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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 30/07/2015

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	12.76210	12.76210		12.54060	12.54060		13.41	0.00	0.00	0	750.00	
\$ / R	On 13/08/2015	Any day expiry	12.76440	12.76440		12.54280	12.54280		13.54	0.00	0.00	0	2,491.00	
\$ / R	On 25/08/2015	Any day expiry	12.79130	12.79130		12.56920	12.56920		13.53	0.00	0.00	0	98.00	
\$ / R	On 26/08/2015	Any day expiry	12.79350	12.79350		12.57140	12.57140		13.57	0.00	0.00	0	0.00	
\$ / R	On 26/08/2015	Any day expiry	13.11	Call	87.49290	0.08749	49.20260	0.04920	87.493	14.85	0.28	0.00	0	3,600.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Put	403.99290	0.40399	587.80260	0.58780	403.993	14.85	0.72	0.00	0	3,600.00
\$ / R	On 27/08/2015	Any day expiry	12.79580	12.79580		12.57360	12.57360		13.60	0.00	0.00	0	250.00	
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	0.09180	0.00009	0.13810	0.00014	0.092	18.80	0.00	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	0.38960	0.00039	0.62130	0.00062	0.390	17.52	0.00	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.62	Call	288.91130	0.28891	168.36940	0.16837	288.911	13.40	0.65	0.00	0	12,000.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	127.99360	0.12799	72.65020	0.07265	127.994	14.29	0.37	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	0.63720	0.00064	0.25720	0.00026	0.637	31.43	0.00	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry	12.80470	12.80470		12.58240	12.58240		13.41	0.00	0.00	0	600.00	
\$ / R	On 10/09/2015	Any day expiry	12.82720	12.82720		12.60430	12.60430		13.74	0.00	0.00	0	285.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.83620	12.83620		12.61310	12.61310		13.89	0.00	738,633,456.60	57,543	522,947.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	0.29170	0.00029	0.37000	0.00037	0.292	18.34	0.00	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	2,236.51980	2.23652	2,013.51030	2.01351	2,236.520	18.16	1.00	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	0.78470	0.00078	1.12210	0.00112	0.785	16.42	0.00	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	0.82380	0.00082	1.18470	0.00118	0.824	16.33	0.00	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,837.02380	1.83702	1,614.28470	1.61428	1,837.024	16.33	1.00	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,667.45210	1.66745	1,444.99160	1.44499	1,667.452	15.55	0.99	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	1.34970	0.00135	2.05680	0.00206	1.350	15.42	0.01	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	1.49260	0.00149	2.30120	0.00230	1.493	15.23	0.01	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	1.69440	0.00169	2.65020	0.00265	1.694	15.01	0.01	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	2.92130	0.00292	5.84810	0.00585	2.921	14.05	0.01	0.00	0	27,540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	3.24830	0.00325	6.86480	0.00686	3.248	13.86	0.01	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	4.13750	0.00414	8.69430	0.00869	4.138	13.75	0.02	0.00	0	540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	1,240.33750	1.24034	1,021.79430	1.02179	1,240.338	13.75	0.98	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	4.50310	0.00450	9.39590	0.00940	4.503	13.73	0.02	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.75	Put	7.68270	0.00768	15.34500	0.01535	7.683	13.56	0.03	0.00	0	2,310.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	856.02710	0.85603	651.30870	0.65131	856.027	13.23	0.93	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	19.82710	0.01983	38.20870	0.03821	19.827	13.23	0.07	0.00	0	39,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.04	Call	819.05120	0.81905	617.83750	0.61784	819.051	13.18	0.92	0.00	0	1,139.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	782.46580	0.78247	585.16270	0.58516	782.466	13.13	0.91	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	764.33150	0.76433	569.14030	0.56914	764.331	13.10	0.90	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Put	28.13150	0.02813	56.04030	0.05604	28.132	13.10	0.10	0.00	0	13,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	737.34200	0.73734	545.51310	0.54551	737.342	13.06	0.89	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	675.45290	0.67545	492.38070	0.49238	675.453	12.97	0.87	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Put	39.25290	0.03925	79.28070	0.07928	39.253	12.97	0.13	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	650.26490	0.65026	470.50630	0.47051	650.265	13.02	0.86	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.27	Put	51.14840	0.05115	99.10860	0.09911	51.148	13.07	0.16	0.00	0	201.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.44	Call	486.92110	0.48692	333.57840	0.33358	486.921	13.31	0.75	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.48	Put	102.46270	0.10246	177.73550	0.17774	102.463	13.37	0.27	0.00	0	8,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	444.90250	0.44490	299.87070	0.29987	444.903	13.40	0.72	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.51	Call	438.11590	0.43812	294.48990	0.29449	438.116	13.41	0.71	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.55	Call	411.59920	0.41160	273.64370	0.27364	411.599	13.47	0.69	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.60	Call	379.89510	0.37990	249.09240	0.24909	379.895	13.54	0.66	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.62	Call	367.66660	0.36767	240.51170	0.24051	367.667	13.57	0.65	0.00	0	8,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.67	Call	338.23740	0.33824	220.19450	0.22019	338.237	13.64	0.62	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.70	Call	321.36520	0.32137	208.75860	0.20876	321.365	13.68	0.60	36,747,842.04	4,810	4,810.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.75	Call	294.55300	0.29455	190.89680	0.19090	294.553	13.75	0.56	0.00	0	950.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.80	Call	269.36610	0.26937	174.46060	0.17446	269.366	13.82	0.53	0.00	0	200.