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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/08/2015

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
\$ / R	On 12/08/2015	Any day expiry	12.68180	12.68180	12.70720	12.70720			14.41	0.00	0.00	0	750.00	
\$ / R	On 13/08/2015	Any day expiry	12.68370	12.68370	12.70910	12.70910			14.51	0.00	0.00	0	2,491.00	
\$ / R	On 25/08/2015	Any day expiry	12.71100	12.71100	12.73710	12.73710			13.98	0.00	380,595.00	30	98.00	
\$ / R	On 26/08/2015	Any day expiry	12.71330	12.71330	12.73940	12.73940			14.01	0.00	0.00	0	0.00	
\$ / R	On 26/08/2015	Any day expiry	13.11	Call	61.16740	0.06117	68.84840	0.06885	61.167	15.81	0.22	0.00	0	3,600.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Put	457.86740	0.45787	439.44840	0.43945	457.867	15.81	0.78	0.00	0	3,600.00
\$ / R	On 27/08/2015	Any day expiry	12.71570	12.71570	12.74170	12.74170			14.01	0.00	0.00	0	250.00	
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	0.10100	0.00010	0.10130	0.00010	0.101	20.19	0.00	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	0.42010	0.00042	0.42360	0.00042	0.420	18.67	0.00	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.62	Call	228.48070	0.22848	248.17220	0.24817	228.481	13.92	0.59	0.00	0	12,000.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	93.87880	0.09388	104.18760	0.10419	93.879	15.18	0.31	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	0.81480	0.00081	0.76490	0.00076	0.815	36.27	0.00	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry	12.72490	12.72490	12.75110	12.75110			13.73	0.00	0.00	0	600.00	
\$ / R	On 10/09/2015	Any day expiry	12.74790	12.74790	12.77420	12.77420			14.01	0.00	0.00	0	285.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.75680	12.75680	12.78320	12.78320			13.99	0.00	306,775,526.40	24,048	550,601.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	0.18010	0.00018	0.20730	0.00021	0.180	18.12	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	2,157.00200	2.15700	2,183.43140	2.18343	2,157.002	17.95	1.00	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	0.61100	0.00061	0.67200	0.00067	0.611	16.36	0.00	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,757.44820	1.75745	1,783.91140	1.78391	1,757.448	16.27	1.00	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	0.64820	0.00065	0.71140	0.00071	0.648	16.27	0.00	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,587.87690	1.58788	1,614.36030	1.61436	1,587.877	15.56	1.00	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	1.17880	0.00118	1.26590	0.00127	1.179	15.43	0.01	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	1.33030	0.00133	1.42250	0.00142	1.330	15.27	0.01	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	1.54820	0.00155	1.64660	0.00165	1.548	15.06	0.01	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	2.95080	0.00295	3.07010	0.00307	2.951	14.18	0.01	0.00	0	27,540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	3.49270	0.00349	3.61650	0.00362	3.493	14.10	0.02	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	1,161.28450	1.16128	1,187.80760	1.18781	1,161.284	13.98	0.98	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	4.48450	0.00448	4.60760	0.00461	4.484	13.98	0.02	0.00	0	540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	4.86910	0.00487	4.99020	0.00499	4.869	13.95	0.02	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.75	Put	8.20510	0.00821	8.28310	0.00828	8.205	13.70	0.03	0.00	0	2,310.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	777.76670	0.77777	803.86660	0.80387	777.767	13.22	0.92	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	20.96670	0.02097	20.66660	0.02067	20.967	13.22	0.08	0.00	0	39,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.04	Call	740.96100	0.74096	766.93990	0.76694	740.961	13.14	0.91	0.00	0	1,139.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	704.57520	0.70458	730.40970	0.73041	704.575	13.06	0.90	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Put	29.76130	0.02976	29.10710	0.02911	29.761	13.03	0.11	0.00	0	13,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	686.56130	0.68656	712.30710	0.71231	686.561	13.03	0.89	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	660.63060	0.66063	685.36920	0.68537	660.631	13.07	0.88	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	601.75720	0.60176	625.33380	0.62533	601.757	13.17	0.85	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Put	44.95720	0.04496	42.13380	0.04213	44.957	13.17	0.15	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	577.27930	0.57728	600.57970	0.60058	577.279	13.22	0.84	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.27	Put	58.59570	0.05860	55.10250	0.05510	58.596	13.28	0.19	0.00	0	201.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.39	Put	88.53570	0.08854	0.00000	0.00000	88.536	13.46	0.25	626,632.70	201	201.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.44	Call	420.46300	0.42046	441.39150	0.44139	420.463	13.53	0.72	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.48	Put	116.94610	0.11695	110.94420	0.11094	116.946	13.59	0.31	0.00	0	8,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	380.78870	0.38079	400.91420	0.40091	380.789	13.62	0.68	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.51	Call	374.41290	0.37441	394.39940	0.39440	374.413	13.63	0.67	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.55	Call	349.58660	0.34959	369.00640	0.36901	349.587	13.69	0.65	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.60	Call	320.09810	0.32010	338.78420	0.33878	320.098	13.77	0.61	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.62	Call	308.78650	0.30879	327.17160	0.32717	308.787	13.80	0.60	0.00	0	8,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.67	Call	281.71230	0.28171	299.33390	0.29933	281.712	13.87	0.57	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.70	Call	266.29330	0.26629	283.44630	0.28345	266.293	13.92	0.55	0.00	0	4,810.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.75	Call	241.95560	0.24196	258.32030	0.25832	241.956	13.99	0.51	0.00	0	950.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.80	Call	221.10950	0.22111	234.85860	0.23486	221.110	14.17	0.48	0.00	0	200.