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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/08/2015

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	12.77980	12.77980		12.81070	12.81070		14.51	0.00	9,596,250.00	750	0.00	
\$ / R	On 13/08/2015	Any day expiry	12.75820	12.75820		12.81070	12.81070		14.48	0.00	0.00	0	2,491.00	
\$ / R	On 14/08/2015	Any day expiry	12.75820	12.75820		12.81080	12.81080		13.90	0.00	0.00	0	0.00	
\$ / R	On 14/08/2015	Any day expiry	12.50	Call	261.39810	0.26140	314.42570	0.31443	261.398	16.71	0.95	0.00	0	201.00
\$ / R	On 25/08/2015	Any day expiry	12.77880	12.77880		12.83510	12.83510		12.88	0.00	0.00	0	98.00	
\$ / R	On 26/08/2015	Any day expiry	12.78110	12.78110		12.83730	12.83730		12.99	0.00	0.00	0	0.00	
\$ / R	On 26/08/2015	Any day expiry	13.11	Call	38.24810	0.03825	51.42560	0.05143	38.248	14.64	0.19	0.00	0	3,600.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Put	367.14810	0.36715	324.12560	0.32413	367.148	14.64	0.81	0.00	0	3,600.00
\$ / R	On 27/08/2015	Any day expiry	12.78330	12.78330		12.83960	12.83960		13.08	0.00	0.00	0	12,250.00	
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	0.04430	0.00004	0.04110	0.00004	0.044	24.24	0.00	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	0.13690	0.00014	0.13770	0.00014	0.137	21.71	0.00	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.62	Call	233.04160	0.23304	276.42120	0.27642	233.042	13.25	0.69	0.00	0	12,000.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	70.74960	0.07075	90.87160	0.09087	70.750	13.97	0.31	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	0.08460	0.00008	0.08570	0.00009	0.085	36.75	0.00	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry	12.79230	12.79230		12.84860	12.84860		12.86	0.00	0.00	0	600.00	
\$ / R	On 10/09/2015	Any day expiry	12.81470	12.81470		12.87100	12.87100		13.07	0.00	0.00	0	285.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/09/2015	Foreign Exchange Future		12.82370	12.82370		12.88000	12.88000		13.09	0.00	924,383,590.80	72,084	512,705.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	0.02850	0.00003	0.03020	0.00003	0.029	18.12	0.00	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	2,223.73380	2.22373	2,280.03550	2.28004	2,223.734	17.99	1.00	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	0.16870	0.00017	0.16650	0.00017	0.169	16.74	0.00	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	0.18340	0.00018	0.18050	0.00018	0.183	16.67	0.00	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,823.88340	1.82388	1,880.18050	1.88018	1,823.883	16.67	1.00	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,654.07270	1.65407	1,710.35740	1.71036	1,654.073	16.11	1.00	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	0.42210	0.00042	0.40290	0.00040	0.422	16.01	0.00	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	0.49800	0.00050	0.47270	0.00047	0.498	15.88	0.00	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	0.61200	0.00061	0.57690	0.00058	0.612	15.72	0.00	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	1.44260	0.00144	1.32280	0.00132	1.443	15.03	0.01	0.00	0	27,540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	1.66760	0.00167	1.54720	0.00155	1.668	14.86	0.01	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	2.07300	0.00207	1.95520	0.00196	2.073	14.62	0.01	0.00	0	540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	1,225.77300	1.22577	1,281.95520	1.28196	1,225.773	14.62	0.99	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	2.22920	0.00223	2.10520	0.00211	2.229	14.54	0.01	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.75	Put	3.57690	0.00358	3.39910	0.00340	3.577	14.01	0.02	0.00	0	2,310.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	832.58380	0.83258	888.46910	0.88847	832.584	13.00	0.96	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	8.88380	0.00888	8.46910	0.00847	8.884	13.00	0.04	0.00	0	39,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.04	Call	793.97080	0.79397	849.78600	0.84979	793.971	12.83	0.95	0.00	0	1,139.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	755.57100	0.75557	811.30140	0.81130	755.571	12.67	0.94	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	736.46080	0.73646	792.14240	0.79214	736.461	12.59	0.94	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Put	12.76080	0.01276	12.14240	0.01214	12.761	12.59	0.06	0.00	0	13,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	707.91980	0.70792	763.51800	0.76352	707.920	12.47	0.93	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	643.55460	0.64355	697.33770	0.69734	643.555	12.44	0.91	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Put	19.85460	0.01985	17.33770	0.01734	19.855	12.44	0.09	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	616.77620	0.61678	669.27520	0.66928	616.776	12.47	0.90	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.27	Put	27.99780	0.02800	22.85950	0.02286	27.998	12.52	0.12	0.00	0	201.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.39	Put	47.71940	0.04772	39.89580	0.03990	47.719	12.65	0.18	0.00	0	201.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.44	Call	442.14850	0.44215	489.29520	0.48930	442.148	12.70	0.79	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.48	Put	68.21990	0.06822	57.91680	0.05792	68.220	12.75	0.23	0.00	0	8,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	397.21990	0.39722	442.61550	0.44262	397.220	12.77	0.75	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.51	Call	389.97590	0.38998	435.06350	0.43506	389.976	12.78	0.75	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.55	Call	361.73020	0.36173	405.54290	0.40554	361.730	12.82	0.72	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.60	Call	328.10560	0.32811	370.23510	0.37024	328.106	12.88	0.68	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.62	Call	315.19320	0.31519	356.62300	0.35662	315.193	12.90	0.67	0.00	0	8,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.67	Call	284.28630	0.28429	323.91020	0.32391	284.286	12.95	0.63	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.70	Call	266.69570	0.26670	305.20010	0.30520	266.696	12.98	0.61	0.00	0	4,810.