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.90	Call	225.54580	0.22555	145.52080	0.14552	225.546	14.06	0.47	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	353.30670	0.35331	508.15570	0.50816	353.307	14.40	0.59	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Call	189.50670	0.18951	121.25570	0.12126	189.507	14.40	0.41	0.00	0	53,650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	170.51230	0.17051	108.66600	0.10867	170.512	14.60	0.38	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	167.52540	0.16753	106.70010	0.10670	167.525	14.63	0.37	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	158.85860	0.15886	101.01090	0.10101	158.859	14.73	0.36	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.15	Call	145.35630	0.14536	92.20540	0.09221	145.356	14.90	0.33	0.00	0	2,310.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Call	121.60570	0.12161	76.88030	0.07688	121.606	15.24	0.29	0.00	0	201.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Put	535.40570	0.53541	713.78030	0.71378	535.406	15.24	0.71	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.28	Call	115.25460	0.11525	73.00950	0.07301	115.255	15.34	0.28	0.00	0	17,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	92.99570	0.09300	59.54110	0.05954	92.996	15.74	0.23	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	34.55580	0.03456	22.80880	0.02281	34.556	18.02	0.09	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	21.73820	0.02174	14.39320	0.01439	21.738	19.10	0.06	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	17.26980	0.01727	11.57380	0.01157	17.270	19.61	0.05	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	14.23160	0.01423	9.64630	0.00965	14.232	20.04	0.04	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.86760	12.86760	12.64390	12.64390		14.06	0.00	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	1.23890	0.00124	1.60160	0.00160	1.239	16.73	0.00	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	2.65100	0.00265	3.66410	0.00366	2.651	15.31	0.01	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	4.65300	0.00465	6.75400	0.00675	4.653	14.29	0.02	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	161.43060	0.16143	107.07280	0.10707	161.431	15.31	0.32	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	57.08800	0.05709	38.85410	0.03885	57.088	17.73	0.13	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	5.60510	0.00561	3.77040	0.00377	5.605	28.21	0.01	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.87210	12.87210	12.64830	12.64830		14.13	0.00	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.93580	12.93580	12.71080	12.71080		14.61	0.00	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	3.91650	0.00392	4.88670	0.00489	3.916	16.10	0.01	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	8.30420	0.00830	10.23490	0.01023	8.304	15.18	0.02	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	186.40650	0.18641	133.56120	0.13356	186.407	16.32	0.29	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	23.37730	0.02338	14.95460	0.01495	23.377	28.83	0.03	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			13.00050	13.00050	12.77470	12.77470		14.62	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	7.45050	0.00745	9.21960	0.00922	7.450	15.76	0.02	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	14.49680	0.01450	17.93160	0.01793	14.497	14.97	0.03	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	197.01450	0.19701	150.30850	0.15031	197.015	16.89	0.27	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	29.72600	0.02973	21.32930	0.02133	29.726	27.93	0.04	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			13.03070	13.03070	12.80440	12.80440		14.67	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			13.03760	13.03760	12.81120	12.81120		14.67	0.00	113,909,511.20	8,737	174,904.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	2,099.60710	2.09961	1,876.89500	1.87690	2,099.607	15.13	0.97	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	12.00710	0.01201	15.69500	0.01569	12.007	15.13	0.03	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	2,050.81140	2.05081	1,828.37720	1.82838	2,050.811	15.04	0.97	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,856.84020	1.85684	1,635.74530	1.63575	1,856.840	14.68	0.96	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,665.33450	1.66533	1,446.04760	1.44605	1,665.335	14.31	0.94	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	39.56140	0.03956	51.50190	0.05150	39.561	13.95	0.08	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	40.25850	0.04026	52.61240	0.05261	40.258	13.93	0.08	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	51.27120	0.05127	70.29500	0.07029	51.271	13.67	0.10	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	56.93260	0.05693	77.66210	0.07766	56.933	13.66	0.11	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	69.77110	0.06977	94.22970	0.09423	69.771	13.63	0.13	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	84.80760	0.08481	113.45350	0.11345	84.808	13.60	0.15	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.10	Call	1,039.86640	1.03987	846.77260	0.84677	1,039.866	13.57	0.83	0.00	0	537.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	999.57570	0.99958	809.00140	0.80900	999.576	13.56	0.82	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.16	Call	991.59980	0.99160	802.10270	0.80210	991.600	13.56	0.81	0.00	0	750.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	118.13150	0.11813	157.23080	0.15723	118.131	13.55	0.19	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	959.97390	0.95997	774.92100	0.77492	959.974	13.54	0.80	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	229.24010	0.22924	308.91930	0.30892	229.240	13.78	0.31	0.00	0	2,000.