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.86	Call	198.21190	0.19821	210.95660	0.21096	198.212	14.39	0.44	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.90	Call	184.16520	0.18417	196.25930	0.19626	184.165	14.53	0.42	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	396.18140	0.39618	380.33920	0.38034	396.181	14.89	0.64	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Call	152.98140	0.15298	163.53920	0.16354	152.981	14.89	0.36	0.00	0	53,650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	136.74260	0.13674	146.44490	0.14644	136.743	15.11	0.33	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	134.20270	0.13420	143.76690	0.14377	134.203	15.15	0.33	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	126.85280	0.12685	136.01290	0.13601	126.853	15.26	0.31	0.00	0	20,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/09/2015	Foreign Exchange Future	13.15	Call	115.46800	0.11547	123.98260	0.12398	115.468	15.44	0.29	0.00	0	2,310.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Call	95.64650	0.09565	102.97940	0.10298	95.646	15.80	0.25	652,811.84	201	402.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Put	588.84650	0.58885	569.77940	0.56978	588.847	15.80	0.75	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.28	Call	90.39390	0.09039	97.40100	0.09740	90.394	15.91	0.23	0.00	0	17,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	72.15290	0.07215	77.97910	0.07798	72.153	16.34	0.19	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	26.20250	0.02620	28.35750	0.02836	26.203	18.82	0.07	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	15.94160	0.01594	17.45220	0.01745	15.942	19.89	0.05	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	12.51990	0.01252	13.73090	0.01373	12.520	20.40	0.04	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	10.21870	0.01022	11.22310	0.01122	10.219	20.85	0.03	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.78810	12.78810	12.81460	12.81460		14.25	0.00	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	1.08250	0.00108	1.08070	0.00108	1.083	16.68	0.00	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	2.40580	0.00241	2.36550	0.00237	2.406	15.20	0.01	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	4.35440	0.00435	4.23520	0.00424	4.354	14.14	0.02	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	133.66750	0.13367	141.26620	0.14127	133.668	15.78	0.28	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	46.48410	0.04648	49.29060	0.04929	46.484	18.39	0.11	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	4.19960	0.00420	4.81890	0.00482	4.200	29.02	0.01	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.79260	12.79260	12.81910	12.81910		14.31	0.00	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.85520	12.85520	12.88250	12.88250		14.40	0.00	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	3.42050	0.00342	3.56150	0.00356	3.421	15.79	0.01	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	7.28550	0.00729	7.53120	0.00753	7.285	14.76	0.02	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	157.96270	0.15796	167.59660	0.16760	157.963	16.51	0.26	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	17.00100	0.01700	18.16390	0.01816	17.001	28.72	0.03	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.91970	12.91970	12.94760	12.94760		14.50	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	6.89480	0.00689	7.14210	0.00714	6.895	15.47	0.02	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	13.58830	0.01359	13.97650	0.01398	13.588	14.63	0.03	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	173.56740	0.17357	182.86380	0.18286	173.567	17.15	0.25	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	23.01540	0.02302	26.26140	0.02626	23.015	27.83	0.03	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.95010	12.95010	12.97800	12.97800		14.58	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.95710	12.95710	12.98500	12.98500		14.60	0.00	68,543,059.00	5,290	168,842.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	2,019.37880	2.01938	2,047.12530	2.04713	2,019.379	15.03	0.97	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	12.27880	0.01228	12.12530	0.01213	12.279	15.03	0.03	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,970.56690	1.97057	1,998.33180	1.99833	1,970.567	14.93	0.97	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,776.50260	1.77650	1,804.37830	1.80438	1,776.503	14.50	0.96	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,584.85530	1.58486	1,612.91110	1.61291	1,584.855	14.07	0.94	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	39.40770	0.03941	39.82530	0.03983	39.408	13.64	0.08	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	40.09610	0.04010	40.52880	0.04053	40.096	13.62	0.08	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	53.59170	0.05359	52.88620	0.05289	53.592	13.51	0.10	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	59.64630	0.05965	58.87120	0.05887	59.646	13.50	0.11	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	73.38950	0.07339	72.45620	0.07246	73.389	13.47	0.14	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	89.51740	0.08952	88.39260	0.08839	89.517	13.45	0.16	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.10	Call	965.36810	0.96537	991.91240	0.99191	965.368	13.42	0.82	0.00	0	537.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	925.80250	0.92580	952.21470	0.95221	925.803	13.41	0.80	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.16	Call	917.97690	0.91798	944.35990	0.94436	917.977	13.40	0.80	0.00	0	750.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	125.31780	0.12532	123.74310	0.12374	125.318	13.40	0.21	0.00	0	150.