.32830	0.29533	300.93650	0.30094	295.328	13.46	0.36	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	74.56700	0.07457	70.44030	0.07044	74.567	18.80	0.10	0.00	0	6,682.00
€ / R	On 25/01/2016	Any day expiry			14.37680	14.37680	14.35480	14.35480		13.95	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	391.52240	0.39152	378.10550	0.37811	391.522	14.92	0.40	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	372.26330	0.37226	359.20660	0.35921	372.263	15.06	0.38	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			14.52010	14.52010	14.49740	14.49740		14.16	0.00	0.00	0	3,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	105.63290	0.10563	106.75110	0.10675	105.633	13.03	0.14	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	131.49940	0.13150	132.97940	0.13298	131.499	13.03	0.16	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	303.49220	0.30349	307.30440	0.30730	303.492	13.10	0.30	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	381.37480	0.38137	385.87650	0.38588	381.375	13.39	0.35	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	509.87080	0.50987	495.37060	0.49537	509.871	14.93	0.44	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.05	Call	466.52950	0.46653	452.67030	0.45267	466.529	15.22	0.40	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	256.18140	0.25618	246.28820	0.24629	256.181	17.39	0.24	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	237.57160	0.23757	228.16080	0.22816	237.572	17.67	0.22	0.00	0	24,000.00
€ / R	On 13/06/2016	Foreign Exchange Future			14.79560	14.79560	14.77140	14.77140		14.60	0.00	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	462.88610	0.46289	467.31110	0.46731	462.886	13.49	0.35	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	478.19030	0.47819	463.08670	0.46309	478.190	16.73	0.34	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			15.08000	15.08000	15.05470	15.05470		15.19	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			457.47300	457.47300	458.43300	458.43300			0.00	0.00	0	26.00
AL37	On 05/11/2015	Index Future			464.89900	464.89900	465.87700	465.87700			0.00	0.00	0	3.00
AL37	On 04/02/2016	Index Future			472.88600	472.88600	473.88500	473.88500			0.00	0.00	0	0.00
AL7T	On 06/08/2015	Index Future			540.15700	540.15700	542.19900	542.19900			0.00	0.00	0	0.00
AL7T	On 05/11/2015	Index Future			548.92500	548.92500	551.00300	551.00300			0.00	0.00	0	1.00
AL7T	On 04/02/2016	Index Future			558.35600	558.35600	560.47400	560.47400			0.00	0.00	0	0.00
ALBI	On 06/08/2015	Index Future			493.73200	493.73200	495.49600	495.49600			0.00	29,623,920.00	6	4.00
ALBI	On 05/11/2015	Index Future			501.74500	501.74500	503.54200	503.54200			0.00	0.00	0	458.00
ALBI	On 04/02/2016	Index Future			510.36600	510.36600	512.19700	512.19700			0.00	30,621,960.00	6	152.00
ALBI	On 05/05/2016	Index Future			519.50000	519.50000	521.36900	521.36900			0.00	0.00	0	0.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.44900	9.44900	9.43940	9.43940		12.64	0.00	944,900.00	100	2,444.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.55440	9.55440	9.54430	9.54430		12.58	0.00	0.00	0	8,541.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.67440	9.67440	9.66260	9.66260		12.61	0.00	0.00	0	1,875.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			9.79600	9.79600	9.78230	9.78230		13.21	0.00	0.00	0	0.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			9.78330	9.78330	9.71630	9.71630		12.56	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
CAD / R	On 11/12/2015	Foreign Exchange Future			9.93390		9.93390		9.86510	9.86510		12.69	0.00	0.00	0	0.00
CF CANDO CAGH	On 14/09/2015	Can-Do Future			301.05610		301.05610		249.50620	249.50620			0.00	0.00	0	24,000.00
