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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 31/07/2015

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	12.63790	12.63790		12.76210	12.76210		13.51	0.00	0.00	0	750.00
\$ / R	On 13/08/2015	Any day expiry	12.64020	12.64020		12.76440	12.76440		13.51	0.00	0.00	0	2,491.00
\$ / R	On 25/08/2015	Any day expiry	12.66820	12.66820		12.79130	12.79130		13.31	0.00	0.00	0	98.00
\$ / R	On 26/08/2015	Any day expiry	12.67050	12.67050		12.79350	12.79350		13.53	0.00	0.00	0	0.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Call	60.20990	0.06021	87.49290	0.08749	60.210	15.38	0.21	0.00	3,600.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Put	499.70990	0.49971	403.99290	0.40399	499.710	15.38	0.79	0.00	3,600.00
\$ / R	On 27/08/2015	Any day expiry	12.67280	12.67280		12.79580	12.79580		13.55	0.00	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	0.12000	0.00012	0.09180	0.00009	0.120	18.52	0.00	0.00	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	0.51080	0.00051	0.38960	0.00039	0.511	17.16	0.00	0.00	250.00
\$ / R	On 27/08/2015	Any day expiry	12.62	Call	211.88290	0.21188	288.91130	0.28891	211.883	13.43	0.55	0.00	12,000.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	89.86620	0.08987	127.99360	0.12799	89.866	14.75	0.29	0.00	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	0.75490	0.00075	0.63720	0.00064	0.755	33.64	0.00	0.00	300.00
\$ / R	On 31/08/2015	Any day expiry	12.68210	12.68210		12.80470	12.80470		13.36	0.00	0.00	0	600.00
\$ / R	On 10/09/2015	Any day expiry	12.70480	12.70480		12.82720	12.82720		13.69	0.00	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.71370	12.71370		12.83620	12.83620		13.71	0.00	710,276,277.90	55,867	533,070.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	0.24830	0.00025	0.29170	0.00029	0.248	17.47	0.00	0.00	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	2,113.97660	2.11398	2,236.51980	2.23652	2,113.977	17.31	1.00	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	0.78770	0.00079	0.78470	0.00078	0.788	15.70	0.00	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,714.53330	1.71453	1,837.02380	1.83702	1,714.533	15.62	1.00	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	0.83330	0.00083	0.82380	0.00082	0.833	15.62	0.00	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,545.05090	1.54505	1,667.45210	1.66745	1,545.051	14.90	0.99	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	1.47250	0.00147	1.34970	0.00135	1.473	14.77	0.01	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	1.65270	0.00165	1.49260	0.00149	1.653	14.60	0.01	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	1.91070	0.00191	1.69440	0.00169	1.911	14.39	0.01	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	3.77830	0.00378	2.92130	0.00292	3.778	13.63	0.02	0.00	0	27,540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	4.46600	0.00447	3.24830	0.00325	4.466	13.56	0.02	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	1,119.41520	1.11942	1,240.33750	1.24034	1,119.415	13.46	0.98	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	5.71520	0.00572	4.13750	0.00414	5.715	13.46	0.02	0.00	0	540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	6.19760	0.00620	4.50310	0.00450	6.198	13.43	0.03	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.75	Put	10.35220	0.01035	7.68270	0.00768	10.352	13.20	0.04	0.00	0	2,310.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	25.88550	0.02589	19.82710	0.01983	25.886	12.78	0.10	0.00	0	39,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	739.58550	0.73959	856.02710	0.85603	739.586	12.78	0.90	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.04	Call	703.41020	0.70341	819.05120	0.81905	703.410	12.71	0.89	0.00	0	1,139.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	668.60480	0.66860	782.46580	0.78247	668.605	12.74	0.88	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	651.60330	0.65160	764.33150	0.76433	651.603	12.77	0.87	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Put	37.90330	0.03790	28.13150	0.02813	37.903	12.77	0.13	0.00	0	13,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	626.45890	0.62646	737.34200	0.73734	626.459	12.82	0.86	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Put	55.86420	0.05586	39.25290	0.03925	55.864	12.93	0.18	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	569.56420	0.56956	675.45290	0.67545	569.564	12.93	0.82	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	545.99000	0.54599	650.26490	0.65026	545.990	12.97	0.81	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.27	Put	71.65710	0.07166	51.14840	0.05115	71.657	13.04	0.21	0.00	0	201.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.44	Call	396.15230	0.39615	486.92110	0.48692	396.152	13.30	0.69	85,556,757.00	10,000	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.48	Put	137.13470	0.13713	102.46270	0.10246	137.135	13.36	0.34	0.00	0	8,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	358.57960	0.35858	444.90250	0.44490	358.580	13.40	0.65	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.51	Call	352.55240	0.35255	438.11590	0.43812	352.552	13.41	0.64	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.55	Call	329.12220	0.32912	411.59920	0.41160	329.122	13.47	0.62	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.60	Call	301.35910	0.30136	379.89510	0.37990	301.359	13.55	0.58	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.62	Call	290.72850	0.29073	367.66660	0.36767	290.728	13.58	0.57	0.00	0	8,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.67	Call	265.32560	0.26533	338.23740	0.33824	265.326	13.66	0.54	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.70	Call	250.88410	0.25088	321.36520	0.32137	250.884	13.71	0.52	0.00	0	4,810.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.75	Call	229.92030	0.22992	294.55300	0.29455	229.920	13.89	0.49	0.00	0	950.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.80	Call	210.53570	0.21054	269.36610	0.26937	210.536	14.07	0.46	0.00	0	200.