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	886.97820		0.88698		913.24600	0.91325	886.978	13.39	0.79	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	250.26430		0.25026		243.93360	0.24393	250.264	13.86	0.34	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	641.59890		0.64160		663.09170	0.66309	641.599	13.88	0.66	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	635.87420		0.63587		657.29320	0.65729	635.874	13.90	0.66	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	624.54410		0.62454		645.81480	0.64581	624.544	13.94	0.65	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	473.65180		0.47365		492.58750	0.49259	473.652	14.50	0.54	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	432.08590		0.43209		449.06330	0.44906	432.086	14.73	0.50	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	395.17820		0.39518		411.21060	0.41121	395.178	14.99	0.47	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	361.53420		0.36153		376.64780	0.37665	361.534	15.26	0.44	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	336.80440		0.33680		351.20570	0.35121	336.804	15.47	0.41	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	303.07480		0.30307		316.45050	0.31645	303.075	15.79	0.38	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	292.66570		0.29267		305.71170	0.30571	292.666	15.89	0.37	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	277.79340		0.27779		290.35680	0.29036	277.793	16.05	0.35	0.00	0	13,737.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	242.32490		0.24232		253.49920	0.25350	242.325	16.48	0.31	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	138.44620		0.13845		145.48390	0.14548	138.446	18.45	0.19	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	99.34370		0.09934		104.55120	0.10455	99.344	19.72	0.14	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	91.19460		0.09119		95.99930	0.09600	91.195	20.07	0.13	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	89.44500		0.08944		94.16300	0.09416	89.445	20.15	0.12	0.00	0	61,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	61.69890		0.06170		63.74240	0.06374	61.699	22.81	0.08	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.98040	12.98040			13.00850	13.00850		14.66	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	10.02510		0.01003		10.32610	0.01033	10.025	15.09	0.02	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	19.41850		0.01942		19.74220	0.01974	19.418	14.45	0.04	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	181.57910		0.18158		189.94850	0.18995	181.579	17.72	0.23	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	29.78060		0.02978		31.58430	0.03158	29.781	27.51	0.04	0.00	0	300.00
\$ / R	On 13/01/2016	Any day expiry			13.03410	13.03410			13.06230	13.06230		14.74	0.00	0.00	0	1,150.00
\$ / R	On 27/01/2016	Any day expiry			13.06680	13.06680			13.09510	13.09510		14.69	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	80.72060		0.08072		79.87460	0.07987	80.721	13.45	0.13	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	573.61630		0.57362		592.25730	0.59226	573.616	14.53	0.55	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	516.63050		0.51663		533.42380	0.53342	516.631	14.84	0.51	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	206.26510		0.20627		214.29710	0.21430	206.265	18.28	0.23	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			13.10420	13.10420			13.13290	13.13290		14.82	0.00	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	66.88700		0.06689		67.66740	0.06767	66.887	13.82	0.10	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	145.06450		0.14506		150.53630	0.15054	145.065	20.34	0.15	0.00	0	1,000.00
\$ / R	On 25/02/2016	Any day expiry			13.13500	13.13500			13.16380	13.16380		14.94	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	93.67580		0.09368		93.09750	0.09310	93.676	13.51	0.13	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	214.07410		0.21407		221.71650	0.22172	214.074	18.95	0.22	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			13.17040	13.17040			13.19940	13.19940		14.98	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			13.17750	13.17750			13.20660	13.20660		14.97	0.00	13,177,500.00	1,000	15,453.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	38.62710		0.03863		38.78880	0.03879	38.627	14.78	0.06	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	73.83030		0.07383		73.89190	0.07389	73.830	13.94	0.10	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	78.60910		0.07861		78.64560	0.07865	78.609	13.86	0.11	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	100.63390		0.10063		100.52650	0.10053	100.634	13.52	0.14	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	104.37890		0.10438		104.24090	0.10424	104.379	13.47	0.14	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	117.80490		0.11780		115.23000	0.11523	117.805	13.45	0.16	0.00	0	788.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	125.46830	0.12547	122.78750	0.12279	125.468	13.46	0.16	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	135.55590	0.13556	132.73910	0.13274	135.556	13.47	0.17	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	159.80600	0.15981	156.67450	0.15667	159.806	13.50	0.20	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	918.64270	0.91864	939.70080	0.93970	918.643	13.69	0.69	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	492.10280	0.49210	506.30030	0.50630	492.103	15.89	0.44	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	392.52900	0.39253	404.44720	0.40445	392.529	16.80	0.36	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	321.05780	0.32106	331.16910	0.33117	321.058	17.67	0.30	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	277.59040	0.27759	286.77020	0.28677	277.590	18.31	0.26	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	163.10760	0.16311	168.74130	0.16874	163.108	20.87	0.16	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	151.11260	0.15111	154.02040	0.15402	151.113	23.82	0.13	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	22.22430	0.02222	23.88280	0.02388	22.224	26.25	0.02	0.00	0	1,500.00
