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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 13/08/2015

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	
<b>Derivatives</b>														
\$ / R	On 13/08/2015	Any day expiry	12.81900	12.81900		12.75820	12.75820		14.26	0.00	63,742,199.00	4,982	0.00	
\$ / R	On 14/08/2015	Any day expiry	12.80350	12.80350		12.75820	12.75820		14.20	0.00	0.00	0	0.00	
\$ / R	On 14/08/2015	Any day expiry	12.50	Call	304.07480	0.30407	261.39810	0.26140	304.075	20.39	0.99	0.00	0	201.00
\$ / R	On 25/08/2015	Any day expiry	12.81470	12.81470		12.77880	12.77880		12.14	0.00	0.00	0	98.00	
\$ / R	On 26/08/2015	Any day expiry	12.81690	12.81690		12.78110	12.78110		12.23	0.00	0.00	0	0.00	
\$ / R	On 26/08/2015	Any day expiry	13.11	Call	36.76200	0.03676	38.24810	0.03825	36.762	13.92	0.20	0.00	0	3,600.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Put	329.86200	0.32986	367.14810	0.36715	329.862	13.92	0.80	0.00	0	3,600.00
\$ / R	On 27/08/2015	Any day expiry	12.81920	12.81920		12.78330	12.78330		12.29	0.00	153,699,600.00	12,000	12,250.00	
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	0.02970	0.00003	0.04430	0.00004	0.030	24.80	0.00	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	0.06990	0.00007	0.13690	0.00014	0.070	21.72	0.00	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.62	Call	251.98320	0.25198	233.04160	0.23304	251.983	12.94	0.74	0.00	0	12,000.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	70.86460	0.07086	70.74960	0.07075	70.865	13.19	0.33	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	0.10800	0.00011	0.08460	0.00008	0.108	38.30	0.00	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry	12.82820	12.82820		12.79230	12.79230		12.39	0.00	0.00	0	600.00	
\$ / R	On 10/09/2015	Any day expiry	12.85070	12.85070		12.81470	12.81470		12.82	0.00	0.00	0	285.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.85970	12.85970		12.82370	12.82370		12.78	0.00	1,123,551,989.00	87,370	545,754.00	

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	10.56	Put	0.02030	0.00002	0.02850	0.00003	0.020	18.24	0.00	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	2,259.72410	2.25972	2,223.73380	2.22373	2,259.724	18.11	1.00	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	0.12120	0.00012	0.16870	0.00017	0.121	16.82	0.00	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,859.83190	1.85983	1,823.88340	1.82388	1,859.832	16.75	1.00	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	0.13190	0.00013	0.18340	0.00018	0.132	16.75	0.00	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,689.96990	1.68997	1,654.07270	1.65407	1,689.970	16.18	1.00	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	0.30610	0.00031	0.42210	0.00042	0.306	16.08	0.00	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	0.36200	0.00036	0.49800	0.00050	0.362	15.94	0.00	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	0.44610	0.00045	0.61200	0.00061	0.446	15.77	0.00	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	1.06620	0.00107	1.44260	0.00144	1.066	15.06	0.01	0.00	0	27,540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	1.25700	0.00126	1.66760	0.00167	1.257	14.92	0.01	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	1.56640	0.00157	2.07300	0.00207	1.566	14.67	0.01	0.00	0	540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	1,261.26640	1.26127	1,225.77300	1.22577	1,261.266	14.67	0.99	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	1.68310	0.00168	2.22920	0.00223	1.683	14.59	0.01	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.75	Put	2.69210	0.00269	3.57690	0.00358	2.692	14.03	0.01	0.00	0	2,310.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	866.40690	0.86641	832.58380	0.83258	866.407	12.94	0.97	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	6.70690	0.00671	8.88380	0.00888	6.707	12.94	0.03	0.00	0	39,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.04	Call	827.46740	0.82747	793.97080	0.79397	827.467	12.77	0.96	0.00	0	1,139.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	788.69680	0.78870	755.57100	0.75557	788.697	12.60	0.96	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	769.38260	0.76938	736.46080	0.73646	769.383	12.51	0.95	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Put	9.68260	0.00968	12.76080	0.01276	9.683	12.51	0.05	0.00	0	13,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	740.51060	0.74051	707.91980	0.70792	740.511	12.38	0.95	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	673.68350	0.67368	643.55460	0.64355	673.684	12.08	0.93	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Put	13.98350	0.01398	19.85460	0.01985	13.983	12.08	0.07	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	646.19850	0.64620	616.77620	0.61678	646.198	12.11	0.92	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.27	Put	20.40330	0.02040	27.99780	0.02800	20.403	12.16	0.09	0.00	0	201.