CF CANDO CAGI	On 06/08/2015	Can-Do Future			0.00030		0.00030		1.06020	1.06020			0.00	0.00	0	10,000.00
CHF / R	On 14/09/2015	Foreign Exchange Future			13.13270		13.13270		13.12630	13.12630		13.47	0.00	0.00	0	1,551.00
CHF / R	On 11/12/2015	Foreign Exchange Future			13.38260		13.38260		13.37570	13.37570		14.42	0.00	0.00	0	7,229.00
CNH / R	On 14/09/2015	Foreign Exchange Future			2.06560		2.06560		2.04600	2.04600		12.81	0.00	0.00	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future			2.08370		2.08370		2.06430	2.06430		13.52	0.00	0.00	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future			1.87750		1.87750		1.87810	1.87810		15.35	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future			1.91130		1.91130		1.91280	1.91280		13.26	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			127.42896		127.42896		127.44509	127.44509			0.00	0.00	0	0.00
EL28	On 05/11/2015	Bond Future			127.92893		127.92893		127.94823	127.94823			0.00	0.00	0	0.00
EL28	On 04/02/2016	Bond Future			130.13735		130.13735		130.15923	130.15923			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			9.74602		84.11782		9.70503	84.41363			0.00	0.00	0	6,396.00
ES33	On 05/11/2015	Bond Future			9.83386		81.68065		9.79131	81.98306			0.00	0.00	0	6,441.00
ES33	On 04/02/2016	Bond Future			9.91653		83.08419		9.87240	83.39326			0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future			9.99141		80.78120		9.94566	81.09734			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			490.04300		490.04300		491.72800	491.72800			0.00	0.00	0	38.00

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 05/11/2015	GOVI	497.99700		497.99700		499.71400	499.71400			0.00	0.00	0	441.00
GOVI	On 04/02/2016	GOVI	506.55300		506.55300		508.30300	508.30300			0.00	0.00	0	26.00
GOVI	On 05/05/2016	GOVI	515.61900		515.61900		517.40500	517.40500			0.00	0.00	0	0.00
I2025	On 06/08/2015	Bond Future	123.09057		123.09057		123.11339	123.11339			0.00	0.00	0	16.00
I2025	On 05/11/2015	Bond Future	125.07652		125.07652		125.10239	125.10239			0.00	0.00	0	38.00
I2025	On 04/02/2016	Bond Future	126.01332		126.01332		126.04176	126.04176			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	128.07353		128.07353		128.09338	128.09338			0.00	0.00	0	2,548.00
I2038	On 05/11/2015	Bond Future	130.13982		130.13982		130.16289	130.16289			0.00	0.00	0	5,820.00
I2038	On 04/02/2016	Bond Future	131.01129		131.01129		131.03693	131.03693			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	127.24065		127.24065		127.25871	127.25871			0.00	0.00	0	5,589.00
I2046	On 05/11/2015	Bond Future	127.88519		127.88519		127.90609	127.90609			0.00	0.00	0	6,062.00
I2046	On 04/02/2016	Bond Future	130.09255		130.09255		130.11608	130.11608			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	136.21147		136.21147		136.23099	136.23099			0.00	0.00	0	1,232.00
I2050	On 05/11/2015	Bond Future	138.40886		138.40886		138.43179	138.43179			0.00	0.00	0	4,361.00
I2050	On 04/02/2016	Bond Future	139.26313		139.26313		139.28887	139.28887			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	232.28900		232.28900		232.29900	232.29900			0.00	9,291,560.00	4	209.00
IGOV	On 05/11/2015	Index Future	236.07800		236.07800		236.09100	236.09100			0.00	9,443,120.00	4	973.00
IGOV	On 04/02/2016	Index Future	240.15400		240.15400		240.16800	240.16800			0.00	0.00	0	82.00
IGOV	On 05/05/2016	Index Future	244.47100		244.47100		244.48600	244.48600			0.00	0.00	0	0.00
ILBI	On 06/08/2015	Index Future	629.44100		629.44100		629.44400	629.44400			0.00	0.00	0	2.00