\$ / R	On 29/03/2016	Any day expiry			13.21300	13.21300	13.24220	13.24220		15.07	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	106.91060	0.10691	106.51830	0.10652	106.911	13.56	0.14	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	224.56190	0.22456	232.19020	0.23219	224.562	19.66	0.21	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry			13.27920	13.27920	13.30880	13.30880		15.18	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	117.75250	0.11775	115.31850	0.11532	117.753	13.63	0.14	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	229.58220	0.22958	236.98050	0.23698	229.582	20.36	0.19	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry			13.35320	13.35320	13.38380	13.38380		15.43	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	128.60690	0.12861	127.48680	0.12749	128.607	13.69	0.14	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	246.03710	0.24604	247.28980	0.24729	246.037	21.43	0.19	0.00	0	250.00
\$ / R	On 06/06/2016	Any day expiry			13.37720	13.37720	13.40820	13.40820		15.43	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	211.95760	0.21196	206.21810	0.20622	211.958	13.57	0.21	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	317.47910	0.31748	325.63430	0.32563	317.479	19.82	0.24	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			13.38440	13.38440	13.41550	13.41550		15.54	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.39400	13.39400	13.42520	13.42520		15.54	0.00	13,394,000.00	1,000	6,771.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	202.08870	0.20209	196.39600	0.19640	202.089	13.52	0.20	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	398.89920	0.39890	408.35470	0.40835	398.899	18.77	0.30	0.00	0	330.00
\$ / R	On 28/06/2016	Any day expiry			13.43000	13.43000	13.46180	13.46180		15.65	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	138.83260	0.13883	136.62450	0.13662	138.833	13.74	0.15	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	277.58530	0.27759	284.44160	0.28444	277.585	22.83	0.19	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry			13.49960	13.49960	13.53250	13.53250		15.76	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	146.21080	0.14621	145.15890	0.14516	146.211	13.75	0.15	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	314.45860	0.31446	317.29040	0.31729	314.459	24.43	0.19	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry			13.56630	13.56630	13.59890	13.59890		15.92	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	156.31830	0.15632	155.27490	0.15527	156.318	13.83	0.15	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	337.20510	0.33721	352.33990	0.35234	337.205	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			13.61680	13.61680	13.64960	13.64960		16.07	0.00	6,808,400.00	500	500.00
\$ / R	On 28/09/2016	Any day expiry			13.63570	13.63570	13.66870	13.66870		16.19	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	168.29950	0.16830	165.89410	0.16589	168.300	13.93	0.15	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	318.08310	0.31808	324.00980	0.32401	318.083	25.55	0.18	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry			13.69470	13.69470	13.72790	13.72790		16.32	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	176.39800	0.17640	174.15640	0.17416	176.398	13.97	0.15	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	294.52470	0.29452	308.46950	0.30847	294.525	25.35	0.16	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		13.76420	13.76420		13.79770	13.79770		16.43	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	184.16890	0.18417	180.17250	0.18017	184.169	13.98	0.15	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	274.03100	0.27403	281.89680	0.28190	274.031	25.26	0.15	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry		13.79790	13.79790		13.83150	13.83150		16.52	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future		13.80840	13.80840		13.84210	13.84210		16.53	0.00	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	185.94480	0.18594	183.67840	0.18368	185.945	13.91	0.15	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	248.16240	0.24816	252.70380	0.25270	248.162	24.83	0.14	0.00	0	250.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future		12.75680	12.75680		12.78320	12.78320		13.99	0.00	1,926,276.80	151	1,089.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future		12.95710	12.95710		12.98500	12.98500		14.60	0.00	790,383.10	61	247.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future		13.17750	13.17750		13.20660	13.20660		14.97	0.00	131,775.00	10	161.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future		13.39400	13.39400		13.42520	13.42520		15.54	0.00	0.00	0	7.00
£ / R	On 14/09/2015	Foreign Exchange Future		19.88100	19.88100		19.95770	19.95770		11.64	0.00	21,391,956.00	1,076	26,833.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	9.55000	0.00955	9.45740	0.00946	9.550	15.26	0.02	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	11.29070	0.01129	10.94520	0.01095	11.291	14.51	0.03	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	16.67990	0.01668	15.42520	0.01543	16.680	12.93	0.05	0.00	0	18,900.00
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	117.72910	0.11773	144.81470	0.14481	117.729	12.66	0.24	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future		20.18170	20.18170		20.26140	20.26140		12.55	0.00	8,072,680.00	400	5,497.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	36.14410	0.03614	33.65610	0.03366	36.144	12.99	0.05	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	1,042.37280	1.04237	1,102.21200	1.10221	1,042.373	12.11	0.72	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	540.44810	0.54045	581.63990	0.58164	540.448	12.74	0.48	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	396.40910	0.39641	430.12510	0.43013	396.409	13.36	0.37	0.00	0	18,900.00
£ / R	On 14/03/2016	Foreign Exchange Future		20.51580	20.51580		20.59750	20.59750		13.09	0.00	18,464,220.00	900	1,030.00
£ / R	On 13/06/2016	Foreign Exchange Future		20.84500	20.84500		20.93030	20.93030		13.51	0.00	0.00	0	0.00
¥ / R	On 14/09/2015	Foreign Exchange Future		0.10296	0.10296		0.10315	0.10315		13.54	0.00	0.00	0	24.00
¥ / R	On 11/12/2015	Foreign Exchange Future		0.10472	0.10472		0.10494	0.10494		13.27	0.00	0.00	0	4,298.00
¥ / R	On 14/03/2016	Foreign Exchange Future		0.10676	0.10676		0.10698	0.10698		13.26	0.00	0.00	0	0.00