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	700.79550	0.70080	554.91250	0.55491	700.796	13.80	0.68	177,187,547.60	20,000	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	694.79080	0.69479	549.74580	0.54975	694.791	13.82	0.68	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	682.90390	0.68290	539.53240	0.53953	682.904	13.85	0.67	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	523.39150	0.52339	407.45820	0.40746	523.392	14.40	0.57	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	477.77900	0.47778	372.38520	0.37239	477.779	14.58	0.53	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	436.86220	0.43686	340.50590	0.34051	436.862	14.80	0.50	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	400.45920	0.40046	311.56280	0.31156	400.459	15.06	0.46	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	373.60940	0.37361	290.36320	0.29036	373.609	15.26	0.44	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	336.85390	0.33685	261.53550	0.26154	336.854	15.57	0.40	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	325.48110	0.32548	252.66100	0.25266	325.481	15.67	0.39	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	309.20020	0.30920	240.16080	0.24016	309.200	15.82	0.38	0.00	0	13,737.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	270.02080	0.27002	210.35300	0.21035	270.021	16.23	0.34	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	154.86170	0.15486	122.23960	0.12224	154.862	18.13	0.20	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	111.22820	0.11123	89.07760	0.08908	111.228	19.37	0.15	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	102.09910	0.10210	82.14470	0.08214	102.099	19.72	0.14	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	100.13810	0.10014	80.65660	0.08066	100.138	19.80	0.13	0.00	0	61,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	66.45220	0.06645	62.03130	0.06203	66.452	22.21	0.09	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			13.06090	13.06090	12.83410	12.83410		14.60	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	10.67800	0.01068	13.09970	0.01310	10.678	15.40	0.02	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	19.98110	0.01998	24.72350	0.02472	19.981	14.74	0.04	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	201.02430	0.20102	160.08770	0.16009	201.024	17.42	0.25	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	34.36640	0.03437	26.29280	0.02629	34.366	27.25	0.04	0.00	0	300.00
\$ / R	On 13/01/2016	Any day expiry			13.11420	13.11420	12.88670	12.88670		14.64	0.00	0.00	0	1,150.00
\$ / R	On 27/01/2016	Any day expiry			13.14670	13.14670	12.91870	12.91870		14.69	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	76.51590	0.07652	99.88860	0.09989	76.516	13.56	0.12	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	618.38620	0.61839	503.88110	0.50388	618.386	14.33	0.57	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	557.05010	0.55705	454.73680	0.45474	557.050	14.61	0.53	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	222.87610	0.22288	184.69070	0.18469	222.876	17.95	0.24	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			13.18430	13.18430	12.95570	12.95570		14.83	0.00	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	64.68120	0.06468	77.26910	0.07727	64.681	13.98	0.10	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	155.98900	0.15599	132.97680	0.13298	155.989	20.00	0.16	0.00	0	1,000.00
\$ / R	On 25/02/2016	Any day expiry			13.21510	13.21510	12.98590	12.98590		14.84	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	88.97810	0.08898	110.87190	0.11087	88.978	13.61	0.13	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	230.03920	0.23004	193.86420	0.19386	230.039	18.66	0.23	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			13.25060	13.25060	13.02070	13.02070		14.98	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			13.25770	13.25770	13.02760	13.02760		14.97	0.00	30,492,710.00	2,300	10,756.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	36.96900	0.03697	43.68080	0.04368	36.969	14.86	0.05	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	70.54560	0.07055	83.30530	0.08331	70.546	14.04	0.10	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	75.09530	0.07510	88.68650	0.08869	75.095	13.96	0.10	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	96.04290	0.09604	115.94720	0.11595	96.043	13.64	0.13	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	99.59940	0.09960	121.73520	0.12174	99.599	13.59	0.13	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	109.66590	0.10967	138.20740	0.13821	109.666	13.46	0.14	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	115.03060	0.11503	147.02280	0.14702	115.031	13.40	0.15	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	124.49820	0.12450	158.60080	0.15860	124.498	13.41	0.16	10,479,612.50	5,000	30,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	147.33340	0.14733	186.32890	0.18633	147.333	13.44	0.18	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	976.42400	0.97642	819.41920	0.81942	976.424	13.57	0.71	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	525.31000	0.52531	438.16050	0.43816	525.310	15.66	0.45	11,876,812.20	2,000	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	419.35000	0.41935	351.21370	0.35121	419.350	16.55	0.38	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	343.22920	0.34323	289.02220	0.28902	343.229	17.41	0.31	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	297.54500	0.29755	250.58600	0.25059	297.545	18.06	0.27	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	174.59390	0.17459	155.02280	0.15502	174.594	20.59	0.16	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	156.44230	0.15644	148.62390	0.14862	156.442	23.31	0.14	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	26.41520	0.02642	20.11910	0.02012	26.415	26.31	0.03	0.00	0	1,500.00
\$ / R	On 29/03/2016	Any day expiry			13.29320	13.29320	13.06240	13.06240		15.07	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	100.59700	0.10060	120.29960	0.12030	100.597	13.61	0.13	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	240.30120	0.24030	205.37590	0.20538	240.301	19.42	0.22	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry			13.35950	13.35950	13.12740	13.12740		15.18	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	109.94180	0.10994	128.47930	0.12848	109.942	13.63	0.13	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	244.83040	0.24483	211.69030	0.21169	244.830	20.15	0.20	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry			13.43380	13.43380	13.20030	13.20030		15.42	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	121.56970	0.12157	141.69790	0.14170	121.570	13.73	0.14	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	251.99850	0.25200	237.40220	0.23740	251.998	20.97	0.19	0.00	0	250.00