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.75	Call	238.98080	0.23898	275.57090	0.27557	238.981	13.04	0.57	0.00	0	950.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.80	Call	213.27190	0.21327	247.90170	0.24790	213.272	13.09	0.53	0.00	0	200.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.86	Call	187.73640	0.18774	217.28150	0.21728	187.736	13.33	0.48	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.90	Call	172.24230	0.17224	198.41690	0.19842	172.242	13.49	0.45	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Call	138.43030	0.13843	160.71250	0.16071	138.430	13.89	0.38	0.00	0	53,650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	314.73030	0.31473	280.71250	0.28071	314.730	13.89	0.62	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	121.21570	0.12122	141.35940	0.14136	121.216	14.14	0.34	0.00	0	18,946.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	118.55100	0.11855	138.35250	0.13835	118.551	14.18	0.34	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	110.88850	0.11089	129.69420	0.12969	110.889	14.30	0.32	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.15	Call	99.16660	0.09917	116.39920	0.11640	99.167	14.50	0.29	0.00	0	2,310.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Call	79.24860	0.07925	93.66020	0.09366	79.249	14.90	0.24	0.00	0	402.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Put	505.54860	0.50555	463.66020	0.46366	505.549	14.90	0.76	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.28	Call	74.08850	0.07409	87.73600	0.08774	74.089	15.02	0.23	0.00	0	17,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	56.62680	0.05663	67.57440	0.06757	56.627	15.50	0.18	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	16.98750	0.01699	20.37700	0.02038	16.988	18.22	0.06	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	9.17310	0.00917	11.56360	0.01156	9.173	19.29	0.03	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	6.66050	0.00666	8.44330	0.00844	6.660	19.75	0.02	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	5.07400	0.00507	6.45980	0.00646	5.074	20.14	0.02	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.85500	12.85500	12.91160	12.91160		13.50	0.00	16,117,650.00	1,250	1,700.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	0.43840	0.00044	0.43780	0.00044	0.438	16.95	0.00	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	1.06100	0.00106	1.02790	0.00103	1.061	15.42	0.00	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	2.04950	0.00205	1.94100	0.00194	2.049	14.33	0.01	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	119.96910	0.11997	136.86720	0.13687	119.969	14.97	0.29	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	35.89400	0.03589	41.54780	0.04155	35.894	17.77	0.10	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	0.04270	0.00004	0.05410	0.00005	0.043	20.72	0.00	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.85950	12.85950	12.91610	12.91610		13.58	0.00	0.00	0	0.00
\$ / R	On 13/10/2015	Any day expiry			12.88860	12.88860	12.94540	12.94540		13.78	0.00	0.00	0	235.00
\$ / R	On 28/10/2015	Any day expiry			12.92270	12.92270	12.98000	12.98000		13.93	0.00	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	2.02360	0.00202	1.98050	0.00198	2.024	15.95	0.01	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	4.36620	0.00437	4.23170	0.00423	4.366	14.82	0.01	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	148.68040	0.14868	163.73240	0.16373	148.680	15.94	0.27	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	13.10440	0.01310	15.96080	0.01596	13.104	28.53	0.02	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry			12.94100	12.94100	12.99850	12.99850		14.11	0.00	0.00	0	0.00
\$ / R	On 05/11/2015	Any day expiry	12.72	Call	460.23660	0.46024	496.21440	0.49621	460.237	13.70	0.62	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.98730	12.98730	13.04490	13.04490		14.29	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	4.66960	0.00467	4.38090	0.00438	4.670	15.55	0.01	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	9.43960	0.00944	8.83140	0.00883	9.440	14.67	0.02	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	168.09370	0.16809	180.52820	0.18053	168.094	16.78	0.25	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	21.92120	0.02192	23.86000	0.02386	21.921	28.21	0.03	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			13.01810	13.01810	13.07520	13.07520		14.28	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			13.02520	13.02520	13.08220	13.08220		14.31	0.00	56,268,864.00	4,320	157,830.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	2,084.17770	2.08418	2,140.64840	2.14065	2,084.178	15.12	0.98	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	8.97770	0.00898	8.44840	0.00845	8.978	15.12	0.02	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	2,035.05390	2.03505	2,091.48050	2.09148	2,035.054	15.00	0.98	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,839.45790	1.83946	1,895.66710	1.89567	1,839.458	14.53	0.97	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,645.73080	1.64573	1,701.63350	1.70163	1,645.731	14.06	0.95	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	29.41230	0.02941	27.88050	0.02788	29.412	13.59	0.06	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	29.94210	0.02994	28.38350	0.02838	29.942	13.57	0.07	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	39.50530	0.03951	36.39790	0.03640	39.505	13.33	0.08	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	44.31920	0.04432	39.74720	0.03975	44.319	13.32	0.09	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	55.38850	0.05539	50.04170	0.05004	55.389	13.28	0.11	0.00	0	8,210.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	68.59490	0.06859	62.40480	0.06240	68.595	13.24	0.13	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.10	Call	1,009.40010	1.00940	1,059.28040	1.05928	1,009.400	13.20	0.84	0.00	0	537.