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.86	Call	189.25100	0.18925	0.00000	0.00000	189.251	14.28	0.42	53,951,895.00	10,000	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.90	Call	176.19250	0.17619	225.54580	0.22555	176.193	14.42	0.40	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	433.48020	0.43348	353.30670	0.35331	433.480	14.78	0.66	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Call	147.18020	0.14718	189.50670	0.18951	147.180	14.78	0.34	0.00	0	53,650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	132.05050	0.13205	170.51230	0.17051	132.050	15.00	0.31	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	129.68130	0.12968	167.52540	0.16753	129.681	15.03	0.31	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	122.82410	0.12282	158.85860	0.15886	122.824	15.14	0.30	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.15	Call	112.18870	0.11219	145.35630	0.14536	112.189	15.32	0.27	0.00	0	2,310.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Call	93.61770	0.09362	121.60570	0.12161	93.618	15.68	0.23	0.00	0	201.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Put	629.91770	0.62992	535.40570	0.53541	629.918	15.68	0.77	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.28	Call	88.68210	0.08868	115.25460	0.11525	88.682	15.79	0.22	0.00	0	17,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	71.77270	0.07177	92.99570	0.09300	71.773	16.24	0.19	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	27.28600	0.02729	34.55580	0.03456	27.286	18.65	0.08	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	16.89560	0.01690	21.73820	0.02174	16.896	19.66	0.05	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	13.44160	0.01344	17.26980	0.01727	13.442	20.17	0.04	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	11.09430	0.01109	14.23160	0.01423	11.094	20.61	0.03	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.74490	12.74490	12.86760	12.86760		14.06	0.00	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	1.31160	0.00131	1.23890	0.00124	1.312	16.16	0.00	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	2.90870	0.00291	2.65100	0.00265	2.909	14.72	0.01	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	5.25160	0.00525	4.65300	0.00465	5.252	13.69	0.02	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	130.41720	0.13042	161.43060	0.16143	130.417	15.74	0.27	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	47.46350	0.04746	57.08800	0.05709	47.464	18.35	0.11	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	4.60390	0.00460	5.60510	0.00561	4.604	28.65	0.01	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.74940	12.74940	12.87210	12.87210		14.13	0.00	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.81260	12.81260	12.93580	12.93580		14.28	0.00	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	4.17690	0.00418	3.91650	0.00392	4.177	15.59	0.01	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	8.64780	0.00865	8.30420	0.00830	8.648	14.54	0.02	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	155.28140	0.15528	186.40650	0.18641	155.281	16.54	0.26	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	17.55830	0.01756	23.37730	0.02338	17.558	28.50	0.03	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.87740	12.87740	13.00050	13.00050		14.59	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	8.48360	0.00848	7.45050	0.00745	8.484	15.45	0.02	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	16.31080	0.01631	14.49680	0.01450	16.311	14.60	0.04	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	172.23480	0.17223	197.01450	0.19701	172.235	17.25	0.24	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	24.26930	0.02427	29.72600	0.02973	24.269	27.85	0.03	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.90770	12.90770	13.03070	13.03070		14.58	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.91470	12.91470	13.03760	13.03760		14.60	0.00	163,332,210.90	12,647	170,792.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,979.11090	1.97911	2,099.60710	2.09961	1,979.111	14.98	0.97	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	14.41090	0.01441	12.00710	0.01201	14.411	14.98	0.03	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,930.46530	1.93047	2,050.81140	2.05081	1,930.465	14.87	0.97	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,737.18550	1.73719	1,856.84020	1.85684	1,737.185	14.44	0.95	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,546.55110	1.54655	1,665.33450	1.66533	1,546.551	14.02	0.94	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	44.80000	0.04480	39.56140	0.03956	44.800	13.59	0.09	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	45.79400	0.04579	40.25850	0.04026	45.794	13.58	0.09	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	61.69530	0.06170	51.27120	0.05127	61.695	13.54	0.12	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	68.34480	0.06834	56.93260	0.05693	68.345	13.52	0.13	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	83.34890	0.08335	69.77110	0.06977	83.349	13.49	0.15	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	100.82050	0.10082	84.80760	0.08481	100.820	13.46	0.17	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.10	Call	935.68970	0.93569	1,039.86640	1.03987	935.690	13.43	0.80	0.00	0	537.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	896.85920	0.89686	999.57570	0.99958	896.859	13.42	0.79	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.16	Call	889.18270	0.88918	991.59980	0.99160	889.183	13.41	0.78	0.00	0	750.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	139.22160	0.13922	118.13150	0.11813	139.222	13.41	0.22	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	858.78420	0.85878	959.97390	0.95997	858.784	13.40	0.77	0.00	0	1,000.