\$ / R	On 06/06/2016	Any day expiry			13.45780	13.45780	13.22390	13.22390		15.41	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	194.29840	0.19430	240.11560	0.24012	194.298	13.43	0.20	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	333.71720	0.33372	291.67460	0.29167	333.717	19.57	0.25	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			13.46500	13.46500	13.23100	13.23100		15.41	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.47470	13.47470	13.24040	13.24040		15.40	0.00	87,585,550.00	6,500	9,671.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	185.91370	0.18591	230.06520	0.23007	185.914	13.40	0.19	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	418.36330	0.41836	364.00500	0.36401	418.363	18.52	0.31	0.00	0	330.00
\$ / R	On 28/06/2016	Any day expiry			13.51070	13.51070	13.27580	13.27580		15.51	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	130.24880	0.13025	152.72670	0.15273	130.249	13.74	0.14	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	285.87130	0.28587	275.12540	0.27513	285.871	22.45	0.20	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry			13.58040	13.58040	13.34420	13.34420		15.69	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	138.37500	0.13838	161.88710	0.16189	138.375	13.77	0.14	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	316.79110	0.31679	308.82890	0.30883	316.791	23.90	0.20	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry			13.64490	13.64490	13.40810	13.40810		15.87	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	149.05710	0.14906	173.44340	0.17344	149.057	13.86	0.14	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	347.42280	0.34742	301.96140	0.30196	347.423	25.39	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			13.69460	13.69460	13.45900	13.45900		16.02	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry			13.71330	13.71330	13.47800	13.47800		16.04	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	158.95970	0.15896	183.55650	0.18356	158.960	13.91	0.14	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	328.51760	0.32852	286.26610	0.28627	328.518	25.31	0.18	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry			13.77130	13.77130	13.53730	13.53730		16.19	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	166.50510	0.16651	192.28540	0.19229	166.505	13.93	0.14	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	310.08670	0.31009	267.78100	0.26778	310.087	25.28	0.17	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry			13.83980	13.83980	13.60720	13.60720		16.39	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	172.86970	0.17287	199.23800	0.19924	172.870	13.90	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 28/11/2016	Any day expiry	19.40	Call	285.73230		0.28573		249.89220	0.24989	285.732	25.14	0.15	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			13.87290		13.87290		13.64100	13.64100		16.48	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.88330		13.88330		13.65160	13.65160		16.49	0.00	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	176.73180		0.17673		199.26160	0.19926	176.732	13.88	0.14	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	256.26760		0.25627		223.26160	0.22326	256.268	24.64	0.14	0.00	0	250.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.83620		12.83620		12.61310	12.61310		13.89	0.00	2,785,455.40	217	1,046.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			13.03760		13.03760		12.81120	12.81120		14.67	0.00	834,406.40	64	156.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			13.25770		13.25770		13.02760	13.02760		14.97	0.00	649,627.30	49	102.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			13.47470		13.47470		13.24040	13.24040		15.40	0.00	0.00	0	7.00
£ / R	On 14/09/2015	Foreign Exchange Future			20.02000		20.02000		19.75710	19.75710		11.81	0.00	43,563,520.00	2,176	27,259.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	11.06610		0.01107		11.56970	0.01157	11.066	15.61	0.03	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	12.60310		0.01260		13.39800	0.01340	12.603	14.84	0.03	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	17.10730		0.01711		19.02410	0.01902	17.107	13.20	0.04	0.00	0	18,900.00
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	172.63550		0.17264		102.99020	0.10299	172.635	12.66	0.31	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future			20.32340		20.32340		20.05530	20.05530		12.57	0.00	14,734,465.00	725	4,983.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	35.18310		0.03518		36.81030	0.03681	35.183	13.24	0.05	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	1,153.69520		1.15370		948.07040	0.94807	1,153.695	12.05	0.75	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	616.46720		0.61647		484.56120	0.48456	616.467	12.62	0.51	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	458.22420		0.45822		354.78880	0.35479	458.224	13.24	0.41	0.00	0	18,900.00
£ / R	On 14/03/2016	Foreign Exchange Future			20.65880		20.65880		20.38550	20.38550		13.05	0.00	0.00	0	405.00
£ / R	On 13/06/2016	Foreign Exchange Future			20.98990		20.98990		20.71110	20.71110		13.40	0.00	0.00	0	0.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10327		0.10327		0.10193	0.10193		12.79	0.00	0.00	0	24.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10505		0.10505		0.10384	0.10384		12.95	0.00	0.00	0	4,298.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.10708		0.10708		0.10569	0.10569		13.17	0.00	0.00	0	0.00