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	968.18360	0.96818	1,017.56730	1.01757	968.184	13.18	0.83	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.16	Call	960.02380	0.96002	1,009.30520	1.00931	960.024	13.18	0.83	0.00	0	750.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	98.58710	0.09859	90.66110	0.09066	98.587	13.17	0.18	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	927.66710	0.92767	976.53010	0.97653	927.667	13.16	0.82	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	206.40590	0.20641	187.72060	0.18772	206.406	13.49	0.31	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	665.45240	0.66545	703.56940	0.70357	665.452	13.51	0.69	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	659.33870	0.65934	697.26330	0.69726	659.339	13.53	0.69	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	647.24130	0.64724	684.77890	0.68478	647.241	13.57	0.68	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	485.87620	0.48588	517.72960	0.51773	485.876	14.12	0.56	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	440.16970	0.44017	470.22840	0.47023	440.170	14.31	0.53	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	400.94730	0.40095	426.58070	0.42658	400.947	14.58	0.49	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	365.28890	0.36529	388.96730	0.38897	365.289	14.85	0.46	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	339.15920	0.33916	361.35670	0.36136	339.159	15.07	0.43	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	303.63380	0.30363	323.76150	0.32376	303.634	15.40	0.39	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	292.70590	0.29271	312.18210	0.31218	292.706	15.51	0.38	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	277.11460	0.27711	295.65590	0.29566	277.115	15.68	0.36	0.00	0	13,737.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	239.92430	0.23992	256.12730	0.25613	239.924	16.12	0.32	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	179.50750	0.17951	191.31200	0.19131	179.508	17.10	0.25	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	133.53600	0.13354	142.21670	0.14222	133.536	18.17	0.19	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	94.37960	0.09438	100.20730	0.10021	94.380	19.49	0.13	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	86.31830	0.08632	91.54500	0.09155	86.318	19.85	0.12	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	84.59200	0.08459	89.69000	0.08969	84.592	19.94	0.12	0.00	0	61,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	56.30250	0.05630	56.98410	0.05698	56.303	22.57	0.08	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			13.04880	13.04880	13.10550	13.10550		14.39	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	7.87960	0.00788	7.16190	0.00716	7.880	15.33	0.02	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	14.97650	0.01498	13.77000	0.01377	14.977	14.57	0.03	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	177.70730	0.17771	188.52470	0.18852	177.707	17.43	0.23	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	27.58460	0.02758	30.79110	0.03079	27.585	27.58	0.03	0.00	0	300.00
\$ / R	On 13/01/2016	Any day expiry			13.10320	13.10320	13.15910	13.15910		14.51	0.00	0.00	0	1,150.00
\$ / R	On 27/01/2016	Any day expiry			13.13630	13.13630	13.19170	13.19170		14.60	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	65.30780	0.06531	61.37050	0.06137	65.308	13.35	0.11	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	589.53320	0.58953	619.57600	0.61958	589.533	14.22	0.57	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	528.57120	0.52857	556.12840	0.55613	528.571	14.51	0.53	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	204.26440	0.20426	214.14670	0.21415	204.264	18.04	0.23	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			13.17420	13.17420	13.22900	13.22900		14.69	0.00	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	55.37140	0.05537	51.64520	0.05165	55.371	13.81	0.09	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	141.84250	0.14184	147.41620	0.14742	141.843	20.14	0.15	0.00	0	1,000.00
\$ / R	On 25/02/2016	Any day expiry			13.20480	13.20480	13.25990	13.25990		14.73	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	78.81710	0.07882	74.08560	0.07409	78.817	13.47	0.12	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	212.45980	0.21246	221.07820	0.22108	212.460	18.74	0.22	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			13.24020	13.24020	13.29580	13.29580		14.91	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			13.24730	13.24730	13.30300	13.30300		14.90	0.00	0.00	0	16,253.00

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	11.05	Put	32.52950	0.03253	29.94020	0.02994	32.529	14.84	0.05	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	63.34750	0.06335	58.58560	0.05859	63.348	13.99	0.09	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	67.57340	0.06757	62.52560	0.06253	67.573	13.90	0.10	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	87.15770	0.08716	80.80980	0.08081	87.158	13.56	0.12	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	90.50050	0.09050	83.93640	0.08394	90.500	13.51	0.13	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	99.99000	0.09999	92.81300	0.09281	99.990	13.37	0.14	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	105.06090	0.10506	97.56220	0.09756	105.061	13.30	0.14	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	114.07860	0.11408	106.04180	0.10604	114.077	13.32	0.15	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	135.92970	0.13593	126.61930	0.12662	135.930	13.35	0.18	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	170.42330	0.17042	159.21070	0.15921	170.423	13.39	0.21	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	951.11800	0.95112	991.43490	0.99143	951.118	13.46	0.72	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	331.30730	0.33131	309.31760	0.30932	331.307	13.78	0.34	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	611.76000	0.61176	581.35490	0.58135	611.760	