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	274.02070	0.27402	229.24010	0.22924	274.021	13.96	0.35	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	623.14920	0.62315	700.79550	0.70080	623.149	13.98	0.64	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	617.61470	0.61761	694.79080	0.69479	617.615	14.00	0.64	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	606.67100	0.60667	682.90390	0.68290	606.671	14.04	0.63	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	461.05820	0.46106	523.39150	0.52339	461.058	14.60	0.52	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	422.24920	0.42225	477.77900	0.47778	422.249	14.86	0.49	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	386.79430	0.38679	436.86220	0.43686	386.794	15.13	0.46	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	354.46430	0.35446	400.45920	0.40046	354.464	15.39	0.43	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	330.68910	0.33069	373.60940	0.37361	330.689	15.60	0.40	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	298.23430	0.29823	336.85390	0.33685	298.234	15.92	0.37	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	288.21230	0.28821	325.48110	0.32548	288.212	16.02	0.36	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	273.88200	0.27388	309.20020	0.30920	273.882	16.18	0.34	0.00	0	13,737.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	239.85020	0.23985	270.02080	0.27002	239.850	16.62	0.31	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	139.02760	0.13903	154.86170	0.15486	139.028	18.57	0.19	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	100.72020	0.10072	111.22820	0.11123	100.720	19.84	0.14	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	92.69490	0.09269	102.09910	0.10210	92.695	20.19	0.12	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	90.96990	0.09097	100.13810	0.10014	90.970	20.27	0.12	0.00	0	61,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	64.91970	0.06492	66.45220	0.06645	64.920	23.03	0.08	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.93790	12.93790	13.06090	13.06090		14.68	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	11.59930	0.01160	10.67800	0.01068	11.599	15.02	0.02	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	22.29710	0.02230	19.98110	0.01998	22.297	14.40	0.05	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	181.64040	0.18164	201.02430	0.20102	181.640	17.87	0.23	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	30.83510	0.03084	34.36640	0.03437	30.835	27.52	0.04	0.00	0	300.00
\$ / R	On 13/01/2016	Any day expiry			12.99150	12.99150	13.11420	13.11420		14.80	0.00	0.00	0	1,150.00
\$ / R	On 27/01/2016	Any day expiry			13.02410	13.02410	13.14670	13.14670		14.77	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	91.04390	0.09104	76.51590	0.07652	91.044	13.53	0.14	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	562.90430	0.56290	618.38620	0.61839	562.904	14.71	0.54	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	508.67160	0.50867	557.05010	0.55705	508.672	15.05	0.50	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	207.78350	0.20778	222.87610	0.22288	207.783	18.48	0.23	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			13.06140	13.06140	13.18430	13.18430		14.89	0.00	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	73.36880	0.07337	64.68120	0.06468	73.369	13.78	0.11	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	147.85390	0.14785	155.98900	0.15599	147.854	20.54	0.15	0.00	0	1,000.00
\$ / R	On 25/02/2016	Any day expiry			13.09190	13.09190	13.21510	13.21510		14.98	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	100.96020	0.10096	88.97810	0.08898	100.960	13.44	0.14	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	215.28530	0.21529	230.03920	0.23004	215.285	19.13	0.21	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			13.12700	13.12700	13.25060	13.25060		14.97	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			13.13400	13.13400	13.25770	13.25770		15.07	0.00	13,134,000.00	1,000	11,256.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	41.51190	0.04151	36.96900	0.03697	41.512	14.68	0.06	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	79.27950	0.07928	70.54560	0.07055	79.279	13.86	0.11	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	84.39190	0.08439	75.09530	0.07510	84.392	13.78	0.12	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	107.92550	0.10793	96.04290	0.09604	107.925	13.45	0.14	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	111.91760	0.11192	99.59940	0.09960	111.918	13.40	0.15	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	126.32110	0.12632	109.66590	0.10967	126.321	13.39	0.16	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	134.54640	0.13455	115.03060	0.11503	134.546	13.41	0.17	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	145.35950	0.14536	124.49820	0.12450	145.360	13.43	0.18	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	171.30730	0.17131	147.33340	0.14733	171.307	13.47	0.21	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	894.53410	0.89453	976.42400	0.97642	894.534	13.73	0.68	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	484.00180	0.48400	525.31000	0.52531	484.002	16.01	0.43	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	388.04820	0.38805	419.35000	0.41935	388.048	16.93	0.35	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	318.90140	0.31890	343.22920	0.34323	318.901	17.81	0.29	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	276.71060	0.27671	297.54500	0.29755	276.711	18.46	0.26	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	164.90580	0.16491	174.59390	0.17459	164.906	21.03	0.16	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	153.61620	0.15362	156.44230	0.15644	153.616	23.98	0.13	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	23.47990	0.02348	26.41520	0.02642	23.480	26.41	0.02	0.00	0	1,500.00