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.39	Put	36.61950	0.03662	47.71940	0.04772	36.619	12.29	0.15	0.00	0	201.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.44	Call	465.42210	0.46542	442.14850	0.44215	465.422	12.34	0.82	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.48	Put	54.13970	0.05414	68.21990	0.06822	54.140	12.38	0.20	0.00	0	8,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	418.45030	0.41845	397.21990	0.39722	418.450	12.41	0.79	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.51	Call	410.85950	0.41086	389.97590	0.38998	410.859	12.42	0.78	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.55	Call	381.21040	0.38121	361.73020	0.36173	381.210	12.46	0.75	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.60	Call	345.81830	0.34582	328.10560	0.32811	345.818	12.51	0.72	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.62	Call	332.19980	0.33220	315.19320	0.31519	332.200	12.53	0.70	0.00	0	8,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.67	Call	299.54230	0.29954	284.28630	0.28429	299.542	12.59	0.66	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.70	Call	280.91900	0.28092	266.69570	0.26670	280.919	12.62	0.64	19,690,059.68	2,405	2,405.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.75	Call	251.52830	0.25153	238.98080	0.23898	251.528	12.68	0.60	0.00	0	950.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.80	Call	224.21620	0.22422	213.27190	0.21327	224.216	12.73	0.56	0.00	0	200.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.86	Call	194.64190	0.19464	187.73640	0.18774	194.642	12.82	0.51	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.90	Call	178.08430	0.17808	172.24230	0.17224	178.084	12.99	0.48	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Call	142.04580	0.14205	138.43030	0.13843	142.046	13.40	0.40	0.00	0	53,650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	282.34580	0.28235	314.73030	0.31473	282.346	13.40	0.60	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	123.76820	0.12377	121.21570	0.12122	123.768	13.64	0.36	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	120.94560	0.12095	118.55100	0.11855	120.946	13.68	0.35	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	13.10	Call	112.83770	0.11284	110.88850	0.11089	112.838	13.80	0.33	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.15	Call	100.46660	0.10047	99.16660	0.09917	100.467	14.01	0.30	0.00	0	2,310.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Call	79.56000	0.07956	79.24860	0.07925	79.560	14.42	0.25	0.00	0	402.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Put	469.86000	0.46986	505.54860	0.50555	469.860	14.42	0.75	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.28	Call	74.17220	0.07417	74.08850	0.07409	74.172	14.54	0.23	0.00	0	17,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	56.05190	0.05605	56.62680	0.05663	56.052	15.03	0.18	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	15.74710	0.01575	16.98750	0.01699	15.747	17.75	0.06	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	7.57400	0.00757	9.17310	0.00917	7.574	18.56	0.03	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	4.75760	0.00476	6.66050	0.00666	4.758	18.67	0.02	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	3.14380	0.00314	5.07400	0.00507	3.144	18.77	0.01	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.89120	12.89120	12.85500	12.85500		13.22	0.00	0.00	0	1,700.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	0.34700	0.00035	0.43840	0.00044	0.347	17.01	0.00	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	0.94250	0.00094	1.06100	0.00106	0.943	15.66	0.00	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	1.95200	0.00195	2.04950	0.00205	1.952	14.69	0.01	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	123.20680	0.12321	119.96910	0.11997	123.207	14.66	0.30	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	35.41300	0.03541	35.89400	0.03589	35.413	17.45	0.10	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	0.04540	0.00005	0.04270	0.00004	0.045	20.82	0.00	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.89570	12.89570	12.85950	12.85950		13.47	0.00	0.00	0	0.00
\$ / R	On 13/10/2015	Any day expiry			12.92490	12.92490	12.88860	12.88860		13.61	0.00	32,138,383.80	2,491	2,726.00