14.93	0.48	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	500.29340	0.50029	521.12040	0.52112	500.293	15.62	0.45	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	440.72860	0.44073	458.89670	0.45890	440.729	16.12	0.40	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	396.55960	0.39656	412.64890	0.41265	396.560	16.55	0.37	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	340.61830	0.34062	354.06010	0.35406	340.618	17.20	0.32	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	322.56470	0.32256	335.14370	0.33514	322.565	17.44	0.31	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	278.50130	0.27850	288.95320	0.28895	278.501	18.12	0.27	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	161.24800	0.16125	166.34600	0.16635	161.248	20.73	0.16	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	144.48030	0.14448	145.90040	0.14590	144.480	23.52	0.13	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	23.12010	0.02312	23.90820	0.02391	23.120	26.60	0.02	0.00	0	1,500.00
\$ / R	On 29/03/2016	Any day expiry			13.28270	13.28270	13.33890	13.33890		15.03	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	92.80780	0.09281	86.75500	0.08675	92.808	13.58	0.12	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	224.52480	0.22452	231.79730	0.23180	224.525	19.52	0.21	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry			13.34870	13.34870	13.40590	13.40590		15.18	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	104.30530	0.10431	97.27990	0.09728	104.305	13.67	0.13	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	230.06800	0.23007	236.21970	0.23622	230.068	20.25	0.20	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry			13.42250	13.42250	13.48020	13.48020		15.34	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	116.15670	0.11616	109.14020	0.10914	116.157	13.77	0.13	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	240.67550	0.24068	244.21010	0.24421	240.675	21.15	0.19	0.00	0	250.00
\$ / R	On 06/06/2016	Any day expiry			13.44680	13.44680	13.50430	13.50430		15.45	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	188.68920	0.18869	174.42950	0.17443	188.689	13.49	0.20	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	319.61160	0.31961	327.42970	0.32743	319.612	19.69	0.25	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			13.45400	13.45400	13.51150	13.51150		15.46	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.46370	13.46370	13.52110	13.52110		15.46	0.00	0.00	0	7,271.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	180.87110	0.18087	167.00680	0.16701	180.871	13.47	0.19	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	403.37020	0.40337	414.05280	0.41405	403.370	18.64	0.30	0.00	0	330.00
\$ / R	On 28/06/2016	Any day expiry			13.50010	13.50010	13.55720	13.55720		15.59	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	126.86430	0.12686	118.56860	0.11857	126.864	13.84	0.14	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	275.63870	0.27564	276.83460	0.27683	275.639	22.67	0.19	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry			13.57040	13.57040	13.62700	13.62700		15.71	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	134.90970	0.13491	126.41070	0.12641	134.910	13.86	0.14	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	312.85300	0.31285	312.60250	0.31260	312.853	24.29	0.19	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 11/08/2016	Any day expiry			13.60680	13.60680		13.61180	13.61180	15.81	0.00	0.00	0	0.00
\$ / R	12.70	Put	On 11/08/2016	Any day expiry	364.77730	0.36478		0.00000	0.00000	364.777	13.94	0.29	7,791,394.32	2,000	2,000.00	
\$ / R	15.52	Call	On 11/08/2016	Any day expiry	430.91630	0.43092		0.00000	0.00000	430.916	19.71	0.28	7,750,558.92	2,000	2,000.00	
\$ / R			On 26/08/2016	Any day expiry	13.64430	13.64430		13.70030	13.70030		15.96	0.00	0.00	0	0.00	
\$ / R	11.80	Put	On 26/08/2016	Any day expiry	144.55180	0.14455		136.01230	0.13601	144.552	13.95	0.14	0.00	0	250.00	
\$ / R	17.70	Call	On 26/08/2016	Any day expiry	344.55220	0.34455		343.76660	0.34377	344.552	25.75	0.20	0.00	0	250.00	
\$ / R			On 15/09/2016	Any day expiry	13.69480	13.69480		13.75040	13.75040		16.10	0.00	0.00	0	259.00	
\$ / R			On 19/09/2016	Foreign Exchange Future	13.70490	13.70490		13.76050	13.76050		16.10	0.00	0.00	0	0.00	
\$ / R			On 28/09/2016	Any day expiry	13.72760	13.72760		13.78300	13.78300		16.13	0.00	0.00	0	0.00	
\$ / R	11.80	Put	On 28/09/2016	Any day expiry	152.86390	0.15286		143.88830	0.14389	152.864	14.00	0.14	0.00	0	250.00	
\$ / R	18.25	Call	On 28/09/2016	Any day expiry	328.25490	0.32825		342.90050	0.34290	328.255	25.63	0.18	0.00	0	250.00	
\$ / R			On 26/10/2016	Any day expiry	13.79830	13.79830		13.85320	13.85320		16.36	0.00	0.00	0	0.00	
\$ / R	11.80	Put	On 26/10/2016	Any day expiry	158.28980	0.15829		150.11220	0.15011	158.290	14.00	0.14	0.00	0	250.00	
\$ / R	18.77	Call	On 26/10/2016	Any day expiry	314.14670	0.31415		319.87810	0.31988	314.147	25.64	0.17	0.00	0	250.00	
\$ / R			On 28/11/2016	Any day expiry	13.88170	13.88170		13.93600	13.93600		16.47	0.00	0.00	0	0.00	
\$ / R	11.80	Put	On 28/11/2016	Any day expiry	163.71040	0.16371		156.62700	0.15663	163.710	13.99	0.14	0.00	0	250.00	
\$ / R	19.40	Call	On 28/11/2016	Any day expiry	288.88290	0.28888		291.48620	0.29149	288.883	25.39	0.16	0.00	0	250.00	
\$ / R			On 14/12/2016	Any day expiry	13.92210	13.92210		13.97610	13.97610		16.56	0.00	0.00	0	251.00	
\$ / R			On 19/12/2016	Foreign Exchange Future	13.93470	13.93470		13.98870	13.98870		16.65	0.00	0.00	0	0.00	
\$ / R	11.80	Put	On 19/12/2016	Foreign Exchange Future	166.43430	0.16643		159.24150	0.15924	166.434	13.97	0.14	0.00	0	250.00	
\$ / R	19.81	Call	On 19/12/2016	Foreign Exchange Future	259.95140	0.25995		270.86140	0.27086	259.951	24.87	0.14	0.00	0	250.00	
\$ / R MAXI			On 14/09/2015	Foreign Exchange Future	12.82370	12.82370		12.88000	12.88000		13.09	0.00	884,835.30	69	1,246.00	
\$ / R MAXI			On 11/12/2015	Foreign Exchange Future	13.02520	13.02520		13.08220	13.08220		14.31	0.00	403,781.20	31	275.00	