\$ / R	On 29/03/2016	Any day expiry			13.16910	13.16910	13.29320	13.29320		15.03	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	112.24790	0.11225	100.59700	0.10060	112.248	13.41	0.14	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	224.82990	0.22483	240.30120	0.24030	224.830	19.80	0.20	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry			13.23460	13.23460	13.35950	13.35950		15.20	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	122.69500	0.12270	109.94180	0.10994	122.695	13.47	0.15	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	229.39390	0.22939	244.83040	0.24483	229.394	20.48	0.19	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry			13.30960	13.30960	13.43380	13.43380		15.33	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	131.62310	0.13162	121.56970	0.12157	131.623	13.48	0.15	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	249.08760	0.24909	251.99850	0.25200	249.088	21.63	0.19	0.00	0	250.00
\$ / R	On 06/06/2016	Any day expiry			13.33410	13.33410	13.45780	13.45780		15.43	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	219.47590	0.21948	194.29840	0.19430	219.476	13.44	0.22	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	315.16290	0.31516	333.71720	0.33372	315.163	19.90	0.24	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			13.34140	13.34140	13.46500	13.46500		15.44	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.35120	13.35120	13.47470	13.47470		15.43	0.00	66,756,000.00	5,000	6,771.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	209.79380	0.20979	185.91370	0.18591	209.794	13.40	0.21	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	393.94650	0.39395	418.36330	0.41836	393.947	18.83	0.29	0.00	0	330.00
\$ / R	On 28/06/2016	Any day expiry			13.38800	13.38800	13.51070	13.51070		15.55	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	141.30140	0.14130	130.24880	0.13025	141.301	13.53	0.15	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	281.04320	0.28104	285.87130	0.28587	281.043	23.02	0.19	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry			13.45900	13.45900	13.58040	13.58040		15.64	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	148.13510	0.14814	138.37500	0.13838	148.135	13.54	0.15	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	318.30900	0.31831	316.79110	0.31679	318.309	24.62	0.19	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry			13.52490	13.52490	13.64490	13.64490		15.81	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	158.44170	0.15844	149.05710	0.14906	158.442	13.63	0.15	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	334.65360	0.33465	347.42280	0.34742	334.654	25.69	0.19	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			13.57540	13.57540	13.69460	13.69460		16.05	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry			13.59440	13.59440	13.71330	13.71330		16.08	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	169.73580	0.16974	158.95970	0.15896	169.736	13.73	0.15	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	319.56180	0.31956	328.51760	0.32852	319.562	25.66	0.18	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry			13.65330	13.65330	13.77130	13.77130		16.21	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	178.00280	0.17800	166.50510	0.16651	178.003	13.78	0.15	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	293.33230	0.29333	310.08670	0.31009	293.332	25.38	0.16	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry			13.72290	13.72290	13.83980	13.83980		16.32	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	185.33850	0.18534	172.86970	0.17287	185.338	13.79	0.15	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	268.11740	0.26812	285.73230	0.28573	268.117	25.16	0.15	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			13.75650	13.75650	13.87290	13.87290		16.42	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.76710	13.76710	13.88330	13.88330		16.42	0.00	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	186.97320	0.18697	176.73180	0.17673	186.973	13.72	0.15	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	249.87380	0.24987	256.26760	0.25627	249.874	24.94	0.14	0.00	0	250.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.71370	12.71370	12.83620	12.83620		13.71	0.00	3,241,993.50	255	1,103.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.91470	12.91470	13.03760	13.03760		14.60	0.00	942,773.10	73	209.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			13.13400	13.13400	13.25770	13.25770		15.07	0.00	249,546.00	19	111.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			13.35120	13.35120	13.47470	13.47470		15.43	0.00	0.00	0	7.00
£ / R	On 14/09/2015	Foreign Exchange Future			19.84200	19.84200	20.02000	20.02000		11.60	0.00	24,842,184.00	1,252	26,779.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	11.03910	0.01104	11.06610	0.01107	11.039	14.68	0.03	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	12.81180	0.01281	12.60310	0.01260	12.812	13.92	0.03	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	18.21600	0.01822	17.10730	0.01711	18.216	12.29	0.05	0.00	0	18,900.00
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	122.39190	0.12239	172.63550	0.17264	122.392	12.73	0.24	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future			20.14450	20.14450	20.32340	20.32340		12.48	0.00	10,072,250.00	500	5,483.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	36.58390	0.03658	35.18310	0.03518	36.584	12.68	0.05	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	1,019.78300	1.01978	1,153.69520	1.15370	1,019.783	12.02	0.71	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	532.75880	0.53276	616.46720	0.61647	532.759	12.75	0.47	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	393.63260	0.39363	458.22420	0.45822	393.633	13.40	0.37	0.00	0	18,900.00
£ / R	On 14/03/2016	Foreign Exchange Future			20.47790	20.47790	20.65880	20.65880		12.93	0.00	5,119,475.00	250	530.00
£ / R	On 13/06/2016	Foreign Exchange Future			20.81000	20.81000	20.98990	20.98990		13.33	0.00	0.00	0	0.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10270	0.10270	0.10327	0.10327		12.72	0.00	0.00	0	24.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10448	0.10448	0.10505	0.10505		12.92	0.00	0.00	0	4,298.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.10651	0.10651	0.10708	0.10708		13.10	0.00	0.00	0	0.00