ILBI	On 05/11/2015	Index Future	639.81900		639.81900		639.82600	639.82600			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future	650.81300		650.81300		650.82200	650.82200			0.00	0.00	0	159.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future	6.32000		93.68000		6.32000	93.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.36000		93.64000		6.36000	93.64000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future	6.46000		93.54000		6.46000	93.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future	6.49000		93.51000		6.49000	93.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.60000		93.40000		6.60000	93.40000			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	6.85000		93.15000		6.85000	93.15000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.06000		92.94000		7.06000	92.94000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.27000		92.73000		7.27000	92.73000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.41000		92.59000		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.52000		92.48000		7.52000	92.48000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.64000		92.36000		7.64000	92.36000			0.00	0.00	0	0.00
KES / R	On 14/09/2015	Foreign Exchange Future			0.12640		0.12640		0.12540	0.12540			0.00	0.00	0	13.00
KES / R	On 11/12/2015	Foreign Exchange Future			0.12600		0.12600		0.12500	0.12500			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future			0.12390		0.12390		0.12470	0.12470			0.00	0.00	0	0.00
NGN / R	On 14/09/2015	Foreign Exchange Future			0.06380		0.06380		0.06320	0.06320			0.00	0.00	0	17,500.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.06060		0.06060		0.06000	0.06000			0.00	0.00	0	76,700.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.05780		0.05780		0.05720	0.05720			0.00	0.00	0	0.00
NZ\$ / R	On 11/08/2015	Any day expiry			8.34390		8.34390		8.34170	8.34170		15.31	0.00	0.00	0	0.00
NZ\$ / R	On 11/08/2015	Any day expiry	8.40	Put	99.64880		0.09965		105.67720	0.10568	99.649	15.87	0.63	0.00	0	8,000.00
NZ\$ / R	On 14/09/2015	Foreign Exchange Future			8.37130		8.37130		8.36860	8.36860		9.79	0.00	0.00	0	0.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			8.44960		8.44960		8.44570	8.44570		11.13	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			8.54170		8.54170		8.53670	8.53670		12.37	0.00	0.00	0	0.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.08720		1.08720		1.09630	1.09630			0.00	334,857.60	308	510.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.08880		1.08880		1.09790	1.09790			0.00	0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.09110		1.09110		1.10020	1.10020			0.00	0.00	0	0.00
R186	On 06/08/2015	Bond Future			8.26073		117.76824		8.20352	118.23145		9.21	0.00	625,584,890.88	5,312	17,078.00
R186	On 06/08/2015	Bond Future	7.65	Call	0.00000		0.00000		0.00000	0.00000	0.000	9.00	0.00	0.00	0	75.00
R186	On 06/08/2015	Bond Future	7.85	Call	0.00000		0.00000		0.03000	0.00003	0.000	9.07	0.00	0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.05	Call	0.20000		0.00020		20.76000	0.02076	0.200	9.14	0.00	0.00	0	75.00
R186	On 06/08/2015	Bond Future	8.35	Call	746.01000		0.74601		1,207.08000	1.20708	746.010	9.27	0.90	0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.45	Put	0.71000		0.00071		1.99000	0.00199	0.710	9.33	0.00	0.00	0	4,229.00
R186	On 06/08/2015	Bond Future	8.46	Put	0.45000		0.00045		1.48000	0.00148	0.450	9.34	0.00	0.00	0	75.00
R186	On 06/08/2015	Bond Future	8.50	Put	0.06000		0.00006		0.41000	0.00041	0.060	9.36	0.00	0.00	0	5,229.00
R186	On 06/08/2015	Bond Future	8.55	Put	0.00000		0.00000		0.07000	0.00007	0.000	9.39	0.00	0.00	0	7,229.00
R186	On 06/08/2015	Bond Future	8.68	Put	0.00000		0.00000		0.00000	0.00000	0.000	9.48	0.00	0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.90	Put	0.00000		0.00000		0.00000	0.00000	0.000	9.62	0.00	0.00	0	5,350.00
R186	On 05/11/2015	Bond Future			8.32089		119.65876		8.26124	120.13184		9.34	0.00	635,388,015.60	5,310	32,717.00