\$ / R	On 28/10/2015	Any day expiry			12.95880	12.95880	12.92270	12.92270		13.73	0.00	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	1.86470	0.00186	2.02360	0.00202	1.865	16.12	0.01	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	3.84470	0.00384	4.36620	0.00437	3.845	14.89	0.01	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	151.57220	0.15157	148.68040	0.14868	151.572	15.69	0.28	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	11.85860	0.01186	13.10440	0.01310	11.859	28.04	0.02	0.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry			12.97710	12.97710	12.94100	12.94100		13.89	0.00	0.00	0	0.00
\$ / R	On 05/11/2015	Any day expiry	12.72	Call	476.89050	0.47689	460.23660	0.46024	476.891	13.53	0.63	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			13.02330	13.02330	12.98730	12.98730		14.09	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	4.40530	0.00441	4.66960	0.00467	4.405	15.70	0.01	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	8.74650	0.00875	9.43960	0.00944	8.746	14.77	0.02	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	169.48530	0.16949	168.09370	0.16809	169.485	16.51	0.26	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	20.76240	0.02076	21.92120	0.02192	20.762	27.87	0.03	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			13.05400	13.05400	13.01810	13.01810		14.24	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			13.06100	13.06100	13.02520	13.02520		14.28	0.00	70,842,864.00	5,424	160,539.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	2,119.49590	2.11950	2,084.17770	2.08418	2,119.496	15.25	0.98	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	8.49590	0.00850	8.97770	0.00898	8.496	15.25	0.02	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	2,070.32030	2.07032	2,035.05390	2.03505	2,070.320	15.13	0.98	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,874.46150	1.87446	1,839.45790	1.83946	1,874.461	14.65	0.97	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,680.35530	1.68036	1,645.73080	1.64573	1,680.355	14.18	0.96	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	27.69800	0.02770	29.41230	0.02941	27.698	13.70	0.06	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	28.19510	0.02820	29.94210	0.02994	28.195	13.68	0.06	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	36.11660	0.03612	39.50530	0.03951	36.117	13.35	0.08	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	40.60470	0.04060	44.31920	0.04432	40.605	13.33	0.09	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	50.97140	0.05097	55.38850	0.05539	50.971	13.29	0.10	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	63.38920	0.06339	68.59490	0.06859	63.389	13.26	0.12	0.00	0	121,600.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	12.10	Call	1,039.12160	1.03912	1,009.40010	1.00940	1,039.122	13.22	0.85	0.00	0	537.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	997.43690	0.99744	968.18360	0.96818	997.437	13.20	0.84	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.16	Call	989.17980	0.98918	960.02380	0.96002	989.180	13.20	0.84	0.00	0	750.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	91.74980	0.09175	98.58710	0.09859	91.750	13.19	0.17	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	956.42940	0.95643	927.66710	0.92767	956.429	13.18	0.83	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	191.84420	0.19184	206.40590	0.20641	191.844	13.40	0.29	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	686.51780	0.68652	665.45240	0.66545	686.518	13.42	0.70	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	680.23390	0.68023	659.33870	0.65934	680.234	13.44	0.70	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	667.79340	0.66779	647.24130	0.64724	667.793	13.47	0.69	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	501.37580	0.50138	485.87620	0.48588	501.376	14.01	0.58	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	454.08900	0.45409	440.16970	0.44017	454.089	14.19	0.54	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	411.99930	0.41200	400.94730	0.40095	411.999	14.42	0.50	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	374.90720	0.37491	365.28890	0.36529	374.907	14.68	0.47	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	347.70880	0.34771	339.15920	0.33916	347.709	14.90	0.44	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	310.72860	0.31073	303.63380	0.30363	310.729	15.22	0.40	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	299.35220	0.29935	292.70590	0.29271	299.352	15.33	0.39	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	283.12150	0.28312	277.11460	0.27711	283.122	15.49	0.37	0.00	0	13,737.