\$ / R MAXI			On 14/03/2016	Foreign Exchange Future	13.24730	13.24730		13.30300	13.30300		14.90	0.00	0.00	0	155.00	
\$ / R MAXI			On 13/06/2016	Foreign Exchange Future	13.46370	13.46370		13.52110	13.52110		15.46	0.00	0.00	0	7.00	
£ / R			On 14/09/2015	Foreign Exchange Future	20.04820	20.04820		20.05550	20.05550		11.07	0.00	46,251,197.40	2,307	26,811.00	
£ / R	18.00	Put	On 14/09/2015	Foreign Exchange Future	4.27750	0.00428		4.17510	0.00418	4.278	16.16	0.01	0.00	0	16,500.00	
£ / R	18.16	Put	On 14/09/2015	Foreign Exchange Future	5.47970	0.00548		5.33690	0.00534	5.480	15.53	0.02	0.00	0	16,500.00	
£ / R	18.50	Put	On 14/09/2015	Foreign Exchange Future	8.61250	0.00861		8.32460	0.00832	8.613	13.96	0.03	0.00	0	18,900.00	
£ / R	20.50	Call	On 14/09/2015	Foreign Exchange Future	117.45530	0.11746		120.72830	0.12073	117.455	11.88	0.27	0.00	0	20,000.00	
£ / R			On 11/12/2015	Foreign Exchange Future	20.35340	20.35340		20.36140	20.36140		12.30	0.00	16,282,720.00	800	6,240.00	
£ / R	17.87	Put	On 11/12/2015	Foreign Exchange Future	29.54390	0.02954		28.63170	0.02863	29.544	13.56	0.04	0.00	0	830.00	
£ / R	19.40	Call	On 11/12/2015	Foreign Exchange Future	1,143.41860	1.14342		1,147.56470	1.14756	1,143.419	11.78	0.77	0.00	0	700.00	
£ / R	20.33	Call	On 11/12/2015	Foreign Exchange Future	585.71880	0.58572		587.86000	0.58786	585.719	12.29	0.52	0.00	0	8,250.00	
£ / R	20.77	Call	On 11/12/2015	Foreign Exchange Future	424.14180	0.42414		426.01810	0.42602	424.142	12.92	0.41	0.00	0	18,900.00	
£ / R			On 14/03/2016	Foreign Exchange Future	20.69240	20.69240		20.69790	20.69790		12.91	0.00	517,310.00	25	1,017.00	
£ / R			On 13/06/2016	Foreign Exchange Future	21.02480	21.02480		21.03200	21.03200		13.34	0.00	0.00	0	0.00	
¥ / R			On 14/09/2015	Foreign Exchange Future	0.10354	0.10354		0.10319	0.10319		12.05	0.00	0.00	0	24.00	
¥ / R			On 11/12/2015	Foreign Exchange Future	0.10532	0.10532		0.10496	0.10496		13.10	0.00	0.00	0	4,298.00	
¥ / R			On 14/03/2016	Foreign Exchange Future	0.10737	0.10737		0.10699	0.10699		13.80	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 14/09/2015	Foreign Exchange Future			14.35950		14.35950		14.23420	14.23420		12.71	0.00	6,289,461.00	438	35,955.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.26	Put	0.14290		0.00014		0.20260	0.00020	0.143	16.64	0.00	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	0.74740		0.00075		1.06440	0.00106	0.747	15.34	0.00	0.00	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	1.56430		0.00156		2.22910	0.00223	1.564	14.75	0.01	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.92	Put	1.67910		0.00168		2.39760	0.00240	1.679	14.69	0.01	0.00	0	9,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	2.22650		0.00223		3.20540	0.00321	2.227	14.44	0.01	0.00	0	10,700.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.38	Call	210.42970		0.21043		156.96270	0.15696	210.430	12.79	0.49	0.00	0	6,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.60	Call	132.08010		0.13208		95.84410	0.09584	132.080	13.41	0.35	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	67.28410		0.06728		47.48680	0.04749	67.284	14.24	0.20	0.00	0	7,500.00
€ / R	On 21/09/2015	Any day expiry			14.37870		14.37870		14.25320	14.25320		12.80	0.00	0.00	0	0.00
€ / R	On 21/09/2015	Any day expiry	14.85	Call	98.66210		0.09866		73.33720	0.07334	98.662	14.08	0.25	0.00	0	1,000.00
€ / R	On 21/09/2015	Any day expiry	14.85	Put	569.96210		0.56996		670.13720	0.67014	569.962	14.08	0.75	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry			14.47480		14.47480		14.34910	14.34910		13.14	0.00	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	195.04340		0.19504		160.64340	0.16064	195.043	14.17	0.33	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	640.24340		0.64024		731.54340	0.73154	640.243	14.17	0.67	0.00	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.60560		14.60560		14.47860	14.47860		13.55	0.00	3,724,428.00	255	39,627.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	33.79580		0.03380		38.79930	0.03880	33.796	13.36	0.07	0.00	0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	157.00080		0.15700		188.46060	0.18846	157.001	12.79	0.24	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	302.85200		0.30285		0.00000	0.00000	302.852	13.22	0.38	537,860.61	100	100.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	89.16130		0.08916		77.47740	0.07748	89.161	17.69	0.13	0.00	0	6,682.00
€ / R	On 25/01/2016	Any day expiry			14.73840		14.73840		14.60850	14.60850		13.74	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	500.63210		0.50063		444.71070	0.44471	500.632	13.94	0.49	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	475.40350		0.47540		421.82610	0.42183	475.403	14.08	0.47	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			14.88390		14.88390		14.75290	14.75290		14.01	0.00	0.00	0	3,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	66.90420		0.06690		72.10720	0.07211	66.904	13.33	0.09	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	80.20100		0.08020		87.15970	0.08716	80.201	13.11	0.11	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	190.45920		0.19046		214.79370	0.21479	190.459	12.80	0.22	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	238.46480		0.23846		270.05290	0.27005	238.465	12.79	0.26	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	630.32860		0.63033		570.95740	0.57096	630.329	14.01	0.52	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.05	Call	575.18090		0.57518		520.28630	0.52029	575.181	14.30	0.48	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	305.70700		0.30571		274.95630	0.27496	305.707	16.46	0.28	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	282.52500		0.28253		253.82490	0.25382	282.525	16.75	0.26	0.00	0	24,000.00
€ / R	On 13/06/2016	Foreign Exchange Future			15.16310		15.16310		15.03140	15.03140		14.38	0.00	0.00	0	250.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	314.72400		0.31472		349.94850	0.34995	314.724	12.92	0.27	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	557.03730		0.55704		516.29810	0.51630	557.037	15.85	0.39	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			15.47300		15.47300		15.33770	15.33770		14.92	0.00	0.00	0	0.00