R186	On 05/11/2015	Bond Future	7.73	Call	610.88000		0.61088		712.60000	0.71260	610.880	9.16	0.20	0.00	0	169.00
R186	On 05/11/2015	Bond Future	7.75	Call	644.46000		0.64446		750.17000	0.75017	644.460	9.17	0.21	0.00	0	1,200.00
R186	On 05/11/2015	Bond Future	7.86	Call	853.23000		0.85323		983.33000	0.98333	853.230	9.21	0.26	0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.22	Put	2,666.70000		2.66670		2,413.55000	2.41355	2,666.700	9.33	0.55	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	2,535.98000		2.53598		2,290.62000	2.29062	2,535.980	9.34	0.53	0.00	0	8,690.00
R186	On 05/11/2015	Bond Future	8.35	Call	2,370.16000		2.37016		2,615.85000	2.61585	2,370.160	9.41	0.53	0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.35	Put	2,140.25000		2.14025		1,912.86000	1.91286	2,140.250	9.41	0.47	6,834,900.92	120	9,430.00
R186	On 05/11/2015	Bond Future	8.45	Put	1,791.74000		1.79174		1,582.04000	1.58204	1,791.740	9.48	0.42	6,046,812.64	120	6,308.00
R186	On 05/11/2015	Bond Future	8.50	Put	1,634.46000		1.63446		1,433.49000	1.43349	1,634.460	9.52	0.39	0.00	0	4,666.00
R186	On 05/11/2015	Bond Future	8.55	Put	1,488.49000		1.48849		1,299.68000	1.29968	1,488.490	9.56	0.37	0.00	0	4,667.00
R186	On 05/11/2015	Bond Future	8.85	Put	815.35000		0.81535		692.58000	0.69258	815.350	9.78	0.23	0.00	0	843.00
R186	On 05/11/2015	Bond Future	9.00	Put	588.15000		0.58815		492.84000	0.49284	588.150	9.89	0.18	0.00	0	2,600.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 04/02/2016	Bond Future			8.37040		116.41555		8.30821	116.89896		9.15	0.00	0.00	0	6,262.00
R186	On 05/05/2016	Bond Future			8.41147		118.50071		8.34662	118.99494		9.15	0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.45355		115.35727		8.38635	115.85909			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			293.49839		293.49839		293.55233	293.55233			0.00	0.00	0	929.00
R197	On 05/11/2015	Bond Future			298.23384		298.23384		298.29499	298.29499			0.00	0.00	0	927.00
R197	On 04/02/2016	Bond Future			297.02595		297.02595		297.09325	297.09325			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			238.52219		238.52219		238.55923	238.55923			0.00	78,235,278.32	328	345.00
R202	On 05/11/2015	Bond Future			242.37029		242.37029		242.41361	242.41361			0.00	0.00	0	52,921.00
R202	On 04/02/2016	Bond Future			243.17799		243.17799		243.22595	243.22595			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			8.13584		101.32215		8.08406	101.60674		7.07	0.00	138,912,667.65	1,371	7,044.00
R2023	On 06/08/2015	Bond Future	9.07	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.46	0.00	0.00	0	911.00
R2023	On 05/11/2015	Bond Future			8.20758		99.02455		8.15304	99.31584		7.37	0.00	135,762,658.05	1,371	18,140.00
R2023	On 04/02/2016	Bond Future			8.26957		100.72582		8.21206	101.02397		6.98	0.00	0.00	0	1,050.00
R2023	On 05/05/2016	Bond Future			8.31445		98.60024		8.25385	98.90553		6.98	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			7.27125		105.22012		7.21579	105.32743		2.32	0.00	988,122,146.92	9,391	16,356.00
R203	On 06/08/2015	Bond Future	7.84	Put	0.00000		0.00000		0.00000	0.00000	0.000	2.37	0.00	0.00	0	5,000.00
R203	On 05/11/2015	Bond Future			7.37220		102.74300		7.30742	102.85422		2.04	0.00	748,071,783.00	7,281	14,092.00
R203	On 04/02/2016	Bond Future			7.44658		104.50837		7.36955	104.62343		1.51	0.00	0.00	0	0.00
R203	On 05/05/2016	Bond Future			7.47978		102.20981		7.38618	102.32882		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			8.64571		94.98216		8.59346	95.39421			0.00	30,394,291.20	320	5,753.00
R2030	On 05/11/2015	Bond Future			8.70514		96.50688		8.65100	96.92756			0.00	0.00	0	5,696.00
R2030	On 04/02/2016	Bond Future			8.75711		94.15791		8.70100	94.58756			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			8.73073		98.82596		8.68357	99.22447			0.00	0.00	0	1,579.00