€ / R	On 14/09/2015	Foreign Exchange Future			14.06720	14.06720	14.02630	14.02630		12.95	0.00	14,010,931.20	996	34,554.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.26	Put	1.07720	0.00108	1.36390	0.00136	1.077	15.16	0.00	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	3.81710	0.00382	5.05230	0.00505	3.817	13.67	0.02	0.00	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	7.79690	0.00780	9.72160	0.00972	7.797	13.30	0.03	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.92	Put	8.35750	0.00836	10.36490	0.01036	8.358	13.26	0.03	0.00	0	9,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	10.99190	0.01099	13.35660	0.01336	10.992	13.11	0.04	0.00	0	10,700.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.38	Call	146.58740	0.14659	132.06490	0.13206	146.587	13.81	0.33	0.00	0	6,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.60	Call	97.24250	0.09724	85.94290	0.08594	97.243	14.39	0.24	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	56.03580	0.05604	48.56230	0.04856	56.036	15.26	0.15	0.00	0	7,500.00
€ / R	On 21/09/2015	Any day expiry			14.08590	14.08590	14.04490	14.04490		13.17	0.00	0.00	0	0.00
€ / R	On 21/09/2015	Any day expiry	14.85	Call	79.00920	0.07901	68.71040	0.06871	79.009	15.12	0.18	0.00	0	1,000.00
€ / R	On 21/09/2015	Any day expiry	14.85	Put	843.10920	0.84311	873.81040	0.87381	843.109	15.12	0.82	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry			14.18100	14.18100	14.13950	14.13950		13.45	0.00	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	156.79170	0.15679	143.49870	0.14350	156.792	15.14	0.26	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	895.79170	0.89579	923.99870	0.92400	895.792	15.14	0.74	0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 11/12/2015	Foreign Exchange Future			14.31040		14.31040		14.26790	14.26790		13.66	0.00	7,155,200.00	500	37,296.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	61.33820		0.06134		68.88980	0.06889	61.338	12.88	0.11	0.00	0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	269.33240		0.26933		283.60120	0.28360	269.332	13.10	0.34	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	83.03360		0.08303		74.76470	0.07476	83.034	18.54	0.11	0.00	0	6,682.00
€ / R	On 25/01/2016	Any day expiry			14.43960		14.43960		14.39590	14.39590		13.81	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	413.79720		0.41380		388.11380	0.38811	413.797	14.63	0.41	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	393.92620		0.39393		368.67860	0.36868	393.926	14.78	0.40	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			14.58290		14.58290		14.54000	14.54000		14.02	0.00	0.00	0	3,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	92.03570		0.09204		101.74630	0.10175	92.036	12.66	0.12	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	112.64510		0.11265		124.73940	0.12474	112.645	12.54	0.15	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	274.66400		0.27466		290.21580	0.29022	274.664	12.69	0.29	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	349.95680		0.34996		366.09800	0.36610	349.957	13.01	0.33	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	530.25150		0.53025		507.09040	0.50709	530.252	14.61	0.45	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.05	Call	485.43120		0.48543		463.25740	0.46326	485.431	14.90	0.42	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	266.73360		0.26673		251.32730	0.25133	266.734	17.07	0.24	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	247.23740		0.24724		232.76900	0.23277	247.237	17.35	0.23	0.00	0	24,000.00
€ / R	On 13/06/2016	Foreign Exchange Future			14.86070		14.86070		14.81610	14.81610		14.32	0.00	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	425.62730		0.42563		441.65260	0.44165	425.627	13.09	0.33	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	487.58500		0.48758		467.59490	0.46759	487.585	16.34	0.35	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			15.14900		15.14900		15.09630	15.09630		14.90	0.00	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
AL37	On 06/08/2015	Index Future			457.51500		457.51500		458.12700	458.12700			0.00	0.00	0	26.00
AL37	On 05/11/2015	Index Future			464.95600		464.95600		465.58600	465.58600			0.00	0.00	0	3.00
AL37	On 04/02/2016	Index Future			472.96200		472.96200		473.59900	473.59900			0.00	0.00	0	0.00
AL7T	On 06/08/2015	Index Future			540.29400		540.29400		541.04600	541.04600			0.00	0.00	0	0.00
AL7T	On 05/11/2015	Index Future			549.08200		549.08200		549.85500	549.85500			0.00	0.00	0	1.00
AL7T	On 04/02/2016	Index Future			558.53600		558.53600		559.31700	559.31700			0.00	0.00	0	0.00
ALBI	On 06/08/2015	Index Future			494.02900		494.02900		494.64700	494.64700			0.00	1,403,042,360.00	284	91.00
ALBI	On 05/11/2015	Index Future			502.06400		502.06400		502.70100	502.70100			0.00	692,848,320.00	138	374.00
ALBI	On 04/02/2016	Index Future			510.70900		510.70900		511.35200	511.35200			0.00	745,635,140.00	146	146.00
ALBI	On 05/05/2016	Index Future			519.86600		519.86600		520.52700	520.52700			0.00	0.00	0	0.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.31240		9.31240		9.31430	9.31430		11.91	0.00	18,624,800.00	2,000	2,544.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.41750		9.41750		9.41860	9.41860		12.20	0.00	819,322.50	87	8,541.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.53600		9.53600		9.53680	9.53680		12.53	0.00	0.00	0	1,875.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			9.65830		9.65830		9.65460	9.65460		13.00	0.00	0.00	0	0.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			9.77610		9.77610		9.84770	9.84770		12.19	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			9.92650		9.92650		9.99780	9.99780		12.35	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CF CANDO CAGH	On 14/09/2015	Can-Do Future		225.87670	225.87670		269.39530	269.39530			0.00	0.00	0	24,000.00