€ / R	On 14/09/2015	Foreign Exchange Future		13.98590	13.98590		14.03800	14.03800		13.30	0.00	10,601,312.20	758	34,949.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.26	Put	1.24210	0.00124	1.09860	0.00110	1.242	15.53	0.01	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	4.92130	0.00492	4.05080	0.00405	4.921	14.16	0.02	0.00	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	9.88740	0.00989	8.49410	0.00849	9.887	13.74	0.04	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.92	Put	10.58160	0.01058	9.12410	0.00912	10.582	13.70	0.04	0.00	0	9,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	13.83140	0.01383	12.09080	0.01209	13.831	13.53	0.05	0.00	0	10,700.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.38	Call	117.30390	0.11730	136.91630	0.13692	117.304	14.23	0.29	0.00	0	6,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.60	Call	75.21570	0.07522	89.68110	0.08968	75.216	14.77	0.20	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	41.68190	0.04168	50.60950	0.05061	41.682	15.63	0.12	0.00	0	7,500.00
€ / R	On 21/09/2015	Any day expiry		14.00450	14.00450		14.05670	14.05670		13.36	0.00	0.00	0	0.00
€ / R	On 21/09/2015	Any day expiry	14.85	Call	60.77690	0.06078	71.65100	0.07165	60.777	15.38	0.15	0.00	0	1,000.00
€ / R	On 21/09/2015	Any day expiry	14.85	Put	906.27690	0.90628	864.95100	0.86495	906.277	15.38	0.85	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry		14.09810	14.09810		14.15140	14.15140		13.49	0.00	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	131.41070	0.13141	147.17490	0.14717	131.411	15.25	0.23	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 26/10/2015	Any day expiry	14.92	Put	953.31070	0.95331	915.77490	0.91577	953.311	15.25	0.77	0.00	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.22610	14.22610	14.28030	14.28030		13.75	0.00	7,113,050.00	500	37,546.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	73.85530	0.07386	69.35730	0.06936	73.855	13.23	0.13	0.00	0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	300.93650	0.30094	284.42340	0.28442	300.937	13.35	0.37	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	70.44030	0.07044	77.71420	0.07771	70.440	18.59	0.10	0.00	0	6,682.00
€ / R	On 25/01/2016	Any day expiry			14.35480	14.35480	14.40970	14.40970		13.79	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	378.10550	0.37811	402.71920	0.40272	378.106	14.75	0.39	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	359.20660	0.35921	382.89120	0.38289	359.207	14.89	0.37	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			14.49740	14.49740	14.55380	14.55380		14.04	0.00	7,248,700.00	500	3,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	106.75110	0.10675	102.38750	0.10239	106.751	12.92	0.14	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	132.97940	0.13298	125.59220	0.12559	132.979	12.92	0.16	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	307.30440	0.30730	292.10480	0.29210	307.304	12.99	0.31	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	385.87650	0.38588	367.86200	0.36786	385.877	13.28	0.36	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	495.37060	0.49537	520.34390	0.52034	495.371	14.80	0.43	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.05	Call	452.67030	0.45267	475.85600	0.47586	452.670	15.08	0.40	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	246.28820	0.24629	259.47520	0.25948	246.288	17.22	0.23	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	228.16080	0.22816	240.40140	0.24040	228.161	17.50	0.22	0.00	0	24,000.00
€ / R	On 13/06/2016	Foreign Exchange Future			14.77140	14.77140	14.83050	14.83050		14.38	0.00	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	467.31110	0.46731	444.61350	0.44461	467.311	13.39	0.35	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	463.08670	0.46309	481.48040	0.48148	463.087	16.56	0.33	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			15.05470	15.05470	15.11500	15.11500		14.95	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			458.43300	458.43300	457.73500	457.73500			0.00	0.00	0	26.00
AL37	On 05/11/2015	Index Future			465.87700	465.87700	465.17200	465.17200			0.00	0.00	0	3.00
AL37	On 04/02/2016	Index Future			473.88500	473.88500	473.17200	473.17200			0.00	0.00	0	0.00
AL7T	On 06/08/2015	Index Future			542.19900	542.19900	540.72700	540.72700			0.00	0.00	0	0.00
AL7T	On 05/11/2015	Index Future			551.00300	551.00300	549.51200	549.51200			0.00	0.00	0	1.00
AL7T	On 04/02/2016	Index Future			560.47400	560.47400	558.96200	558.96200			0.00	0.00	0	0.00
ALBI	On 06/08/2015	Index Future			495.49600	495.49600	494.40700	494.40700			0.00	421,171,600.00	85	10.00
ALBI	On 05/11/2015	Index Future			503.54200	503.54200	502.44000	502.44000			0.00	422,975,280.00	84	458.00
ALBI	On 04/02/2016	Index Future			512.19700	512.19700	511.08000	511.08000			0.00	0.00	0	146.00
ALBI	On 05/05/2016	Index Future			521.36900	521.36900	520.24000	520.24000			0.00	0.00	0	0.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.43940	9.43940	9.28240	9.28240		12.14	0.00	9,439,400.00	1,000	2,544.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.54430	9.54430	9.38630	9.38630		12.19	0.00	4,772,150.00	500	8,541.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.66260	9.66260	9.50570	9.50570		12.40	0.00	4,831,300.00	500	1,875.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			9.78230	9.78230	9.62590	9.62590		13.11	0.00	2,934,690.00	300	0.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			9.71630	9.71630	9.74380	9.74380		12.29	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			9.86510	9.86510	9.89350	9.89350		12.36	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	249.50620		249.50620		257.35990	257.35990			0.00	0.00	0	24,000.00
CF CANDO CAGI	On 06/08/2015	Can-Do Future	1.06020		1.06020		1.96820	1.96820			0.00	0.00	0	10,000.00
CHF / R	On 14/09/2015	Foreign Exchange Future	13.12630		13.12630		13.22920	13.22920		13.30	0.00	1,312,630.00	100	1,551.00
CHF / R	On 11/12/2015	Foreign Exchange Future	13.37570		13.37570		13.48270	13.48270		14.07	0.00	1,337,570.00	100	7,229.00
CNH / R	On 14/09/2015	Foreign Exchange Future	2.04600		2.04600		2.04930	2.04930		12.77	0.00	0.00	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future	2.06430		2.06430		2.06790	2.06790		13.17	0.00	0.00	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future	1.87810		1.87810		1.88420	1.88420		15.11	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future	1.91280		1.91280		1.91910	1.91910		13.01	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