AlR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
AL37	On 05/11/2015	Index Future			468.02900		468.02900		466.90900	466.90900			0.00	0.00	0	3.00
AL37	On 04/02/2016	Index Future			476.04600		476.04600		474.91300	474.91300			0.00	0.00	0	0.00
AL7T	On 05/11/2015	Index Future			555.14500		555.14500		552.92700	552.92700			0.00	0.00	0	1.00
AL7T	On 04/02/2016	Index Future			564.65300		564.65300		562.40600	562.40600			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
ALBI	On 05/11/2015	Index Future	507.86800		507.86800		505.83200	505.83200			0.00	15,236,040.00	3	456.00
ALBI	On 04/02/2016	Index Future	516.56700		516.56700		514.50300	514.50300			0.00	0.00	0	152.00
ALBI	On 05/05/2016	Index Future	525.78300		525.78300		523.68800	523.68800			0.00	0.00	0	0.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future	9.42990	9.42990		9.37300	9.37300			12.03	0.00	9,429,900.00	1,000	2,444.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.53500	9.53500		9.47710	9.47710			12.25	0.00	0.00	0	8,541.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.65460	9.65460		9.59470	9.59470			12.30	0.00	0.00	0	1,925.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future	9.77460	9.77460		9.71460	9.71460			12.97	0.00	0.00	0	0.00
CAD/ R	On 14/09/2015	Foreign Exchange Future	9.87500	9.87500		9.81010	9.81010			12.06	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future	10.02680	10.02680		9.96120	9.96120			12.56	0.00	0.00	0	0.00
CF CANDO CAGH	On 14/09/2015	Can-Do Future	297.83130	297.83130		323.69630	323.69630				0.00	0.00	0	24,000.00
CHF / R	On 14/09/2015	Foreign Exchange Future	13.23570	13.23570		13.10690	13.10690			12.99	0.00	2,647,140.00	200	1,551.00
CHF / R	On 11/12/2015	Foreign Exchange Future	13.48650	13.48650		13.35510	13.35510			13.88	0.00	0.00	0	7,229.00
CNH / R	On 14/09/2015	Foreign Exchange Future	1.96620	1.96620		2.00390	2.00390			13.57	0.00	0.00	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future	1.98500	1.98500		2.02100	2.02100			14.26	0.00	0.00	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future	1.92440	1.92440		1.90850	1.90850			13.67	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future	1.95880	1.95880		1.94270	1.94270			13.12	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	127.40695	127.40695		127.40695	127.40695				0.00	0.00	0	0.00
EL28	On 05/11/2015	Bond Future	127.96738	127.96738		127.98189	127.98189				0.00	0.00	0	0.00
EL28	On 04/02/2016	Bond Future	130.16983	130.16983		130.18764	130.18764				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	9.71500	84.34153		9.71500	84.34153				0.00	0.00	0	0.00
ES33	On 05/11/2015	Bond Future	9.65312	82.97713		9.71258	82.54716				0.00	0.00	0	6,441.00

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
ES33	On 04/02/2016	Bond Future		9.73057	84.39886		9.79168	83.96327			0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future		9.80024	82.11486		9.86308	81.67279			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 05/11/2015	GOVI		503.54100	503.54100		501.67700	501.67700			0.00	0.00	0	441.00
GOVI	On 04/02/2016	GOVI		512.16600	512.16600		510.27600	510.27600			0.00	0.00	0	26.00
GOVI	On 05/05/2016	GOVI		521.30400	521.30400		519.38500	519.38500			0.00	0.00	0	0.00
I2025	On 06/08/2015	Bond Future		123.06934	123.06934		123.06934	123.06934			0.00	0.00	0	0.00
I2025	On 05/11/2015	Bond Future		125.03516	125.03516		125.05453	125.05453			0.00	0.00	0	38.00
I2025	On 04/02/2016	Bond Future		125.96474	125.96474		125.98748	125.98748			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		128.05147	128.05147		128.05147	128.05147			0.00	0.00	0	0.00
I2038	On 05/11/2015	Bond Future		130.10260	130.10260		130.11995	130.11995			0.00	0.00	0	5,820.00
I2038	On 04/02/2016	Bond Future		130.96665	130.96665		130.98748	130.98748			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		127.21880	127.21880		127.21880	127.21880			0.00	0.00	0	0.00
I2046	On 05/11/2015	Bond Future		128.13350	128.13350		128.14914	128.14914			0.00	0.00	0	6,062.00
I2046	On 04/02/2016	Bond Future		130.33846	130.33846		130.35755	130.35755			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		136.18795	136.18795		136.18795	136.18795			0.00	0.00	0	0.00
I2050	On 05/11/2015	Bond Future		138.37199	138.37199		138.38893	138.38893			0.00	0.00	0	4,361.00
I2050	On 04/02/2016	Bond Future		139.21835	139.21835		139.23906	139.23906			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 05/11/2015	Index Future		236.04300	236.04300		236.05500	236.05500			0.00	0.00	0	973.00
IGOV	On 04/02/2016	Index Future		240.10400	240.10400		240.12100	240.12100			0.00	0.00	0	82.00
IGOV	On 05/05/2016	Index Future		244.40700	244.40700		244.42600	244.42600			0.00	0.00	0	0.00
ILBI	On 05/11/2015	Index Future		639.62900	639.62900		639.72200	639.72200			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future		650.61000	650.61000		650.70600	650.70600			0.00	0.00	0	160.00
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

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 17/02/2016	Jibar Tradeable Future			6.75000		93.25000		6.78000	93.22000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			6.79000		93.21000		6.85000	93.15000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			7.02000		92.98000		7.06000	92.94000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.22000		92.78000		7.27000	92.73000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.37000		92.63000		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.47000		92.53000		7.52000	92.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.60000		92.40000		7.64000	92.36000			0.00	0.00	0	0.00
KES / R	On 14/09/2015	Foreign Exchange Future			0.12630		0.12630		0.12700	0.12700			0.00	0.00	0	13.00
KES / R	On 11/12/2015	Foreign Exchange Future			0.12580		0.12580		0.12670	0.12670			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future			0.12570		0.12570		0.12650	0.12650			0.00	0.00	0	0.00