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	244.36930	0.24437	239.92430	0.23992	244.369	15.92	0.33	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	181.48180	0.18148	179.50750	0.17951	181.482	16.88	0.25	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	134.00530	0.13401	133.53600	0.13354	134.005	17.93	0.19	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	93.79100	0.09379	94.37960	0.09438	93.791	19.24	0.14	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	85.54670	0.08555	86.31830	0.08632	85.547	19.60	0.12	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	83.78330	0.08378	84.59200	0.08459	83.783	19.68	0.12	0.00	0	61,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	53.88630	0.05389	56.30250	0.05630	53.886	22.18	0.08	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			13.08470	13.08470	13.04880	13.04880		14.37	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	7.44110	0.00744	7.87960	0.00788	7.441	15.44	0.02	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	14.14970	0.01415	14.97650	0.01498	14.150	14.68	0.03	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	179.41350	0.17941	177.70730	0.17771	179.413	17.21	0.24	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	28.23160	0.02823	27.58460	0.02758	28.232	27.58	0.04	0.00	0	300.00
\$ / R	On 13/01/2016	Any day expiry			13.13900	13.13900	13.10320	13.10320		14.54	0.00	0.00	0	1,150.00
\$ / R	On 27/01/2016	Any day expiry			13.17210	13.17210	13.13630	13.13630		14.53	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	62.12890	0.06213	65.30780	0.06531	62.129	13.43	0.10	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	607.03500	0.60703	589.53320	0.58953	607.035	14.17	0.58	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	543.75140	0.54375	528.57120	0.52857	543.751	14.45	0.54	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	206.82950	0.20683	204.26440	0.20426	206.830	17.88	0.24	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			13.20980	13.20980	13.17420	13.17420		14.63	0.00	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	52.97290	0.05297	55.37140	0.05537	52.973	13.89	0.09	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	142.35790	0.14236	141.84250	0.14184	142.358	19.97	0.16	0.00	0	1,000.00
\$ / R	On 25/02/2016	Any day expiry			13.24050	13.24050	13.20480	13.20480		14.76	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	75.06270	0.07506	78.81710	0.07882	75.063	13.53	0.11	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	215.35510	0.21536	212.45980	0.21246	215.355	18.62	0.22	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			13.27590	13.27590	13.24020	13.24020		14.92	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			13.28300	13.28300	13.24730	13.24730		14.91	0.00	6,641,500.00	500	16,253.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	29.36370	0.02936	32.52950	0.03253	29.364	14.72	0.05	0.00	0	1,500.00

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	11.55	Put	58.06060	0.05806	63.34750	0.06335	58.061	13.89	0.09	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	62.02230	0.06202	67.57340	0.06757	62.022	13.80	0.09	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	80.45140	0.08045	87.15770	0.08716	80.451	13.47	0.12	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	83.60570	0.08361	90.50050	0.09050	83.606	13.42	0.12	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	92.57450	0.09257	99.99000	0.09999	92.575	13.28	0.13	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	97.37440	0.09737	105.06090	0.10506	97.374	13.22	0.14	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	105.98230	0.10598	114.07660	0.11408	105.982	13.23	0.15	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	126.89900	0.12690	135.92970	0.13593	126.899	13.27	0.17	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	160.06260	0.16006	170.42330	0.17042	160.063	13.31	0.20	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	973.77480	0.97377	951.11800	0.95112	973.775	13.40	0.73	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	312.91460	0.31291	331.30730	0.33131	312.915	13.64	0.33	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	823.36770	0.82337	0.00000	0.00000	823.368	13.77	0.66	174,623,727.00	20,000	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	588.98480	0.58898	611.76000	0.61176	588.985	14.82	0.47	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	510.71730	0.51072	500.29340	0.50029	510.717	15.51	0.46	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	449.78880	0.44979	440.72860	0.44073	449.789	16.02	0.41	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	404.57350	0.40457	396.55960	0.39656	404.573	16.45	0.37	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	347.19690	0.34720	340.61830	0.34062	347.197	17.10	0.33	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	328.68590	0.32869	322.56470	0.32256	328.686	17.35	0.31	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	283.51760	0.28352	278.50130	0.27850	283.518	18.02	0.27	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	260.99200	0.26099	0.00000	0.00000	260.992	18.39	0.25	133,127,664.00	40,000	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	163.59870	0.16360	161.24800	0.16125	163.599	20.64	0.16	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	143.73390	0.14373	144.48030	0.14448	143.734	23.33	0.13	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	23.53390	0.02353	23.12010	0.02312	23.534	26.58	0.02	0.00	0	1,500.00