CF CANDO CAGI	On 06/08/2015	Can-Do Future		18.72350	18.72350		6.49230	6.49230			0.00	0.00	0	10,000.00
CHF / R	On 14/09/2015	Foreign Exchange Future		13.24140	13.24140		13.25700	13.25700		12.87	0.00	410,483.40	31	1,551.00
CHF / R	On 11/12/2015	Foreign Exchange Future		13.49560	13.49560		13.51050	13.51050		13.95	0.00	0.00	0	7,229.00
CNH / R	On 14/09/2015	Foreign Exchange Future		2.03740	2.03740		2.05650	2.05650		12.51	0.00	0.00	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future		2.05610	2.05610		2.07520	2.07520		13.64	0.00	0.00	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future		1.88660	1.88660		1.88380	1.88380		14.58	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future		1.92150	1.92150		1.91840	1.91840		13.08	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		126.76478	126.76478		126.76875	126.76875			0.00	0.00	0	0.00
EL28	On 05/11/2015	Bond Future		127.26696	127.26696		127.27308	127.27308			0.00	0.00	0	0.00
EL28	On 04/02/2016	Bond Future		129.46920	129.46920		129.47420	129.47420			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		9.74211	84.14597		9.72306	84.28331			0.00	0.00	0	6,396.00
ES33	On 05/11/2015	Bond Future		9.82938	81.71241		9.80953	81.85336			0.00	0.00	0	0.00
ES33	On 04/02/2016	Bond Future		9.91141	83.11996		9.89104	83.26250			0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future		9.98570	80.82056		9.96452	80.96679			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		490.28800	490.28800		490.92300	490.92300			0.00	250,046,880.00	51	301.00
GOVI	On 05/11/2015	GOVI		498.26200	498.26200		498.91600	498.91600			0.00	249,131,000.00	50	200.00
GOVI	On 04/02/2016	GOVI		506.84100	506.84100		507.50100	507.50100			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
GOVI	On 05/05/2016	GOVI		515.92900	515.92900		516.60800	516.60800			0.00	0.00	0	0.00
I2025	On 06/08/2015	Bond Future		123.12496	123.12496		123.13069	123.13069			0.00	0.00	0	38.00
I2025	On 05/11/2015	Bond Future		125.11604	125.11604		125.12401	125.12401			0.00	0.00	0	0.00
I2025	On 04/02/2016	Bond Future		127.24159	127.24159		127.24847	127.24847			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		127.64779	127.64779		126.52121	126.52121			0.00	0.00	0	2,640.00
I2038	On 05/11/2015	Bond Future		129.71203	129.71203		128.56932	128.56932			0.00	0.00	0	2,381.00
I2038	On 04/02/2016	Bond Future		131.91217	131.91217		130.74852	130.74852			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		126.29920	126.29920		125.20761	125.20761			0.00	0.00	0	5,722.00
I2046	On 05/11/2015	Bond Future		126.93519	126.93519		125.82830	125.82830			0.00	0.00	0	0.00
I2046	On 04/02/2016	Bond Future		129.13165	129.13165		128.00423	128.00423			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		135.58032	135.58032		135.09262	135.09262			0.00	0.00	0	2,588.00
I2050	On 05/11/2015	Bond Future		137.77294	137.77294		137.27942	137.27942			0.00	74,397,387.60	540	1,773.00
I2050	On 04/02/2016	Bond Future		138.63946	138.63946		138.13616	138.13616			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		231.89700	231.89700		231.34100	231.34100			0.00	92,758,800.00	40	533.00
IGOV	On 05/11/2015	Index Future		235.68700	235.68700		235.12700	235.12700			0.00	47,137,400.00	20	626.00
IGOV	On 04/02/2016	Index Future		239.76500	239.76500		239.19200	239.19200			0.00	0.00	0	0.00
IGOV	On 05/05/2016	Index Future		244.08200	244.08200		243.50300	243.50300			0.00	0.00	0	0.00
ILBI	On 06/08/2015	Index Future		628.46800	628.46800		627.13700	627.13700			0.00	999,264,120.00	159	2.00
ILBI	On 05/11/2015	Index Future		638.84700	638.84700		637.49800	637.49800			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future		649.83200	649.83200		648.46100	648.46100			0.00	1,033,232,880.00	159	159.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future		6.34000	93.66000		6.34000	93.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		6.37000	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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
KES / R	On 14/09/2015	Foreign Exchange Future		0.12310	0.12310		0.12480	0.12480			0.00	0.00	0	13.00
KES / R	On 11/12/2015	Foreign Exchange Future		0.12270	0.12270		0.12450	0.12450			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future		0.12220	0.12220		0.12430	0.12430			0.00	0.00	0	0.00
NGN / R	On 14/09/2015	Foreign Exchange Future		0.06290	0.06290		0.06330	0.06330			0.00	0.00	0	17,500.00
NGN / R	On 11/12/2015	Foreign Exchange Future		0.05960	0.05960		0.06020	0.06020			0.00	0.00	0	76,700.00
NGN / R	On 14/03/2016	Foreign Exchange Future		0.05690	0.05690		0.05750	0.05750			0.00	0.00	0	0.00
NZ\$ / R	On 11/08/2015	Any day expiry		8.39180	8.39180		8.39520	8.39520		13.04	0.00	67,110,400.00	8,000	0.00
NZ\$ / R	On 11/08/2015	Any day expiry	8.40	Put	79.96370	0.07996	73.75420	0.07375	79.964	13.04	0.51	0.00	0	8,000.00
NZ\$ / R	On 14/09/2015	Foreign Exchange Future		8.41890	8.41890		8.42020	8.42020		9.65	0.00	0.00	0	0.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future		8.49710	8.49710		8.49690	8.49690		11.07	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future		8.58840	8.58840		8.58770	8.58770		12.20	0.00	0.00	0	0.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future		1.10650	1.10650		1.09270	1.09270			0.00	55,325.00	50	725.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future		1.10810	1.10810		1.09440	1.09440			0.00	0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future		1.11030	1.11030		1.09670	1.09670			0.00	0.00	0	0.00
R186	On 06/08/2015	Bond Future		8.25505	117.81411		8.23571	117.97051		9.24	0.00	985,397,216.04	8,364	26,807.00
R186	On 06/08/2015	Bond Future	7.65	Call	0.05000	0.00005	0.28000	0.00028	0.050	9.02	0.00	0.00	0	75.00
R186	On 06/08/2015	Bond Future	7.85	Call	3.85000	0.00385	10.51000	0.01051	3.850	9.10	0.01	0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.05	Call	78.32000	0.07832	131.26000	0.13126	78.320	9.17	0.12	0.00	0	75.00