EL28	On 06/08/2015	Bond Future	127.44509		127.44509		126.76094	126.76094			0.00	0.00	0	0.00
EL28	On 05/11/2015	Bond Future	127.94823		127.94823		127.25945	127.25945			0.00	0.00	0	0.00
EL28	On 04/02/2016	Bond Future	130.15923		130.15923		129.45936	129.45936			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	9.70503		84.41363		9.73108	84.22545			0.00	0.00	0	6,396.00
ES33	On 05/11/2015	Bond Future	9.79131		81.98306		9.81810	81.79246			0.00	0.00	0	6,441.00
ES33	On 04/02/2016	Bond Future	9.87240		83.39326		9.89993	83.20024			0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future	9.94566		81.09734		9.97389	80.90204			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	491.72800		491.72800		490.64400	490.64400			0.00	560,569,920.00	114	38.00
GOVI	On 05/11/2015	GOVI	499.71400		499.71400		498.61600	498.61600			0.00	574,671,100.00	115	441.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
GOVI	On 04/02/2016	GOVI	508.30300		508.30300		507.19100	507.19100			0.00	0.00	0	26.00
GOVI	On 05/05/2016	GOVI	517.40500		517.40500		516.28100	516.28100			0.00	0.00	0	0.00
I2025	On 06/08/2015	Bond Future	123.11339		123.11339		123.11912	123.11912			0.00	4,678,308.82	38	16.00
I2025	On 05/11/2015	Bond Future	125.10239		125.10239		125.10919	125.10919			0.00	4,753,890.82	38	38.00
I2025	On 04/02/2016	Bond Future	126.04176		126.04176		127.23243	127.23243			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 06/08/2015	Bond Future	128.09338		128.09338		128.09840	128.09840			0.00	330,737,107.16	2,582	2,548.00
I2038	On 05/11/2015	Bond Future	130.16289		130.16289		130.16900	130.16900			0.00	447,630,178.71	3,439	5,820.00
I2038	On 04/02/2016	Bond Future	131.03693		131.03693		132.37486	132.37486			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 06/08/2015	Bond Future	127.25871		127.25871		127.12433	127.12433			0.00	728,174,338.62	5,722	5,589.00
I2046	On 05/11/2015	Bond Future	127.90609		127.90609		127.77060	127.77060			0.00	749,785,499.58	5,862	5,722.00
I2046	On 04/02/2016	Bond Future	130.11608		130.11608		129.97917	129.97917			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 06/08/2015	Bond Future	136.23099		136.23099		136.23596	136.23596			0.00	352,565,802.12	2,588	1,232.00
I2050	On 05/11/2015	Bond Future	138.43179		138.43179		138.43788	138.43788			0.00	358,261,472.52	2,588	4,361.00
I2050	On 04/02/2016	Bond Future	139.28887		139.28887		139.31110	139.31110			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 06/08/2015	Index Future	232.29900		232.29900		232.14300	232.14300			0.00	987,270,750.00	425	213.00
IGOV	On 05/11/2015	Index Future	236.09100		236.09100		235.93400	235.93400			0.00	809,792,130.00	343	969.00
IGOV	On 04/02/2016	Index Future	240.16800		240.16800		240.01000	240.01000			0.00	196,937,760.00	82	82.00
IGOV	On 05/05/2016	Index Future	244.48600		244.48600		244.33100	244.33100			0.00	0.00	0	0.00
ILBI	On 06/08/2015	Index Future	629.44400		629.44400		629.01400	629.01400			0.00	0.00	0	2.00
ILBI	On 05/11/2015	Index Future	639.82600		639.82600		639.39200	639.39200			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future	650.82200		650.82200		650.38200	650.38200			0.00	0.00	0	159.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future	6.32000		93.68000		6.34000	93.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.36000		93.64000		6.38000	93.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future	6.46000		93.54000		6.49000	93.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future	6.49000		93.51000		6.52000	93.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.60000		93.40000		6.64000	93.36000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future	6.78000		93.22000		6.79000	93.21000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	6.85000		93.15000		6.90000	93.10000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.06000		92.94000		7.10000	92.90000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.27000		92.73000		7.29000	92.71000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.41000		92.59000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.52000		92.48000		7.53000	92.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.64000		92.36000		7.66000	92.34000			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			0.12540		0.12540		0.12420	0.12420			0.00	0.00	0	13.00
KES / R	On 11/12/2015	Foreign Exchange Future			0.12500		0.12500		0.12390	0.12390			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future			0.12470		0.12470		0.12320	0.12320			0.00	0.00	0	0.00
NGN / R	On 14/09/2015	Foreign Exchange Future			0.06320		0.06320		0.06330	0.06330			0.00	0.00	0	17,500.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.06000		0.06000		0.06020	0.06020			0.00	0.00	0	76,700.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.05720		0.05720		0.05760	0.05760			0.00	0.00	0	0.00
NZ\$ / R	On 11/08/2015	Any day expiry			8.34170		8.34170		8.39270	8.39270		15.34	0.00	0.00	0	0.00
NZ\$ / R	On 11/08/2015	Any day expiry	8.40	Put	105.67720		0.10568		78.23520	0.07824	105.677	15.75	0.62	0.00	0	8,000.00
NZ\$ / R	On 14/09/2015	Foreign Exchange Future			8.36860		8.36860		8.41970	8.41970		9.62	0.00	0.00	0	0.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			8.44570		8.44570		8.49850	8.49850		10.90	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			8.53670		8.53670		8.59020	8.59020		12.10	0.00	0.00	0	0.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.09630		1.09630		1.09820	1.09820			0.00	1,096.30	1	724.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.09790		1.09790		1.09980	1.09980			0.00	0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.10020		1.10020		1.10200	1.10200			0.00	0.00	0	0.00
R186	On 06/08/2015	Bond Future			8.20352		118.23145		8.24432	117.90085		9.24	0.00	2,417,596,689.60	20,448	17,079.00
R186	On 06/08/2015	Bond Future	7.65	Call	0.00000		0.00000		0.00000	0.00000	0.000	9.02	0.00	0.00	0	75.00