€ / R	On 14/09/2015	Foreign Exchange Future			14.02630		14.02630		13.92750	13.92750		12.70	0.00	7,742,517.60	552	34,294.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.26	Put	1.36390		0.00136		1.43770	0.00144	1.364	15.10	0.01	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	5.05230		0.00505		5.69830	0.00570	5.052	13.76	0.02	0.00	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	9.72160		0.00972		11.36610	0.01137	9.722	13.30	0.04	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.92	Put	10.36490		0.01036		12.15610	0.01216	10.365	13.26	0.04	0.00	0	9,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	13.35660		0.01336		15.84880	0.01585	13.357	13.08	0.05	0.00	0	10,700.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.38	Call	132.06490		0.13206		106.23030	0.10623	132.065	13.59	0.31	0.00	0	6,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.60	Call	85.94290		0.08594		69.21890	0.06922	85.943	14.10	0.22	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	48.56230		0.04856		39.81310	0.03981	48.562	14.93	0.13	0.00	0	7,500.00
€ / R	On 21/09/2015	Any day expiry			14.04490		14.04490		13.94590	13.94590		12.89	0.00	0.00	0	0.00
€ / R	On 21/09/2015	Any day expiry	14.85	Call	68.71040		0.06871		56.33700	0.05634	68.710	14.75	0.17	0.00	0	1,000.00
€ / R	On 21/09/2015	Any day expiry	14.85	Put	873.81040		0.87381		960.43700	0.96044	873.810	14.75	0.83	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry			14.13950		14.13950		14.03950	14.03950		13.13	0.00	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	143.49870		0.14350		121.09850	0.12110	143.499	14.92	0.24	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	923.99870		0.92400		1,001.59850	1.00160	923.999	14.92	0.76	0.00	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.26790		14.26790		14.16710	14.16710		13.40	0.00	7,133,950.00	500	36,796.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	68.88980		0.06889		72.99800	0.07300	68.890	12.99	0.12	0.00	0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	283.60120		0.28360		313.23430	0.31323	283.601	13.03	0.36	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	74.76470		0.07476		66.44190	0.06644	74.765	18.25	0.10	0.00	0	6,682.00
€ / R	On 25/01/2016	Any day expiry			14.39590		14.39590		14.29410	14.29410		13.53	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	388.11380		0.38811		348.14940	0.34815	388.114	14.39	0.40	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	368.67860		0.36868		330.63660	0.33064	368.679	14.52	0.38	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			14.54000		14.54000		14.43610	14.43610		13.82	0.00	0.00	0	3,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	101.74630		0.10175		104.15200	0.10415	101.746	12.81	0.13	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	124.73940		0.12474		130.88300	0.13088	124.739	12.72	0.16	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	290.21580		0.29022		314.04510	0.31405	290.216	12.74	0.30	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	366.09800		0.36610		395.87670	0.39588	366.098	13.02	0.35	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	507.09040		0.50709		461.66220	0.46166	507.090	14.48	0.44	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.05	Call	463.25740		0.46326		421.61230	0.42161	463.257	14.77	0.41	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	251.32730		0.25133		229.26750	0.22927	251.327	16.89	0.24	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	232.76900		0.23277		212.44780	0.21245	232.769	17.17	0.22	0.00	0	24,000.00
€ / R	On 13/06/2016	Foreign Exchange Future			14.81610		14.81610		14.70790	14.70790		14.14	0.00	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	441.65260		0.44165		477.91060	0.47791	441.653	13.08	0.34	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	467.59490		0.46759		435.59550	0.43560	467.595	16.22	0.34	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			15.09630		15.09630		14.98660	14.98660		14.74	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			458.12700		458.12700		458.96800	458.96800			0.00	0.00	0	26.00
AL37	On 05/11/2015	Index Future			465.58600		465.58600		466.44400	466.44400			0.00	0.00	0	3.00
AL37	On 04/02/2016	Index Future			473.59900		473.59900		474.47900	474.47900			0.00	0.00	0	0.00
AL7T	On 06/08/2015	Index Future			541.04600		541.04600		542.78300	542.78300			0.00	0.00	0	0.00
AL7T	On 05/11/2015	Index Future			549.85500		549.85500		551.62500	551.62500			0.00	0.00	0	1.00
AL7T	On 04/02/2016	Index Future			559.31700		559.31700		561.12700	561.12700			0.00	0.00	0	0.00
ALBI	On 06/08/2015	Index Future			494.64700		494.64700		496.25100	496.25100			0.00	0.00	0	375.00
ALBI	On 05/11/2015	Index Future			502.70100		502.70100		504.33500	504.33500			0.00	20,108,040.00	4	236.00
ALBI	On 04/02/2016	Index Future			511.35200		511.35200		513.02300	513.02300			0.00	0.00	0	0.00
ALBI	On 05/05/2016	Index Future			520.52700		520.52700		522.23400	522.23400			0.00	0.00	0	0.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.31430		9.31430		9.20800	9.20800		11.11	0.00	0.00	0	2,544.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.41860		9.41860		9.31070	9.31070		11.63	0.00	0.00	0	8,628.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.53680		9.53680		9.42760	9.42760		12.15	0.00	0.00	0	1,875.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			9.65460		9.65460		9.54590	9.54590		12.67	0.00	0.00	0	0.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			9.84770		9.84770		9.77510	9.77510		12.34	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			9.99780		9.99780		9.92390	9.92390		12.30	0.00	0.00	0	0.00
CF CANDO CAGH	On 14/09/2015	Can-Do Future			269.39530		269.39530		188.09180	188.09180			0.00	0.00	0	24,000.00

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
CF CANDO CAGI	On 06/08/2015	Can-Do Future	6.49230		6.49230		56.93150	56.93150			0.00	0.00	0	10,000.00
CHF / R	On 14/09/2015	Foreign Exchange Future	13.25700		13.25700		13.11160	13.11160		12.75	0.00	0.00	0	1,582.00
CHF / R	On 11/12/2015	Foreign Exchange Future	13.51050		13.51050		13.36170	13.36170		13.66	0.00	0.00	0	7,229.00