\$ / R	On 29/03/2016	Any day expiry			13.31840	13.31840	13.28270	13.28270		15.13	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	86.20980	0.08621	92.80780	0.09281	86.210	13.50	0.12	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	228.96980	0.22897	224.52480	0.22452	228.970	19.46	0.21	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry			13.38450	13.38450	13.34870	13.34870		15.25	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	94.29540	0.09430	104.30530	0.10431	94.295	13.46	0.12	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	236.47170	0.23647	230.06800	0.23007	236.472	20.27	0.20	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry			13.45820	13.45820	13.42250	13.42250		15.29	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	103.60880	0.10361	116.15670	0.11616	103.609	13.47	0.12	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	246.31880	0.24632	240.67550	0.24068	246.319	21.15	0.19	0.00	0	250.00
\$ / R	On 06/06/2016	Any day expiry			13.48230	13.48230	13.44680	13.44680		15.29	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	171.24780	0.17125	188.68920	0.18869	171.248	13.19	0.18	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	326.65110	0.32665	319.61160	0.31961	326.651	19.68	0.25	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			13.48960	13.48960	13.45400	13.45400		15.30	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.49920	13.49920	13.46370	13.46370		15.42	0.00	13,499,200.00	1,000	7,271.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	163.00990	0.16301	180.87110	0.18087	163.010	13.14	0.18	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	411.07060	0.41107	403.37020	0.40337	411.071	18.59	0.31	0.00	0	330.00
\$ / R	On 28/06/2016	Any day expiry			13.53540	13.53540	13.50010	13.50010		15.54	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	115.84650	0.11585	126.86430	0.12686	115.846	13.62	0.13	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	277.61390	0.27761	275.63870	0.27564	277.614	22.57	0.19	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry			13.60530	13.60530	13.57040	13.57040		15.67	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	125.55730	0.12556	134.90970	0.13491	125.557	13.71	0.13	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 27/07/2016	Any day expiry	17.13	Call	311.96260	0.31196	312.85300	0.31285	311.963	24.12	0.20	0.00	0	250.00
\$ / R	On 11/08/2016	Any day expiry			13.60680	13.60680	13.60680	13.60680		15.81	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	358.95370	0.35895	364.77730	0.36478	358.954	13.83	0.28	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	425.64620	0.42565	430.91630	0.43092	425.646	19.62	0.28	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			13.67870	13.67870	13.64430	13.64430		15.80	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	134.98160	0.13498	144.55180	0.14455	134.982	13.81	0.13	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	346.27800	0.34628	344.55220	0.34455	346.278	25.66	0.20	0.00	0	250.00
\$ / R	On 15/09/2016	Any day expiry			13.72920	13.72920	13.69480	13.69480		15.94	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.73930	13.73930	13.70490	13.70490		16.05	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry			13.76200	13.76200	13.72760	13.72760		16.06	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	143.24000	0.14324	152.86390	0.15286	143.240	13.86	0.13	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	339.35820	0.33936	328.25490	0.32825	339.358	25.79	0.19	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry			13.83270	13.83270	13.79830	13.79830		16.29	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	147.91660	0.14792	158.28980	0.15829	147.917	13.84	0.13	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	319.25570	0.31926	314.14670	0.31415	319.256	25.65	0.17	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry			13.91600	13.91600	13.88170	13.88170		16.40	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	153.42910	0.15343	163.71040	0.16371	153.429	13.84	0.13	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	290.98540	0.29099	288.88290	0.28888	290.985	25.33	0.16	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			13.95640	13.95640	13.92210	13.92210		16.48	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.96900	13.96900	13.93470	13.93470		16.49	0.00	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	155.32190	0.15532	166.43430	0.16643	155.322	13.80	0.13	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	270.44830	0.27045	259.95140	0.25995	270.448	25.04	0.15	0.00	0	250.