R186	On 06/08/2015	Bond Future	7.85	Call	0.03000		0.00003		0.13000	0.00013	0.030	9.10	0.00	0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.05	Call	20.76000		0.02076		22.51000	0.02251	20.760	9.17	0.06	0.00	0	75.00
R186	On 06/08/2015	Bond Future	8.35	Call	1,207.08000		1.20708		957.65000	0.95765	1,207.080	9.30	0.93	0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.45	Put	1.99000		0.00199		20.11000	0.02011	1.990	9.36	0.01	0.00	0	4,229.00
R186	On 06/08/2015	Bond Future	8.46	Put	1.48000		0.00148		16.58000	0.01658	1.480	9.37	0.01	0.00	0	75.00
R186	On 06/08/2015	Bond Future	8.50	Put	0.41000		0.00041		7.32000	0.00732	0.410	9.39	0.00	0.00	0	5,229.00
R186	On 06/08/2015	Bond Future	8.55	Put	0.07000		0.00007		2.37000	0.00237	0.070	9.42	0.00	0.00	0	7,229.00
R186	On 06/08/2015	Bond Future	8.68	Put	0.00000		0.00000		0.07000	0.00007	0.000	9.51	0.00	0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.90	Put	0.00000		0.00000		0.00000	0.00000	0.000	9.64	0.00	0.00	0	5,350.00
R186	On 05/11/2015	Bond Future			8.26124		120.13184		8.30344	119.79688		9.37	0.00	2,265,446,238.72	18,858	27,407.00
R186	On 05/11/2015	Bond Future	7.73	Call	712.60000		0.71260		647.93000	0.64793	712.600	9.11	0.23	0.00	0	169.00
R186	On 05/11/2015	Bond Future	7.75	Call	750.17000		0.75017		682.73000	0.68273	750.170	9.12	0.24	0.00	0	1,200.00
R186	On 05/11/2015	Bond Future	7.86	Call	983.33000		0.98333		899.58000	0.89958	983.330	9.16	0.29	0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.22	Put	2,413.55000		2.41355		2,601.61000	2.60161	2,413.550	9.27	0.51	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	2,290.62000		2.29062		2,473.05000	2.47305	2,290.620	9.28	0.50	0.00	0	8,690.00
R186	On 05/11/2015	Bond Future	8.35	Call	2,615.85000		2.61585		2,444.56000	2.44456	2,615.850	9.32	0.56	0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.35	Put	1,912.86000		1.91286		2,076.53000	2.07653	1,912.860	9.32	0.44	0.00	0	9,370.00
R186	On 05/11/2015	Bond Future	8.45	Put	1,582.04000		1.58204		1,727.20000	1.72720	1,582.040	9.35	0.39	0.00	0	6,248.00
R186	On 05/11/2015	Bond Future	8.50	Put	1,433.49000		1.43349		1,569.61000	1.56961	1,433.490	9.37	0.36	0.00	0	4,666.00
R186	On 05/11/2015	Bond Future	8.55	Put	1,299.68000		1.29968		1,427.06000	1.42706	1,299.680	9.41	0.34	0.00	0	4,667.00
R186	On 05/11/2015	Bond Future	8.85	Put	692.58000		0.69258		773.68000	0.77368	692.580	9.62	0.21	0.00	0	843.00
R186	On 05/11/2015	Bond Future	9.00	Put	492.84000		0.49284		555.48000	0.55548	492.840	9.73	0.16	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.30821		116.89896		8.35186	116.55938		9.18	0.00	0.00	0	6,262.00

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 05/05/2016	Bond Future			8.34662		118.99494		8.39171	118.65100		9.18	0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.38635		115.85909		8.43355	115.50631			0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 06/08/2015	Bond Future			293.55233		293.55233		293.56592	293.56592			0.00	272,123,009.91	927	929.00
R197	On 05/11/2015	Bond Future			298.29499		298.29499		298.31096	298.31096			0.00	276,519,455.73	927	927.00
R197	On 04/02/2016	Bond Future			297.09325		297.09325		297.15866	297.15866			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			238.55923		238.55923		238.56866	238.56866			0.00	12,011,934,348.96	50,352	555.00
R202	On 05/11/2015	Bond Future			242.41361		242.41361		242.42480	242.42480			0.00	12,221,766,975.37	50,417	52,921.00
R202	On 04/02/2016	Bond Future			243.22595		243.22595		243.26407	243.26407			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			8.08406		101.60674		8.13000	101.35419		7.09	0.00	12,192,808.80	120	7,594.00
R2023	On 06/08/2015	Bond Future	9.07	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.48	0.00	0.00	0	911.00
R2023	On 05/11/2015	Bond Future			8.15304		99.31584		8.20093	99.06001		7.39	0.00	11,917,900.80	120	17,319.00
R2023	On 04/02/2016	Bond Future			8.21206		101.02397		8.26205	100.76474		7.00	0.00	0.00	0	1,050.00
R2023	On 05/05/2016	Bond Future			8.25385		98.90553		8.30593	98.64309		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			7.21579		105.32743		7.25727	105.24716		2.33	0.00	9,479,468.70	90	16,356.00
R203	On 06/08/2015	Bond Future	7.84	Put	0.00000		0.00000		0.00000	0.00000	0.000	2.38	0.00	0.00	0	5,000.00
R203	On 05/11/2015	Bond Future			7.30742		102.85422		7.35444	102.77347		2.04	0.00	9,256,879.80	90	6,811.00
R203	On 04/02/2016	Bond Future			7.36955		104.62343		7.42385	104.54230		1.51	0.00	0.00	0	0.00
R203	On 05/05/2016	Bond Future			7.38618		102.32882		7.44991	102.24776		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			8.59346		95.39421		8.62921	95.11201			0.00	0.00	0	6,073.00
R2030	On 05/11/2015	Bond Future			8.65100		96.92756		8.68778	96.64148			0.00	6,009,508.72	62	5,696.00
R2030	On 04/02/2016	Bond Future			8.70100		94.58756		8.73883	94.29759			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			8.68357		99.22447		8.71434	98.96419			0.00	0.00	0	1,579.00
R2032	On 05/11/2015	Bond Future			8.74217		96.66426		8.77379	96.40051			0.00	0.00	0	1,579.00
R2032	On 04/02/2016	Bond Future			8.79238		98.32721		8.82484	98.05995			0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future			8.83605		95.93265		8.86933	95.66200			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			8.81329		97.27499		8.84399	96.98890			0.00	11,672,998.80	120	4,563.00
R2037	On 05/11/2015	Bond Future			8.86831		98.83863		8.89980	98.54865			0.00	42,500,610.90	430	43,737.00
R2037	On 04/02/2016	Bond Future			8.91684		96.28110		8.94914	95.98703			0.00	0.00	0	370.00
R2037	On 05/05/2016	Bond Future			8.96055		98.00787		8.99360	97.71003			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			7.53535		102.47780		7.57663	102.35632		3.54	0.00	587,915,138.60	5,737	4,023.00
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			7.62044		104.12501		7.66517	104.00237		3.37	0.00	657,341,188.13	6,313	14,685.00
R204	On 04/02/2016	Bond Future			7.68326		101.87842		7.73198	101.75469		2.93	0.00	0.00	0	0.00
R204	On 05/05/2016	Bond Future			7.72656		103.70487		7.77982	103.58044		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			8.86813		99.06016		8.88378	98.90049			0.00	0.00	0	9,659.00