CNH / R	On 14/09/2015	Foreign Exchange Future	2.05650		2.05650		2.02170	2.02170		12.69	0.00	0.00	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future	2.07520		2.07520		2.03980	2.03980		13.53	0.00	0.00	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future	1.88380		1.88380		1.86860	1.86860		15.77	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future	1.91840		1.91840		1.90310	1.90310		13.43	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
EL28	On 06/08/2015	Bond Future	126.76875		126.76875		126.77272	126.77272			0.00	0.00	0	0.00
EL28	On 05/11/2015	Bond Future	127.27308		127.27308		127.27825	127.27825			0.00	0.00	0	0.00
EL28	On 04/02/2016	Bond Future	129.47420		129.47420		129.48148	129.48148			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	9.72306		84.28331		9.67893	84.60283			0.00	0.00	0	6,396.00
ES33	On 05/11/2015	Bond Future	9.80953		81.85336		9.76391	82.17871			0.00	0.00	0	0.00
ES33	On 04/02/2016	Bond Future	9.89104		83.26250		9.84374	83.59495			0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future	9.96452		80.96679		9.91560	81.30609			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	490.92300		490.92300		492.39300	492.39300			0.00	358,373,790.00	73	352.00
GOVI	On 05/11/2015	GOVI	498.91600		498.91600		500.41400	500.41400			0.00	359,219,520.00	72	150.00
GOVI	On 04/02/2016	GOVI	507.50100		507.50100		509.03400	509.03400			0.00	0.00	0	0.00
GOVI	On 05/05/2016	GOVI	516.60800		516.60800		518.17300	518.17300			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
I2025	On 06/08/2015	Bond Future		123.13069	123.13069		123.13642	123.13642			0.00	0.00	0	38.00
I2025	On 05/11/2015	Bond Future		125.12401	125.12401		125.13093	125.13093			0.00	0.00	0	0.00
I2025	On 04/02/2016	Bond Future		127.24847	127.24847		127.25758	127.25758			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		126.52121	126.52121		126.41333	126.41333			0.00	206,988,699.56	1,636	2,640.00
I2038	On 05/11/2015	Bond Future		128.56932	128.56932		128.46098	128.46098			0.00	210,339,407.52	1,636	2,381.00
I2038	On 04/02/2016	Bond Future		130.74852	130.74852		130.64035	130.64035			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		125.20761	125.20761		124.93982	124.93982			0.00	0.00	0	5,722.00
I2046	On 05/11/2015	Bond Future		125.82830	125.82830		125.55707	125.55707			0.00	0.00	0	0.00
I2046	On 04/02/2016	Bond Future		128.00423	128.00423		127.73043	127.73043			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		135.09262	135.09262		135.09721	135.09721			0.00	166,569,200.46	1,233	2,588.00
I2050	On 05/11/2015	Bond Future		137.27942	137.27942		137.28568	137.28568			0.00	169,265,524.86	1,233	1,233.00
I2050	On 04/02/2016	Bond Future		138.13616	138.13616		138.14454	138.14454			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		231.34100	231.34100		231.27300	231.27300			0.00	0.00	0	533.00
IGOV	On 05/11/2015	Index Future		235.12700	235.12700		235.06000	235.06000			0.00	0.00	0	606.00
IGOV	On 04/02/2016	Index Future		239.19200	239.19200		239.12800	239.12800			0.00	0.00	0	0.00
IGOV	On 05/05/2016	Index Future		243.50300	243.50300		243.43900	243.43900			0.00	0.00	0	0.00
ILBI	On 06/08/2015	Index Future		627.13700	627.13700		626.99600	626.99600			0.00	0.00	0	159.00
ILBI	On 05/11/2015	Index Future		637.49800	637.49800		637.35800	637.35800			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future		648.46100	648.46100		648.32000	648.32000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future		6.34000	93.66000		6.34000	93.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		6.37000	93.63000		6.37000	93.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future		6.48000	93.52000		6.48000	93.52000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future		6.51000	93.49000		6.51000	93.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.63000	93.37000		6.63000	93.37000			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		6.89000	93.11000		6.89000	93.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.09000	92.91000		7.09000	92.91000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.29000	92.71000		7.29000	92.71000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.41000	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
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.65000	92.35000		7.65000	92.35000			0.00	0.00	0	0.00
KES / R	On 14/09/2015	Foreign Exchange Future		0.12480	0.12480		0.12290	0.12290			0.00	0.00	0	13.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
KES / R	On 11/12/2015		Foreign Exchange Future	0.12450	0.12450		0.12250	0.12250			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016		Foreign Exchange Future	0.12430	0.12430		0.12160	0.12160			0.00	0.00	0	0.00
NGN / R	On 14/09/2015		Foreign Exchange Future	0.06330	0.06330		0.06190	0.06190			0.00	0.00	0	17,500.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.06020	0.06020		0.05870	0.05870			0.00	0.00	0	76,700.00
NGN / R	On 14/03/2016		Foreign Exchange Future	0.05750	0.05750		0.05610	0.05610			0.00	0.00	0	0.00
NZ\$ / R	On 11/08/2015		Any day expiry	8.39520	8.39520		8.37080	8.37080		11.74	0.00	67,120,000.00	8,000	8,000.00
NZ\$ / R	On 11/08/2015	8.40	Put	73.75420	0.07375		89.65040	0.08965	73.754	11.74	0.51	0.00	0	8,000.00
NZ\$ / R	On 14/09/2015		Foreign Exchange Future	8.42020	8.42020		8.39510	8.39510		9.68	0.00	0.00	0	0.00
NZ\$ / R	On 11/12/2015		Foreign Exchange Future	8.49690	8.49690		8.47150	8.47150		11.01	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016		Foreign Exchange Future	8.58770	8.58770		8.56090	8.56090		12.10	0.00	0.00	0	0.00
QUANTO € / \$	On 14/09/2015		Foreign Exchange Future	1.09270	1.09270		1.10420	1.10420			0.00	0.00	0	700.00
QUANTO € / \$	On 11/12/2015		Foreign Exchange Future	1.09440	1.09440		1.10580	1.10580			0.00	0.00	0	0.00
QUANTO € / \$	On 14/03/2016		Foreign Exchange Future	1.09670	1.09670		1.10810	1.10810			0.00	0.00	0	0.00
R186	On 06/08/2015		Bond Future	8.23571	117.97051		8.18623	118.37194		9.45	0.00	1,780,057,025.39	15,089	35,049.00
R186	On 06/08/2015	7.65	Call	0.28000	0.00028		1.50000	0.00150	0.280	9.14	0.00	0.00	0	75.00