NGN / R	On 14/09/2015	Foreign Exchange Future			0.06370		0.06370		0.06400	0.06400			0.00	0.00	0	17,500.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.06010		0.06010		0.06080	0.06080			0.00	0.00	0	76,700.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.05740		0.05740		0.05780	0.05780			0.00	0.00	0	0.00
NZ\$ / R	On 04/09/2015	Any day expiry			8.47750		8.47750		8.40000	8.40000		10.26	0.00	0.00	0	0.00
NZ\$ / R	On 04/09/2015	Any day expiry	8.40	Put	54.97270		0.05497		0.00000	0.00000	54.973	10.46	0.36	24,080,626.40	8,000	8,000.00
NZ\$ / R	On 14/09/2015	Foreign Exchange Future			8.48210		8.48210		8.38890	8.38890		9.76	0.00	0.00	0	0.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			8.56060		8.56060		8.46630	8.46630		10.60	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			8.65280		8.65280		8.55610	8.55610		11.96	0.00	0.00	0	0.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.11980		1.11980		1.10510	1.10510			0.00	3,034,658.00	2,710	1,101.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.12130		1.12130		1.10670	1.10670			0.00	4,480,714.80	3,996	3,972.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.12350		1.12350		1.10900	1.10900			0.00	0.00	0	0.00
R186	On 06/08/2015	Bond Future			8.23000		118.01674		8.23000	118.01674		9.21	0.00	0.00	0	0.00
R186	On 05/11/2015	Bond Future			8.14637		121.05032		8.21035	120.53753		9.29	0.00	0.00	0	32,393.00
R186	On 05/11/2015	Bond Future	7.73	Call	863.67000		0.86367		751.43000	0.75143	863.670	9.11	0.27	0.00	0	169.00
R186	On 05/11/2015	Bond Future	7.75	Call	908.52000		0.90852		791.72000	0.79172	908.520	9.12	0.28	0.00	0	1,200.00
R186	On 05/11/2015	Bond Future	7.86	Call	1,186.37000		1.18637		1,040.66000	1.04066	1,186.370	9.16	0.34	0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.22	Put	1,875.08000		1.87508		2,138.37000	2.13837	1,875.080	9.28	0.45	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	1,768.16000		1.76816		2,022.61000	2.02261	1,768.160	9.29	0.43	0.00	0	8,690.00
R186	On 05/11/2015	Bond Future	8.35	Call	3,074.40000		3.07440		2,785.54000	2.78554	3,074.400	9.37	0.63	0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.35	Put	1,452.93000		1.45293		1,676.86000	1.67686	1,452.930	9.37	0.37	0.00	0	9,430.00
R186	On 05/11/2015	Bond Future	8.45	Put	1,183.22000		1.18322		1,377.92000	1.37792	1,183.220	9.44	0.32	0.00	0	6,308.00
R186	On 05/11/2015	Bond Future	8.50	Put	1,064.23000		1.06423		1,244.96000	1.24496	1,064.230	9.48	0.30	0.00	0	4,666.00
R186	On 05/11/2015	Bond Future	8.55	Put	954.74000		0.95474		1,122.80000	1.12280	954.740	9.52	0.27	0.00	0	4,667.00
R186	On 05/11/2015	Bond Future	8.85	Put	475.67000		0.47567		578.06000	0.57806	475.670	9.73	0.16	0.00	0	843.00
R186	On 05/11/2015	Bond Future	9.00	Put	326.58000		0.32658		403.36000	0.40336	326.580	9.84	0.11	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.19003		117.82522		8.25610	117.30615		9.20	0.00	0.00	0	5,365.00
R186	On 05/05/2016	Bond Future			8.22505		119.92926		8.29341	119.40262		9.11	0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.25396		116.85647		8.32522	116.31817		9.20	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186/R207	On 21/12/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 06/08/2015	Bond Future	293.44796		293.44796		293.44796	293.44796			0.00	0.00	0	0.00
R197	On 05/11/2015	Bond Future	298.03341		298.03341		298.07903	298.07903			0.00	0.00	0	927.00
R197	On 04/02/2016	Bond Future	296.80686		296.80686		296.86030	296.86030			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	238.48100		238.48100		238.48100	238.48100			0.00	0.00	0	0.00
R202	On 05/11/2015	Bond Future	242.47205		242.47205		242.50430	242.50430			0.00	0.00	0	52,921.00
R202	On 04/02/2016	Bond Future	243.26888		243.26888		243.30747	243.30747			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	8.10000		101.51902		8.10000	101.51902		7.07	0.00	0.00	0	0.00
R2023	On 05/11/2015	Bond Future	8.01037		100.08299		8.08029	99.70609		7.31	0.00	373,809,967.65	3,735	18,140.00
R2023	On 04/02/2016	Bond Future	8.06388		101.79745		8.13672	101.41628		6.62	0.00	0.00	0	1,050.00
R2023	On 05/05/2016	Bond Future	8.10007		99.68563		8.17607	99.29913		6.92	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 06/08/2015	Bond Future	7.23500		105.29024		7.23500	105.29024		2.32	0.00	0.00	0	0.00
R203	On 05/11/2015	Bond Future	7.17939		103.07451		7.24458	102.96227		2.02	0.00	0.00	0	14,092.00
R203	On 04/02/2016	Bond Future	7.22456		104.84048		7.29932	104.72849		1.20	0.00	0.00	0	0.00
R203	On 05/05/2016	Bond Future	7.21870		102.54227		7.30685	102.42985		1.49	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 06/08/2015	Bond Future	8.61500		95.22404		8.61500	95.22404			0.00	0.00	0	0.00
R2030	On 05/11/2015	Bond Future	8.53156		97.86498		8.59004	97.40438			0.00	0.00	0	5,696.00
R2030	On 04/02/2016	Bond Future	8.57858		95.53456		8.63867	95.06807			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	8.70000		99.08536		8.70000	99.08536			0.00	0.00	0	0.00
R2032	On 05/11/2015	Bond Future	8.61743		97.71516		8.67593	97.22023			0.00	0.00	0	1,579.00
R2032	On 04/02/2016	Bond Future	8.66464		99.38960		8.72467	98.88821			0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future	8.70530		97.00690		8.76697	96.49804			0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 06/08/2015	Bond Future	8.82500		97.16571		8.82500	97.16571			0.00	0.00	0	0.00
R2037	On 05/11/2015	Bond Future	8.73918		100.04216		8.79741	99.49655			0.00	74,031,198.40	740	44,477.00
R2037	On 04/02/2016	Bond Future	8.78473		97.49871		8.84440	96.94579			0.00	0.00	0	370.00
R2037	On 05/05/2016	Bond Future	8.82549		99.24019		8.88668	98.67884			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 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	7.56500	102.39053		7.56500	102.39053		3.54	0.00	0.00	0	0.00
R204	On 05/11/2015		Bond Future	7.49762	104.46272		7.56547	104.27598		3.34	0.00	6,267,763.20	60	18,489.00