R186	On 06/08/2015	Bond Future	8.35	Call	1,021.51000	1.02151	1,183.65000	1.18365	1,021.510	9.30	0.71	0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.45	Put	94.27000	0.09427	105.47000	0.10547	94.270	9.36	0.13	0.00	0	4,229.00
R186	On 06/08/2015	Bond Future	8.46	Put	84.26000	0.08426	95.33000	0.09533	84.260	9.37	0.12	0.00	0	75.00
R186	On 06/08/2015	Bond Future	8.50	Put	52.64000	0.05264	62.57000	0.06257	52.640	9.39	0.08	0.00	0	5,229.00
R186	On 06/08/2015	Bond Future	8.55	Put	27.86000	0.02786	35.49000	0.03549	27.860	9.42	0.05	0.00	0	7,229.00
R186	On 06/08/2015	Bond Future	8.68	Put	4.11000	0.00411	6.59000	0.00659	4.110	9.51	0.01	0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.90	Put	0.07000	0.00007	0.19000	0.00019	0.070	9.64	0.00	0.00	0	5,350.00
R186	On 05/11/2015	Bond Future		8.31445	119.70971		8.29412	119.87075		9.37	0.00	7,062,872.89	59	13,177.00
R186	On 05/11/2015	Bond Future	7.73	Call	654.89000	0.65489	691.74000	0.69174	654.890	9.11	0.21	0.00	0	169.00
R186	On 05/11/2015	Bond Future	7.75	Call	689.55000	0.68955	728.60000	0.72860	689.550	9.12	0.22	0.00	0	1,200.00
R186	On 05/11/2015	Bond Future	7.86	Call	905.19000	0.90519	956.48000	0.95648	905.190	9.16	0.27	0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.22	Put	2,684.09000	2.68409	2,622.67000	2.62267	2,684.090	9.27	0.54	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	2,554.22000	2.55422	2,497.03000	2.49703	2,554.220	9.28	0.53	0.00	0	8,690.00
R186	On 05/11/2015	Bond Future	8.35	Call	2,433.81000	2.43381	2,548.42000	2.54842	2,433.810	9.32	0.53	0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.35	Put	2,152.95000	2.15295	2,106.52000	2.10652	2,152.950	9.32	0.47	0.00	0	9,370.00
R186	On 05/11/2015	Bond Future	8.45	Put	1,798.29000	1.79829	1,761.86000	1.76186	1,798.290	9.35	0.42	0.00	0	6,248.00
R186	On 05/11/2015	Bond Future	8.50	Put	1,637.87000	1.63787	1,606.08000	1.60608	1,637.870	9.37	0.39	0.00	0	4,666.00
R186	On 05/11/2015	Bond Future	8.55	Put	1,492.48000	1.49248	1,461.36000	1.46136	1,492.480	9.41	0.37	0.00	0	4,667.00
R186	On 05/11/2015	Bond Future	8.85	Put	821.50000	0.82150	792.51000	0.79251	821.500	9.62	0.23	0.00	0	843.00
R186	On 05/11/2015	Bond Future	9.00	Put	594.88000	0.59488	566.62000	0.56662	594.880	9.73	0.18	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future		8.36308	116.47231		8.34213	116.63496		9.18	0.00	0.00	0	6,262.00
R186	On 05/05/2016	Bond Future		8.40332	118.56266		8.38136	118.72982		9.18	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 04/08/2016	Bond Future		8.44585	115.41462		8.42320	115.58354			0.00	1,038,731.58	9	0.00
R186	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 06/08/2015	Bond Future		293.57971	293.57971		293.49150	293.49150			0.00	0.00	0	929.00
R197	On 05/11/2015	Bond Future		298.32705	298.32705		298.24255	298.24255			0.00	0.00	0	0.00
R197	On 04/02/2016	Bond Future		297.19046	297.19046		297.10157	297.10157			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		238.57808	238.57808		237.74600	237.74600			0.00	115,948,946.88	486	50,470.00
R202	On 05/11/2015	Bond Future		242.43632	242.43632		241.59471	241.59471			0.00	145,461,792.00	600	2,504.00
R202	On 04/02/2016	Bond Future		243.28532	243.28532		242.42702	242.42702			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		8.14085	101.29466		8.11157	101.45541		7.09	0.00	73,742,512.48	728	17,768.00
R2023	On 06/08/2015	Bond Future	9.07	0.00000	0.00000		0.00000	0.00000	0.000	7.48	0.00	0.00	0	911.00
R2023	On 05/11/2015	Bond Future		8.21212	99.00036		8.18117	99.16547		7.39	0.00	0.00	0	9,210.00
R2023	On 04/02/2016	Bond Future		8.27352	100.70538		8.24128	100.87234		7.00	0.00	0.00	0	1,050.00
R2023	On 05/05/2016	Bond Future		8.31789	98.58294		8.28385	98.75425		7.00	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 06/08/2015	Bond Future		7.26853	105.22538		7.23433	105.29154		2.33	0.00	0.00	0	16,356.00
R203	On 06/08/2015	Bond Future	7.84	0.02000	0.00002		0.05000	0.00005	0.020	2.38	0.00	0.00	0	5,000.00
R203	On 05/11/2015	Bond Future		7.36682	102.75223		7.32662	102.82124		2.04	0.00	0.00	0	5,144.00
R203	On 04/02/2016	Bond Future		7.43738	104.52210		7.39106	104.59128		1.51	0.00	0.00	0	0.00
R203	On 05/05/2016	Bond Future		7.46590	102.22744		7.40938	102.29930		1.51	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 06/08/2015	Bond Future		8.63993	95.02762		8.62559	95.14053			0.00	186,824,300.92	1,966	6,073.00
R2030	On 05/11/2015	Bond Future		8.69872	96.55663		8.68372	96.67300			0.00	0.00	0	1,208.00
R2030	On 04/02/2016	Bond Future		8.74996	94.21251		8.73460	94.32995			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		8.72507	98.87366		8.71075	98.99450			0.00	290,886,307.72	2,942	1,579.00
R2032	On 05/11/2015	Bond Future		8.78475	96.30934		8.76979	96.43382			0.00	0.00	0	1,579.00
R2032	On 04/02/2016	Bond Future		8.83598	97.96848		8.82068	98.09414			0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future		8.88078	95.56914		8.86485	95.69837			0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2037	On 06/08/2015	Bond Future			8.85467		96.88968		8.84030	97.02321			0.00	2,131,572.96	22	12,932.00
R2037	On 05/11/2015	Bond Future			8.91069		98.44868		8.89573	98.58605			0.00	0.00	0	34,299.00
R2037	On 04/02/2016	Bond Future			8.96019		95.88674		8.94491	96.02546			0.00	0.00	0	370.00
R2037	On 05/05/2016	Bond Future			9.00495		97.60808		8.98908	97.75068			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			7.58777		102.32357		7.55361	102.42404		3.54	0.00	179,066,247.50	1,750	9,402.00
R204	On 06/08/2015	Bond Future	8.41	Put	0.00000		0.00000		0.00000	0.00000	0.000	3.71	0.00	0.00	0	699.00
R204	On 05/11/2015	Bond Future			7.67700		103.96996		7.63910	104.07383		3.37	0.00	3,742,918.56	36	9,978.00
R204	On 04/02/2016	Bond Future			7.74443		101.72310		7.70321	101.82773		2.93	0.00	0.00	0	0.00
R204	On 05/05/2016	Bond Future			7.79349		103.54853		7.74727	103.65646		2.93	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 06/08/2015	Bond Future			8.89442		98.79218		8.88001	98.93891			0.00	1,383,090.52	14	11,181.00
R2044	On 05/11/2015	Bond Future			8.94741		100.38183		8.93245	100.53250			0.00	0.00	0	3,930.00