R2032	On 05/11/2015	Bond Future			8.79102		96.25724		8.74217	96.66426			0.00	0.00	0	1,579.00
R2032	On 04/02/2016	Bond Future			8.84294		97.91140		8.79238	98.32721			0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future			8.88838		95.50758		8.83605	95.93265			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

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
R2035	On 28/02/2035	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2037	On 06/08/2015	Bond Future	8.85567	96.88040	8.81329	97.27499					0.00	0.00	0	4,563.00
R2037	On 05/11/2015	Bond Future	8.91212	98.43557	8.86831	98.83863					0.00	0.00	0	43,737.00
R2037	On 04/02/2016	Bond Future	8.96211	95.86934	8.91684	96.28110					0.00	0.00	0	370.00
R2037	On 05/05/2016	Bond Future	9.00730	97.58699	8.96055	98.00787					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	7.59613	102.29900	7.53535	102.47780				3.54	0.00	18,925,315.00	185	4,023.00
R204	On 06/08/2015	Bond Future	8.41	Put	0.00000	0.00000	0.00000	0.00000	0.000	3.70	0.00	0.00	0	699.00
R204	On 05/11/2015	Bond Future	7.68752	103.94116	7.62044	104.12501				3.36	0.00	19,852,761.56	191	14,817.00
R204	On 04/02/2016	Bond Future	7.75766	101.68954	7.68326	101.87842				2.92	0.00	0.00	0	0.00
R204	On 05/05/2016	Bond Future	7.80968	103.51076	7.72656	103.70487				2.92	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	8.91564	98.57679	8.86813	99.06016					0.00	143,330,652.66	1,454	8,205.00
R2044	On 05/11/2015	Bond Future	8.96958	100.15926	8.92057	100.65243					0.00	173,075,201.28	1,728	14,593.00
R2044	On 04/02/2016	Bond Future	9.01746	97.49734	8.96690	98.00089					0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future	9.06075	99.24413	9.00863	99.75853					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	8.91065	102.21702	8.86315	102.71363					0.00	2,539,888,512.96	24,848	9,613.00
R2048	On 05/11/2015	Bond Future	8.96584	99.42757	8.91683	99.93422					0.00	3,118,943,443.33	31,369	47,865.00
R2048	On 04/02/2016	Bond Future	9.01554	101.13570	8.96497	101.65302					0.00	0.00	0	0.00
R2048	On 05/05/2016	Bond Future	9.05522	98.51063	9.00314	99.03898					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	7.80600	98.49601	7.75479	98.68244				4.68	0.00	9,849,601.00	100	2,090.00
R207	On 06/08/2015	Bond Future	7.46	Call	0.00000	0.00000	0.06000	0.00006	0.000	4.57	0.00	0.00	0	70.00
R207	On 05/11/2015	Bond Future	7.88711	100.07714	7.83178	100.26863				4.48	0.00	94,072,511.60	940	37,422.00
R207	On 05/11/2015	Bond Future	7.43	Call	304.47000	0.30447	358.39000	0.35839	304.470	4.37	0.24	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	368.22000	0.36822	429.65000	0.42965	368.220	4.38	0.27	0.00	0	19.00
R207	On 04/02/2016	Bond Future	7.95334	98.15439	7.89336	98.35098				4.12	0.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	328.75000	0.32875	377.04000	0.37704	328.750	3.97	0.21	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	529.44000	0.52944	596.59000	0.59659	529.440	4.02	0.30	0.00	0	19.00
R207	On 05/05/2016	Bond Future	8.00975	99.91246	7.94451	100.11435				4.12	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	811.16000	0.81116	889.99000	0.88999	811.160	4.03	0.35	0.00	0	43.00
R207	On 04/08/2016	Bond Future	8.07024	98.08839	7.99989	98.29279					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 06/08/2015	Bond Future			7.93093		97.17544		7.87947	97.39856		5.74	0.00	9,717,544.00	100	21,662.00
R208	On 06/08/2015	Bond Future	8.85	Put	0.00000		0.00000		0.00000	0.00000	0.000	6.07	0.00	0.00	0	198.00
R208	On 05/11/2015	Bond Future			8.00558		95.33572		7.95075	95.56447		5.76	0.00	9,533,572.00	100	40,209.00