R186	On 06/08/2015	7.85	Call	10.51000	0.01051		30.28000	0.03028	10.510	9.24	0.02	0.00	0	20.00
R186	On 06/08/2015	8.05	Call	131.26000	0.13126		244.15000	0.24415	131.260	9.35	0.16	0.00	0	75.00
R186	On 06/08/2015	8.35	Call	1,183.65000	1.18365		1,521.82000	1.52182	1,183.650	9.51	0.73	0.00	0	20.00
R186	On 06/08/2015	8.45	Put	105.47000	0.10547		80.10000	0.08010	105.470	9.58	0.13	0.00	0	4,229.00
R186	On 06/08/2015	8.46	Put	95.33000	0.09533		72.47000	0.07247	95.330	9.58	0.12	0.00	0	75.00
R186	On 06/08/2015	8.50	Put	62.57000	0.06257		47.85000	0.04785	62.570	9.61	0.09	569,464.88	56	5,229.00
R186	On 06/08/2015	8.55	Put	35.49000	0.03549		27.48000	0.02748	35.490	9.64	0.05	0.00	0	7,229.00
R186	On 06/08/2015	8.68	Put	6.59000	0.00659		5.41000	0.00541	6.590	9.72	0.01	0.00	0	20.00
R186	On 06/08/2015	8.90	Put	0.19000	0.00019		0.19000	0.00019	0.190	9.86	0.00	0.00	0	5,350.00
R186	On 05/11/2015		Bond Future	8.29412	119.87075		8.24269	120.27950		9.34	0.00	1,890,002,115.25	15,767	17,244.00
R186	On 05/11/2015	7.73	Call	691.74000	0.69174		794.69000	0.79469	691.740	9.08	0.22	0.00	0	169.00
R186	On 05/11/2015	7.75	Call	728.60000	0.72860		835.42000	0.83542	728.600	9.09	0.23	0.00	0	1,200.00
R186	On 05/11/2015	7.86	Call	956.48000	0.95648		1,085.65000	1.08565	956.480	9.14	0.28	0.00	0	674.00
R186	On 05/11/2015	8.22	Put	2,622.67000	2.62267		2,423.23000	2.42323	2,622.670	9.32	0.53	0.00	0	1,090.00
R186	On 05/11/2015	8.25	Put	2,497.03000	2.49703		2,304.32000	2.30432	2,497.030	9.34	0.51	0.00	0	8,690.00
R186	On 05/11/2015	8.35	Call	2,548.42000	2.54842		2,786.48000	2.78648	2,548.420	9.38	0.54	0.00	0	843.00
R186	On 05/11/2015	8.35	Put	2,106.52000	2.10652		1,935.83000	1.93583	2,106.520	9.38	0.46	0.00	0	9,370.00
R186	On 05/11/2015	8.45	Put	1,761.86000	1.76186		1,612.35000	1.61235	1,761.860	9.43	0.41	0.00	0	6,248.00
R186	On 05/11/2015	8.50	Put	1,606.08000	1.60608		1,466.73000	1.46673	1,606.080	9.45	0.38	0.00	0	4,666.00
R186	On 05/11/2015	8.55	Put	1,461.36000	1.46136		1,331.83000	1.33183	1,461.360	9.47	0.36	0.00	0	4,667.00
R186	On 05/11/2015	8.85	Put	792.51000	0.79251		713.56000	0.71356	792.510	9.61	0.22	45,422,275.44	1,686	843.00
R186	On 05/11/2015	9.00	Put	566.62000	0.56662		507.18000	0.50718	566.620	9.68	0.17	0.00	0	2,600.00
R186	On 04/02/2016		Bond Future	8.34213	116.63496		8.28849	117.05282		9.14	0.00	0.00	0	6,262.00
R186	On 05/05/2016		Bond Future	8.38136	118.72982		8.32551	119.15645		9.14	0.00	0.00	0	0.00
R186	On 04/08/2016		Bond Future	8.42320	115.58354		8.36557	116.01487			0.00	1,502,586.02	13	9.00

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 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			293.49150		293.49150		293.70855	293.70855			0.00	0.00	0	929.00
R197	On 05/11/2015	Bond Future			298.24255		298.24255		298.46588	298.46588			0.00	0.00	0	0.00
R197	On 04/02/2016	Bond Future			297.10157		297.10157		297.33349	297.33349			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			237.74600		237.74600		237.58745	237.58745			0.00	62,764,944.00	264	50,956.00
R202	On 05/11/2015	Bond Future			241.59471		241.59471		241.43571	241.43571			0.00	63,781,003.44	264	1,661.00
R202	On 04/02/2016	Bond Future			242.42702		242.42702		242.26904	242.26904			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			8.11157		101.45541		8.06216	101.72742		7.25	0.00	958,043,436.63	9,443	18,496.00
R2023	On 06/08/2015	Bond Future	9.07	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.64	0.00	0.00	0	911.00
R2023	On 05/11/2015	Bond Future			8.18117		99.16547		8.12937	99.44260		7.47	0.00	1,044,509,895.51	10,533	9,648.00
R2023	On 04/02/2016	Bond Future			8.24128		100.87234		8.18665	101.15606		7.17	0.00	0.00	0	1,050.00
R2023	On 05/05/2016	Bond Future			8.28385		98.75425		8.22642	99.04411			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			7.23433		105.29154		7.18483	105.38739		2.37	0.00	144,986,450.58	1,377	16,356.00
R203	On 06/08/2015	Bond Future	7.84	Put	0.05000		0.00005		0.05000	0.00005	0.050	2.46	0.00	0.00	0	5,000.00
R203	On 05/11/2015	Bond Future			7.32662		102.82124		7.26947	102.91945		2.08	0.00	141,584,847.48	1,377	5,144.00
R203	On 04/02/2016	Bond Future			7.39106		104.59128		7.32304	104.69299		1.55	0.00	0.00	0	0.00
R203	On 05/05/2016	Bond Future			7.40938		102.29930		7.32716	102.40397			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			8.62559		95.14053		8.58115	95.49166			0.00	203,981,296.32	2,144	8,039.00
R2030	On 05/11/2015	Bond Future			8.68372		96.67300		8.63780	97.03052			0.00	207,266,912.00	2,144	2,183.00
R2030	On 04/02/2016	Bond Future			8.73460		94.32995		8.68699	94.69527			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			8.71075		98.99450		8.66132	99.41333			0.00	156,312,315.50	1,579	2,942.00
R2032	On 05/11/2015	Bond Future			8.76979		96.43382		8.71876	96.86021			0.00	152,269,001.78	1,579	1,471.00
R2032	On 04/02/2016	Bond Future			8.82068		98.09414		8.76789	98.52957			0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future			8.86485		95.69837		8.81031	96.14275			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			8.84030		97.02321		8.79583	97.43828			0.00	2,986,180,357.38	30,778	12,954.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2037	On 05/11/2015	Bond Future			8.89573		98.58605		8.84993	99.00852			0.00	3,034,281,446.90	30,778	34,288.00
R2037	On 04/02/2016	Bond Future			8.94491		96.02546		8.89760	96.45695			0.00	0.00	0	370.00
R2037	On 05/05/2016	Bond Future			8.98908		97.75068		8.94032	98.19090			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			7.55361		102.42404		7.50425	102.56944		3.62	0.00	283,509,742.72	2,768	9,402.00
R204	On 06/08/2015	Bond Future	8.41	Put	0.00000		0.00000		0.00000	0.00000	0.000	3.78	0.00	0.00	0	699.00
R204	On 05/11/2015	Bond Future			7.63910		104.07383		7.58499	104.22234		3.44	0.00	288,076,361.44	2,768	9,103.00
R204	On 04/02/2016	Bond Future			7.70321		101.82773		7.64308	101.98061		3.00	0.00	0.00	0	0.00
R204	On 05/05/2016	Bond Future			7.74727		103.65646		7.68027	103.81318			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			8.88001		98.93891		8.83050	99.44588			0.00	411,684,804.51	4,161	11,181.00