R2044	On 05/11/2015	Bond Future			8.92057		100.65243		8.93657	100.49097			0.00	113,938,550.76	1,132	12,999.00
R2044	On 04/02/2016	Bond Future			8.96690		98.00089		8.98324	97.83767			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future			9.00863		99.75853		9.02527	99.59380			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			8.86315		102.71363		8.88381	102.49709			0.00	0.00	0	24,848.00
R2048	On 05/11/2015	Bond Future			8.91683		99.93422		8.93798	99.71501			0.00	3,997,368.80	40	16,496.00
R2048	On 04/02/2016	Bond Future			8.96497		101.65302		8.98662	101.43095			0.00	0.00	0	0.00
R2048	On 05/05/2016	Bond Future			9.00314		99.03898		9.02521	98.81447			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			7.75479		98.68244		7.79591	98.53271		4.69	0.00	983,567,879.48	9,967	2,190.00
R207	On 06/08/2015	Bond Future	7.46	Call	0.06000		0.00006		0.16000	0.00016	0.060	4.58	0.00	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.83178		100.26863		7.87551	100.11725			0.00	663,276,987.45	6,615	37,422.00
R207	On 05/11/2015	Bond Future	7.43	Call	358.39000		0.35839		323.22000	0.32322	358.390	4.38	0.27	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	429.65000		0.42965		389.13000	0.38913	429.650	4.39	0.31	0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.89336		98.35098		7.94003	98.19797			0.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	377.04000		0.37704		344.60000	0.34460	377.040	3.98	0.23	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	596.59000		0.59659		550.56000	0.55056	596.590	4.03	0.33	0.00	0	19.00
R207	On 05/05/2016	Bond Future			7.94451		100.11435		7.99434	99.96010			0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	889.99000		0.88999		836.01000	0.83601	889.990	4.04	0.37	0.00	0	43.00
R207	On 04/08/2016	Bond Future			7.99989		98.29279		8.05469	98.13353			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			7.87947		97.39856		7.92050	97.22061		5.75	0.00	339,239,184.48	3,483	21,562.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R208	On 06/08/2015	Bond Future	8.85	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	6.08	0.00	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.95075	95.56447		7.99390	95.38439			5.77	0.00	235,184,160.67	2,461	40,309.00
R208	On 05/11/2015	Bond Future	8.48	Put	364.80000	0.36480		410.48000	0.41048		364.800	5.98	0.22	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			8.00713	97.20839		8.05257	97.02615			5.39	0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future			8.05150	95.54935		8.09933	95.36529			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			8.74818	78.59860		8.77386	78.40030			14.04	0.00	40,556,877.60	516	18,194.00
R209	On 06/08/2015	Bond Future	8.71	Call	196.49000	0.19649		196.36000	0.19636		196.490	13.90	0.36	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			8.80046	76.71410		8.82675	76.51326			15.01	0.00	42,729,753.70	557	24,850.00
R209	On 05/11/2015	Bond Future	8.50	Call	1,325.51000	1.32551		1,266.51000	1.26651		1,325.510	14.76	0.36	0.00	0	900.00
R209	On 05/11/2015	Bond Future	9.16	Put	1,208.87000	1.20887		1,283.18000	1.28318		1,208.870	15.19	0.31	0.00	0	640.00
R209	On 05/11/2015	Bond Future	9.25	Put	1,017.80000	1.01780		1,083.84000	1.08384		1,017.800	15.29	0.27	0.00	0	900.00
R209	On 04/02/2016	Bond Future			8.84524	78.03382		8.87214	77.83027			14.97	0.00	0.00	0	400.00
R209	On 04/02/2016	Bond Future	9.52	Put	1,441.67000	1.44167		0.00000	0.00000		1,441.670	15.53	0.26	44,737,537.74	2,200	2,200.00
R209	On 05/05/2016	Bond Future			8.88416	76.28319		8.91163	76.07713			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			182.63035	182.63035		181.65478	181.65478				0.00	151,400,560.15	829	751.00
R210	On 05/11/2015	Bond Future			183.44576	183.44576		182.45607	182.45607				0.00	167,302,533.12	912	1,698.00
R210	On 04/02/2016	Bond Future			186.61552	186.61552		185.60978	185.60978				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			134.36564	134.36564		134.37442	134.37442				0.00	0.00	0	1,120.00
R211	On 05/11/2015	Bond Future			136.53646	136.53646		136.54643	136.54643				0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future			137.19900	137.19900		138.85218	138.85218				0.00	0.00	0	1,120.00
R211	On 31/01/2017	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R212	On 06/08/2015	Bond Future			141.38593	141.38593		141.39282	141.39282				0.00	131,206,143.04	928	1,045.00
R212	On 05/11/2015	Bond Future			143.67016	143.67016		143.67825	143.67825				0.00	133,325,908.48	928	928.00
R212	On 04/02/2016	Bond Future			144.29038	144.29038		146.10196	146.10196				0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213	On 06/08/2015	Bond Future	8.61839		89.40888		8.65414	89.13631		12.01	0.00	224,058,653.28	2,506	3,414.00
R213	On 05/11/2015	Bond Future	8.67624		87.30165		8.71296	87.02546		12.83	0.00	218,777,934.90	2,506	19,120.00
R213	On 04/02/2016	Bond Future	8.72749		88.80316		8.76523	88.52303		12.71	0.00	0.00	0	0.00
R213	On 05/05/2016	Bond Future	8.76721		86.84591		8.80589	86.56208		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	8.78804		79.76398		8.80868	79.59524		14.77	0.00	1,012,204,906.20	12,690	12,220.00
R214	On 05/11/2015	Bond Future	8.83982		77.75495		8.86094	77.58405		15.75	0.00	955,452,825.60	12,288	12,095.00
R214	On 04/02/2016	Bond Future	8.88596		79.09225		8.90755	78.91921		15.74	0.00	4,587,350.50	58	4,620.00
R214	On 05/05/2016	Bond Future	8.92220		77.21450		8.94420	77.03949		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	22,403.78000	22,403.78000			22,464.51000	22,464.51000			0.00	0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.54760	4.54760			4.54870	4.54870		14.16	0.00	0.00	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.50930	4.50930			4.50980	4.50980		14.67	0.00	0.00	0	0.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.59600	1.59600			1.63960	1.63960			0.00	0.00	0	130.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.55990	1.55990			1.59630	1.59630			0.00	0.00	0	0.00
Total for Derivatives :												43,739,921,190.17	278,859	3701886.00
Grand Total:												43,739,921,190.17	278,859	3701886.00