R208	On 05/11/2015	Bond Future	8.48	Put	409.54000		0.40954		364.80000	0.36480	409.540	5.96	0.24	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			8.06561		96.97393		8.00713	97.20839		5.38	0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future			8.11399		95.30897		8.05150	95.54935		5.38	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			8.79065		78.27107		8.74818	78.59860		14.03	0.00	0.00	0	18,194.00
R209	On 06/08/2015	Bond Future	8.71	Call	40.92000		0.04092		196.49000	0.19649	40.920	14.01	0.14	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	14.92	0.00	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.84429		76.37971		8.80046	76.71410		14.99	0.00	0.00	0	24,850.00
R209	On 05/11/2015	Bond Future	8.50	Call	1,196.04000		1.19604		1,325.51000	1.32551	1,196.040	14.74	0.33	0.00	0	900.00
R209	On 05/11/2015	Bond Future	9.16	Put	1,301.03000		1.30103		1,208.87000	1.20887	1,301.030	15.17	0.33	0.00	0	640.00
R209	On 05/11/2015	Bond Future	9.25	Put	1,097.76000		1.09776		1,017.80000	1.01780	1,097.760	15.27	0.29	0.00	0	900.00
R209	On 04/02/2016	Bond Future			8.89044		77.69227		8.84524	78.03382		14.95	0.00	0.00	0	400.00
R209	On 04/02/2016	Bond Future	9.52	Put	1,521.75000		1.52175		1,441.67000	1.44167	1,521.750	15.51	0.27	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			8.93076		75.93414		8.88416	76.28319		14.95	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			182.59784		182.59784		182.63035	182.63035			0.00	0.00	0	751.00
R210	On 05/11/2015	Bond Future			183.40880		183.40880		183.44576	183.44576			0.00	0.00	0	1,698.00
R210	On 04/02/2016	Bond Future			186.57472		186.57472		186.61552	186.61552			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			134.33071		134.33071		134.36564	134.36564			0.00	0.00	0	1,120.00
R211	On 05/11/2015	Bond Future			136.49800		136.49800		136.53646	136.53646			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future			137.15759		137.15759		137.19900	137.19900			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			141.35861		141.35861		141.38593	141.38593			0.00	0.00	0	1,045.00
R212	On 05/11/2015	Bond Future			143.63931		143.63931		143.67016	143.67016			0.00	0.00	0	928.00
R212	On 04/02/2016	Bond Future			144.25661		144.25661		144.29038	144.29038			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

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 06/08/2015	Bond Future	8.67070		89.01046		8.61839	89.40888		11.99	0.00	0.00	0	3,414.00
R213	On 05/11/2015	Bond Future	8.73036		86.89502		8.67624	87.30165		12.79	0.00	0.00	0	19,120.00
R213	On 04/02/2016	Bond Future	8.78350		88.38788		8.72749	88.80316		12.68	0.00	0.00	0	0.00
R213	On 05/05/2016	Bond Future	8.82510		86.42161		8.76721	86.84591		12.68	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	8.83562		79.37590		8.78804	79.76398		14.76	0.00	0.00	0	12,220.00
R214	On 05/11/2015	Bond Future	8.88888		77.35891		8.83982	77.75495		15.74	0.00	0.00	0	12,095.00
R214	On 04/02/2016	Bond Future	8.93653		78.68793		8.88596	79.09225		15.72	0.00	0.00	0	4,620.00
R214	On 05/05/2016	Bond Future	8.97424		76.80157		8.92220	77.21450		15.72	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	22,538.15000	22,538.15000		22,403.78000	22,403.78000				0.00	0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.56970	4.56970		4.54760	4.54760			14.35	0.00	0.00	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.53080	4.53080		4.50930	4.50930			14.89	0.00	0.00	0	0.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.61600	1.61600		1.59600	1.59600				0.00	0.00	0	130.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.57940	1.57940		1.55990	1.55990				0.00	0.00	0	0.00
Total for Derivatives :												11,100,795,931.34	207,977	3724194.00
Grand Total:												11,100,795,931.34	207,977	3724194.00