R2044	On 04/02/2016	Bond Future			8.99425		97.72795		8.97897	97.88028			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future			9.03656		99.48230		9.02072	99.63879			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			8.88945		102.43812		8.87504	102.58891			0.00	1,434,133.68	14	24,848.00
R2048	On 05/11/2015	Bond Future			8.94369		99.65598		8.92873	99.81078			0.00	0.00	0	16,456.00
R2048	On 04/02/2016	Bond Future			8.99235		101.37233		8.97706	101.52890			0.00	0.00	0	0.00
R2048	On 05/05/2016	Bond Future			9.03108		98.75490		9.01525	98.91568			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			7.80692		98.49267		7.76768	98.63547		4.69	0.00	240,913,070.82	2,446	8,173.00
R207	On 06/08/2015	Bond Future	7.46	Call	2.99000		0.00299		10.46000	0.01046	2.990	4.58	0.01	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.88704		100.07739		7.84460	100.22422			0.00	0.00	0	32,304.00
R207	On 05/11/2015	Bond Future	7.43	Call	324.50000		0.32450		373.37000	0.37337	324.500	4.38	0.25	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	389.81000		0.38981		445.84000	0.44584	389.810	4.39	0.28	0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.95200		98.15878		7.90672	98.30715			0.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	342.68000		0.34268		387.19000	0.38719	342.680	3.98	0.22	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	546.50000		0.54650		608.72000	0.60872	546.500	4.03	0.31	0.00	0	19.00
R207	On 05/05/2016	Bond Future			8.00718		99.92040		7.95791	100.07284			0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	828.98000		0.82898		904.79000	0.90479	828.980	4.04	0.35	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.06911		98.09167		8.01605	98.24579			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			7.93143		97.17328		7.89718	97.32170		5.75	0.00	408,127,776.00	4,200	23,338.00
R208	On 06/08/2015	Bond Future	8.85	Put	0.00000		0.00000		0.00000	0.00000	0.000	6.08	0.00	0.00	0	198.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R208	On 05/11/2015	Bond Future			8.00525		95.33709		7.96868	95.48959		5.77	0.00	0.00	0	39,167.00
R208	On 05/11/2015	Bond Future	8.48	Put	436.23000		0.43623		414.05000	0.41405	436.230	5.98	0.25	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			8.06426		96.97933		8.02578	97.13354		5.39	0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future			8.11167		95.31788		8.07050	95.47618		5.39	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.78451		78.31829		8.77012	78.42913		14.04	0.00	143,165,834.12	1,828	24,869.00
R209	On 06/08/2015	Bond Future	8.71	Call	317.29000		0.31729		421.13000	0.42113	317.290	13.90	0.34	0.00	0	640.00
R209	On 06/08/2015	Bond Future	9.90	Put	0.00000		0.00000		0.00000	0.00000	0.000	14.83	0.00	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.83761		76.43053		8.82265	76.54453		15.01	0.00	15,668,258.65	205	17,100.00
R209	On 05/11/2015	Bond Future	8.50	Call	1,271.47000		1.27147		1,307.24000	1.30724	1,271.470	14.76	0.34	0.00	0	900.00
R209	On 05/11/2015	Bond Future	9.16	Put	1,343.57000		1.34357		1,310.51000	1.31051	1,343.570	15.19	0.33	0.00	0	640.00
R209	On 05/11/2015	Bond Future	9.25	Put	1,139.43000		1.13943		1,105.21000	1.10521	1,139.430	15.29	0.29	0.00	0	900.00
R209	On 04/02/2016	Bond Future			8.88315		77.74720		8.86789	77.86238		14.97	0.00	15,938,176.00	205	400.00
R209	On 05/05/2016	Bond Future			8.92291		75.99277		8.90710	76.11106		14.97	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 06/08/2015	Bond Future			181.66281		181.66281		181.67084	181.67084			0.00	120,260,780.22	662	853.00
R210	On 05/11/2015	Bond Future			182.46878		182.46878		182.47987	182.47987			0.00	0.00	0	331.00
R210	On 04/02/2016	Bond Future			185.62601		185.62601		185.63554	185.63554			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			134.38329		134.38329		134.39206	134.39206			0.00	150,509,284.80	1,120	1,120.00
R211	On 05/11/2015	Bond Future			136.55638		136.55638		136.56763	136.56763			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future			138.86477		138.86477		138.87487	138.87487			0.00	155,528,542.40	1,120	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			141.39971		141.39971		141.40660	141.40660			0.00	0.00	0	1,045.00
R212	On 05/11/2015	Bond Future			143.68633		143.68633		143.69575	143.69575			0.00	0.00	0	0.00
R212	On 04/02/2016	Bond Future			146.11278		146.11278		146.12095	146.12095			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			8.66484		89.05496		8.65049	89.16408		12.01	0.00	17,454,772.16	196	16,379.00
R213	On 05/11/2015	Bond Future			8.72388		86.94357		8.70890	87.05593		12.83	0.00	0.00	0	1,576.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213	On 04/02/2016	Bond Future	8.77633		88.44088		8.76100	88.55436		12.71	0.00	0.00	0	0.00
R213	On 05/05/2016	Bond Future	8.81729		86.47868		8.80134	86.59540		12.71	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 06/08/2015	Bond Future	8.81429		79.54948		8.80488	79.62626		14.77	0.00	5,727,562.56	72	19,308.00
R214	On 05/11/2015	Bond Future	8.86662		77.53819		8.85679	77.61758		15.75	0.00	0.00	0	5,750.00
R214	On 04/02/2016	Bond Future	8.91325		78.87363		8.90325	78.95362		15.74	0.00	0.00	0	4,620.00
R214	On 05/05/2016	Bond Future	8.95002		76.99330		8.93963	77.07579		15.74	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 14/09/2015	Foreign Exchange Future	22,404.87000	22,404.87000			22,503.48000	22,503.48000			0.00	0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.54760		4.54760		4.55480	4.55480		14.81	0.00	0.00	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.51150		4.51150		4.51650	4.51650		14.79	0.00	0.00	0	0.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.62910		1.62910		1.65080	1.65080			0.00	0.00	0	130.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.58590		1.58590		1.60980	1.60980			0.00	0.00	0	0.00
Total for Derivatives :											10,100,570,813.56	139,158	3 637 373.00	
Grand Total:											10,100,570,813.56	139,158	3 637 373.00	