R2044	On 05/11/2015	Bond Future			8.93245		100.53250		8.88151	101.04851			0.00	418,315,732.50	4,161	3,923.00
R2044	On 04/02/2016	Bond Future			8.97897		97.88028		8.92646	98.40683			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future			9.02072		99.63879		8.96668	100.17591			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			8.87504		102.58891		8.83055	103.05702			0.00	409,329,750.90	3,990	24,862.00
R2048	On 05/11/2015	Bond Future			8.92873		99.81078		8.88293	100.28737			0.00	30,941,341.80	310	16,449.00
R2048	On 04/02/2016	Bond Future			8.97706		101.52890		8.92983	102.01534			0.00	0.00	0	0.00
R2048	On 05/05/2016	Bond Future			9.01525		98.91568		8.96667	99.41199			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			7.76768		98.63547		7.71831	98.81550		4.78	0.00	4,378,033,971.42	44,386	10,419.00
R207	On 06/08/2015	Bond Future	7.46	Call	10.46000		0.01046		26.81000	0.02681	10.460	4.70	0.04	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.84460		100.22422		7.79161	100.40793		4.59	0.00	5,681,911,480.24	56,692	33,427.00
R207	On 05/11/2015	Bond Future	7.43	Call	373.37000		0.37337		429.35000	0.42935	373.370	4.42	0.27	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	445.84000		0.44584		508.97000	0.50897	445.840	4.44	0.31	0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.90672		98.30715		7.84928	98.49577		4.21	0.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	387.19000		0.38719		436.00000	0.43600	387.190	4.03	0.24	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	608.72000		0.60872		675.47000	0.67547	608.720	4.08	0.33	0.00	0	19.00
R207	On 05/05/2016	Bond Future			7.95791		100.07284		7.89565	100.26589		4.21	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	904.79000		0.90479		981.10000	0.98110	904.790	4.10	0.37	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.01605		98.24579		7.94942	98.43975			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			7.89718		97.32170		7.84780	97.53620		5.87	0.00	3,899,388,553.90	40,067	27,538.00
R208	On 06/08/2015	Bond Future	8.85	Put	0.00000		0.00000		0.00000	0.00000	0.000	6.21	0.00	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.96868		95.48959		7.91636	95.70829		5.89	0.00	3,825,981,402.53	40,067	41,267.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R208	On 05/11/2015	Bond Future	8.48	Put	414.05000		0.41405		369.82000	0.36982	414.050	6.04	0.23	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			8.02578		97.13354		7.96999	97.35767		5.51	0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future			8.07050		95.47618		8.01104	95.70539			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			8.77012		78.42913		8.72564	78.77330		14.45	0.00	1,358,392,531.60	17,320	25,074.00
R209	On 06/08/2015	Bond Future	8.71	Call	421.13000		0.42113		612.36000	0.61236	421.130	14.42	0.39	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	15.35	0.00	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.82265		76.54453		8.77689	76.89485		15.03	0.00	1,255,789,559.18	16,406	16,391.00
R209	On 05/11/2015	Bond Future	8.50	Call	1,307.24000		1.30724		1,444.55000	1.44455	1,307.240	14.66	0.35	0.00	0	900.00
R209	On 05/11/2015	Bond Future	9.16	Put	1,310.51000		1.31051		1,212.26000	1.21226	1,310.510	15.14	0.32	0.00	0	640.00
R209	On 05/11/2015	Bond Future	9.25	Put	1,105.21000		1.10521		1,019.57000	1.01957	1,105.210	15.20	0.28	0.00	0	900.00
R209	On 04/02/2016	Bond Future			8.86789		77.86238		8.82072	78.22009		14.97	0.00	71,166,215.32	914	904.00
R209	On 05/05/2016	Bond Future			8.90710		76.11106		8.85854	76.47614			0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 06/08/2015	Bond Future			181.67084		181.67084		181.67867	181.67867			0.00	60,133,048.04	331	1,491.00
R210	On 05/11/2015	Bond Future			182.47987		182.47987		182.48960	182.48960			0.00	60,400,836.97	331	331.00
R210	On 04/02/2016	Bond Future			185.63554		185.63554		185.64837	185.64837			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			134.39206		134.39206		134.40086	134.40086			0.00	0.00	0	1,120.00
R211	On 05/11/2015	Bond Future			136.56763		136.56763		136.57780	136.57780			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future			138.87487		138.87487		138.88742	138.88742			0.00	0.00	0	0.00
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			141.40660		141.40660		141.24480	141.24480			0.00	0.00	0	1,045.00
R212	On 05/11/2015	Bond Future			143.69575		143.69575		143.53263	143.53263			0.00	0.00	0	0.00
R212	On 04/02/2016	Bond Future			146.12095		146.12095		145.95729	145.95729			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			8.65049		89.16408		8.60603	89.50340		12.35	0.00	8,738,079.84	98	16,379.00
R213	On 05/11/2015	Bond Future			8.70890		87.05593		8.66303	87.40132		12.83	0.00	8,531,481.14	98	1,478.00
R213	On 04/02/2016	Bond Future			8.76100		88.55436		8.71351	88.90725		12.70	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 05/05/2016	Bond Future	8.80134		86.59540		8.75231	86.95560			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	8.80488		79.62626		8.75535	80.03248		15.20	0.00	202,728,457.96	2,546	19,308.00
R214	On 05/11/2015	Bond Future	8.85679		77.61758		8.80587	78.03098		15.80	0.00	197,614,358.68	2,546	5,714.00
R214	On 04/02/2016	Bond Future	8.90325		78.95362		8.85080	79.37543		15.77	0.00	0.00	0	4,620.00
R214	On 05/05/2016	Bond Future	8.93963		77.07579		8.88573	77.50606			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	22,503.48000	22,503.48000		22,219.84000	22,219.84000				0.00	0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.55480	4.55480		4.50850	4.50850			14.90	0.00	0.00	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.51650	4.51650		4.46980	4.46980			14.58	0.00	0.00	0	0.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.65080	1.65080		1.61370	1.61370				0.00	0.00	0	130.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.60980	1.60980		1.57090	1.57090				0.00	0.00	0	0.00
Total for Derivatives :												38,566,524,251.43	489,891	3,655,782.00
Grand Total:												38,566,524,251.43	489,891	3,655,782.00