R204	On 04/02/2016		Bond Future	7.55109	102.21505		7.62475	102.02727		2.68	0.00	0.00	0	0.00
R204	On 05/05/2016		Bond Future	7.58348	104.04013		7.66432	103.85054		2.90	0.00	0.00	0	0.00
R204	On 21/12/2018		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
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	8.87500	98.99001		8.87500	98.99001			0.00	0.00	0	0.00
R2044	On 05/11/2015		Bond Future	8.79182	101.96829		8.84479	101.42333			0.00	0.00	0	14,593.00
R2044	On 04/02/2016		Bond Future	8.83529	99.33255		8.88949	98.78045			0.00	0.00	0	0.00
R2044	On 05/05/2016		Bond Future	8.87420	101.10679		8.92970	100.54636			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	8.87000	102.64175		8.87000	102.64175			0.00	0.00	0	0.00
R2048	On 05/11/2015		Bond Future	8.78289	101.34261		8.83586	100.78143			0.00	0.00	0	47,865.00
R2048	On 04/02/2016		Bond Future	8.82799	103.07879		8.88222	102.51001			0.00	0.00	0	0.00
R2048	On 05/05/2016		Bond Future	8.86330	100.48293		8.91878	99.90561			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	7.77000	98.62702		7.77000	98.62702		4.68	0.00	0.00	0	0.00
R207	On 05/11/2015		Bond Future	7.69589	100.74084		7.76757	100.49141		4.45	0.00	71,626,737.24	711	37,422.00
R207	On 05/11/2015	7.43	Call	468.19000	0.46819	390.65000	0.39065	468.190	4.39	0.34	0.00	0	53.00	
R207	On 05/11/2015	7.50	Call	556.76000	0.55676	468.76000	0.46876	556.760	4.40	0.38	0.00	0	19.00	
R207	On 04/02/2016		Bond Future	7.74945	98.82465		7.82580	98.57300		3.94	0.00	0.00	0	0.00
R207	On 04/02/2016	7.27	Call	438.54000	0.43854	412.45000	0.41245	438.540	3.80	0.28	0.00	0	43.00	
R207	On 04/02/2016	7.50	Call	695.65000	0.69565	649.90000	0.64990	695.650	3.85	0.38	0.00	0	19.00	
R207	On 05/05/2016		Bond Future	7.79167	100.58933		7.87348	100.33474		4.08	0.00	0.00	0	0.00
R207	On 05/05/2016	7.56	Call	1,045.36000	1.04536	954.28000	0.95428	1,045.360	4.00	0.42	0.00	0	43.00	
R207	On 04/08/2016		Bond Future	7.82092	98.81513		7.91019	98.55416		3.94	0.00	0.00	0	0.00
R207	On 15/01/2020		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 06/08/2015		Bond Future	7.90000	97.30947		7.90000	97.30947		5.74	0.00	0.00	0	0.00
R208	On 05/11/2015		Bond Future	7.81674	96.12641		7.88749	95.82923		5.71	0.00	8,074,618.44	84	40,366.00
R208	On 05/11/2015	8.48	Put	220.03000	0.22003	278.29000	0.27829	220.030	5.92	0.15	0.00	0	2,200.00	
R208	On 04/02/2016		Bond Future	7.86691	97.77346		7.94129	97.47321		5.06	0.00	0.00	0	0.00
R208	On 05/05/2016		Bond Future	7.90455	96.11756		7.98307	95.81344		5.33	0.00	0.00	0	0.00
R208	On 31/03/2021		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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/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		8.76000	78.50723		8.76000	78.50723		14.03	0.00	0.00	0	0.00
R209	On 05/11/2015	Bond Future		8.67165	77.70989		8.72977	77.25815		14.93	0.00	0.00	0	24,850.00
R209	On 05/11/2015	Bond Future	8.50	Call	1,619.44000	1.61944	1,441.50000	1.44150	1,619.440	14.80	0.42	0.00	0	900.00
R209	On 05/11/2015	Bond Future	9.16	Put	871.69000	0.87169	972.03000	0.97203	871.690	15.39	0.25	0.00	0	640.00
R209	On 05/11/2015	Bond Future	9.25	Put	720.49000	0.72049	806.12000	0.80612	720.490	15.49	0.21	0.00	0	900.00
R209	On 04/02/2016	Bond Future		8.71367	79.04143		8.77312	78.58365		14.55	0.00	0.00	0	400.00
R209	On 04/02/2016	Bond Future	9.52	Put	1,115.51000	1.11551	1,248.50000	1.24850	1,115.510	15.38	0.22	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future		8.74982	77.30323		8.81070	76.83842		14.88	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution		6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00
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		182.56646	182.56646		182.56646	182.56646			0.00	0.00	0	0.00
R210	On 05/11/2015	Bond Future		183.44948	183.44948		183.47725	183.47725			0.00	0.00	0	1,698.00
R210	On 04/02/2016	Bond Future		186.60658	186.60658		186.63923	186.63923			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		134.30758	134.30758		134.30758	134.30758			0.00	0.00	0	0.00
R211	On 05/11/2015	Bond Future		136.43762	136.43762		136.46639	136.46639			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future		137.08909	137.08909		137.12166	137.12166			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		141.33430	141.33430		141.33430	141.33430			0.00	0.00	0	0.00
R212	On 05/11/2015	Bond Future		143.54761	143.54761		143.57059	143.57059			0.00	0.00	0	928.00
R212	On 04/02/2016	Bond Future		144.15591	144.15591		144.18273	144.18273			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		8.64000	89.24397		8.64000	89.24397		11.99	0.00	0.00	0	0.00
R213	On 05/11/2015	Bond Future		8.56218	88.16761		8.62057	87.72278		12.74	0.00	0.00	0	19,120.00
R213	On 04/02/2016	Bond Future		8.61074	89.67797		8.67066	89.22743		12.30	0.00	0.00	0	0.00
R213	On 05/05/2016	Bond Future		8.64786	87.73008		8.70937	87.27281		12.62	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 06/08/2015	Bond Future		8.80000	79.66613		8.80000	79.66613		14.76	0.00	0.00	0	0.00
R214	On 05/11/2015	Bond Future		8.70621	78.85067		8.76421	78.37191		15.68	0.00	0.00	0	12,095.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214	On 04/02/2016	Bond Future	8.74944		80.20141		8.80878	79.71611		15.33	0.00	0.00	0	4,620.00
R214	On 05/05/2016	Bond Future	8.78291		78.33789		8.84361	77.84506		15.67	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 14/09/2015	Foreign Exchange Future	22,437.01000		22,437.01000		22,485.49000	22,485.49000			0.00	0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.58620		4.58620		4.59880	4.59880		13.95	0.00	0.00	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.54760		4.54760		4.56120	4.56120		14.70	0.00	0.00	0	0.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.62010		1.62010		1.62400	1.62400			0.00	0.00	0	130.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.58420		1.58420		1.58470	1.58470			0.00	0.00	0	0.00
Total for Derivatives :												1,689,519,265.68	107,668	3,566,783.00
Grand Total:												1,689,519,265.68	107,668	3,566,783.00