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.85970	12.85970	12.82370	12.82370		12.78	0.00	578,686.50	45	1,246.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			13.06100	13.06100	13.02520	13.02520		14.28	0.00	261,220.00	20	275.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			13.28300	13.28300	13.24730	13.24730		14.91	0.00	199,245.00	15	155.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			13.49920	13.49920	13.46370	13.46370		15.42	0.00	0.00	0	7.00
£ / R	On 14/09/2015	Foreign Exchange Future			20.04380	20.04380	20.04820	20.04820		10.89	0.00	17,638,544.00	880	26,487.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	3.88540	0.00389	4.27750	0.00428	3.885	16.17	0.01	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	5.00710	0.00501	5.47970	0.00548	5.007	15.54	0.02	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	8.00830	0.00801	8.61250	0.00861	8.008	13.98	0.03	0.00	0	18,900.00
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	108.82700	0.10883	117.45530	0.11746	108.827	11.68	0.26	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future			20.34760	20.34760	20.35340	20.35340		12.19	0.00	8,301,820.80	408	6,440.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	29.16960	0.02917	29.54390	0.02954	29.170	13.56	0.04	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	1,133.18060	1.13318	1,143.41860	1.14342	1,133.181	11.66	0.77	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	575.41480	0.57541	585.71880	0.58572	575.415	12.18	0.52	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	414.59630	0.41460	424.14180	0.42414	414.596	12.81	0.40	0.00	0	18,900.00
£ / R	On 14/03/2016	Foreign Exchange Future			20.68680	20.68680	20.69240	20.69240		12.81	0.00	0.00	0	1,017.00
£ / R	On 13/06/2016	Foreign Exchange Future			21.02010	21.02010	21.02480	21.02480		13.32	0.00	0.00	0	0.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10338	0.10338	0.10354	0.10354		11.56	0.00	0.00	0	24.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10516	0.10516	0.10532	0.10532		13.10	0.00	162,998.00	1,550	5,848.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.10721	0.10721	0.10737	0.10737		13.85	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 14/09/2015	Foreign Exchange Future			14.30710		14.30710		14.35950	14.35950		12.22	0.00	11,216,766.40	784	35,955.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.26	Put	0.15700		0.00016		0.14290	0.00014	0.157	16.67	0.00	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	0.82340		0.00082		0.74740	0.00075	0.823	15.32	0.00	0.00	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	1.71220		0.00171		1.56430	0.00156	1.712	14.70	0.01	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.92	Put	1.83640		0.00184		1.67910	0.00168	1.836	14.63	0.01	0.00	0	9,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	2.42930		0.00243		2.22650	0.00223	2.429	14.36	0.01	0.00	0	10,700.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.38	Call	176.47500		0.17648		210.42970	0.21043	176.475	12.45	0.45	0.00	0	6,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.60	Call	106.58970		0.10659		132.08010	0.13208	106.590	13.07	0.31	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	51.51800		0.05152		67.28410	0.06728	51.518	13.92	0.17	0.00	0	7,500.00
€ / R	On 21/09/2015	Any day expiry			14.32730		14.32730		14.37870	14.37870		12.41	0.00	0.00	0	0.00
€ / R	On 21/09/2015	Any day expiry	14.85	Call	80.07710		0.08008		98.66210	0.09866	80.077	13.81	0.22	0.00	0	1,000.00
€ / R	On 21/09/2015	Any day expiry	14.85	Put	602.77710		0.60278		569.96210	0.56996	602.777	13.81	0.78	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry			14.42310		14.42310		14.47480	14.47480		12.94	0.00	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	173.69110		0.17369		195.04340	0.19504	173.691	14.05	0.31	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	670.59110		0.67059		640.24340	0.64024	670.591	14.05	0.69	0.00	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.55340		14.55340		14.60560	14.60560		13.36	0.00	21,102,430.00	1,450	39,952.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	34.76780		0.03477		33.79580	0.03380	34.768	13.19	0.07	0.00	0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	166.43980		0.16644		157.00080	0.15700	166.440	12.71	0.25	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	317.63230		0.31763		302.85200	0.30285	317.632	13.11	0.39	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	79.73410		0.07973		89.16130	0.08916	79.734	17.58	0.12	0.00	0	6,682.00
€ / R	On 25/01/2016	Any day expiry			14.68560		14.68560		14.73840	14.73840		13.56	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	470.04930		0.47005		500.63210	0.50063	470.049	13.85	0.47	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	445.66250		0.44566		475.40350	0.47540	445.663	13.98	0.45	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			14.83130		14.83130		14.88390	14.88390		13.84	0.00	0.00	0	3,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	66.22630		0.06623		66.90420	0.06690	66.226	13.07	0.09	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	80.08770		0.08009		80.20100	0.08020	80.088	12.87	0.11	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	196.10080		0.19610		190.45920	0.19046	196.101	12.65	0.23	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	245.80410		0.24580		238.46480	0.23846	245.804	12.65	0.27	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	598.66840		0.59867		630.32860	0.63033	598.668	13.93	0.50	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.05	Call	545.03710		0.54504		575.18090	0.57518	545.037	14.22	0.47	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	284.99700		0.28500		305.70700	0.30571	284.997	16.33	0.27	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	262.83150		0.26283		282.52500	0.28253	262.832	16.62	0.25	0.00	0	24,000.00
€ / R	On 13/06/2016	Foreign Exchange Future			15.10990		15.10990		15.16310	15.16310		14.23	0.00	0.00	0	250.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	321.28850		0.32129		314.72400	0.31472	321.288	12.77	0.28	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	531.46500		0.53147		557.03730	0.55704	531.465	15.78	0.38	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			15.42020		15.42020		15.47300	15.47300		14.75	0.00	0.00	0	0.00
AlR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
AL37	On 05/11/2015	Index Future			467.47400		467.47400		468.02900	468.02900			0.00	0.00	0	3.00
AL37	On 04/02/2016	Index Future			475.47000		475.47000		476.04600	476.04600			0.00	0.00	0	0.00
AL7T	On 05/11/2015	Index Future			553.58800		553.58800		555.14500	555.14500			0.00	0.00	0	1.00

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
AL7T	On 04/02/2016	Index Future	563.05700	563.05700	563.05700	564.65300	564.65300				0.00	0.00	0	0.00
ALBI	On 05/11/2015	Index Future	506.25700	506.25700	506.25700	507.86800	507.86800				0.00	0.00	0	456.00
ALBI	On 04/02/2016	Index Future	514.91600	514.91600	514.91600	516.56700	516.56700				0.00	0.00	0	152.00
ALBI	On 05/05/2016	Index Future	524.11400	524.11400	524.11400	525.78300	525.78300				0.00	0.00	0	0.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future	9.44210	9.44210	9.44210	9.42990	9.42990			12.05	0.00	0.00	0	2,444.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.54410	9.54410	9.54410	9.53500	9.53500			12.33	0.00	0.00	0	8,541.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.66420	9.66420	9.66420	9.65460	9.65460			12.27	0.00	0.00	0	1,925.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future	9.78520	9.78520	9.78520	9.77460	9.77460			13.04	0.00	0.00	0	0.00
CAD/ R	On 14/09/2015	Foreign Exchange Future	9.82490	9.82490	9.82490	9.87500	9.87500			11.96	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future	9.97510	9.97510	9.97510	10.02680	10.02680			12.69	0.00	0.00	0	0.00
CF CANDO CAGH	On 14/09/2015	Can-Do Future	320.41370	320.41370	320.41370	297.83130	297.83130				0.00	0.00	0	24,000.00
CHF / R	On 14/09/2015	Foreign Exchange Future	13.18140	13.18140	13.18140	13.23570	13.23570			12.42	0.00	0.00	0	1,551.00
CHF / R	On 11/12/2015	Foreign Exchange Future	13.43320	13.43320	13.43320	13.48650	13.48650			13.86	0.00	0.00	0	7,229.00
CNH / R	On 14/09/2015	Foreign Exchange Future	1.98350	1.98350	1.98350	1.96620	1.96620			12.14	0.00	0.00	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future	2.00030	2.00030	2.00030	1.98500	1.98500			13.98	0.00	0.00	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future	1.91910	1.91910	1.91910	1.92440	1.92440			13.46	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future	1.95340	1.95340	1.95340	1.95880	1.95880			13.39	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
EL28	On 05/11/2015	Bond Future	127.96232	127.96232	127.96232	127.96738	127.96738				0.00	0.00	0	0.00
EL28	On 04/02/2016	Bond Future	130.16154	130.16154	130.16154	130.16983	130.16983				0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES33	On 05/11/2015	Bond Future	9.69853	82.64845	82.64845	9.65312	82.97713				0.00	0.00	0	6,441.00
ES33	On 04/02/2016	Bond Future	9.77771	84.06254	84.06254	9.73057	84.39886				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
ES33	On 05/05/2016	Bond Future		9.84860	81.77433		9.80024	82.11486			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 05/11/2015	GOVI		502.12700	502.12700		503.54100	503.54100			0.00	0.00	0	441.00
GOVI	On 04/02/2016	GOVI		510.71600	510.71600		512.16600	512.16600			0.00	0.00	0	26.00
GOVI	On 05/05/2016	GOVI		519.83900	519.83900		521.30400	521.30400			0.00	0.00	0	0.00
I2025	On 05/11/2015	Bond Future		125.02835	125.02835		125.03516	125.03516			0.00	0.00	0	38.00
I2025	On 04/02/2016	Bond Future		125.95492	125.95492		125.96474	125.96474			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 05/11/2015	Bond Future		130.09666	130.09666		130.10260	130.10260			0.00	0.00	0	5,820.00
I2038	On 04/02/2016	Bond Future		130.95750	130.95750		130.96665	130.96665			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 05/11/2015	Bond Future		128.12791	128.12791		128.13350	128.13350			0.00	0.00	0	6,062.00
I2046	On 04/02/2016	Bond Future		130.32976	130.32976		130.33846	130.33846			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 05/11/2015	Bond Future		138.36601	138.36601		138.37199	138.37199			0.00	0.00	0	4,361.00
I2050	On 04/02/2016	Bond Future		139.20899	139.20899		139.21835	139.21835			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 05/11/2015	Index Future		236.03100	236.03100		236.04300	236.04300			0.00	0.00	0	973.00
IGOV	On 04/02/2016	Index Future		240.08700	240.08700		240.10400	240.10400			0.00	0.00	0	82.00
IGOV	On 05/05/2016	Index Future		244.39400	244.39400		244.40700	244.40700			0.00	0.00	0	0.00
ILBI	On 05/11/2015	Index Future		639.59700	639.59700		639.62900	639.62900			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future		650.57600	650.57600		650.61000	650.61000			0.00	0.00	0	160.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future		6.32000	93.68000		6.32000	93.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		6.36000	93.64000		6.36000	93.64000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future		6.46000	93.54000		6.46000	93.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future		6.49000	93.51000		6.49000	93.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.60000	93.40000		6.60000	93.40000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future		6.75000	93.25000		6.75000	93.25000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		6.79000	93.21000		6.79000	93.21000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.02000	92.98000		7.02000	92.98000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.22000	92.78000		7.22000	92.78000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.37000	92.63000		7.37000	92.63000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.47000		92.53000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.60000		92.40000		7.60000	92.40000			0.00	0.00	0	0.00
KES / R	On 14/09/2015	Foreign Exchange Future			0.12580		0.12580		0.12630	0.12630			0.00	0.00	0	13.00
KES / R	On 11/12/2015	Foreign Exchange Future			0.12530		0.12530		0.12580	0.12580			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future			0.12470		0.12470		0.12570	0.12570			0.00	0.00	0	0.00
NGN / R	On 14/09/2015	Foreign Exchange Future			0.06400		0.06400		0.06370	0.06370			0.00	0.00	0	17,500.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.06070		0.06070		0.06010	0.06010			0.00	0.00	0	76,700.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.05730		0.05730		0.05740	0.05740			0.00	0.00	0	0.00
NZ\$ / R	On 04/09/2015	Any day expiry			8.41090		8.41090		8.47750	8.47750		10.31	0.00	0.00	0	0.00
NZ\$ / R	On 04/09/2015	Any day expiry	8.40	Put	79.55350		0.07955		54.97270	0.05497	79.554	10.31	0.47	0.00	0	8,000.00
NZ\$ / R	On 14/09/2015	Foreign Exchange Future			8.41830		8.41830		8.48210	8.48210		9.65	0.00	0.00	0	0.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			8.49450		8.49450		8.56060	8.56060		10.55	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			8.58690		8.58690		8.65280	8.65280		11.84	0.00	0.00	0	0.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.11260		1.11260		1.11980	1.11980			0.00	0.00	0	1,101.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.11430		1.11430		1.12130	1.12130			0.00	1,428,532.60	1,282	2,690.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.11660		1.11660		1.12350	1.12350			0.00	0.00	0	0.00
R186	On 05/11/2015	Bond Future			8.19236		120.68141		8.14637	121.05032		9.29	0.00	13,033,592.28	108	32,501.00
R186	On 05/11/2015	Bond Future	7.73	Call	758.02000		0.75802		863.67000	0.86367	758.020	9.11	0.25	0.00	0	169.00
R186	On 05/11/2015	Bond Future	7.75	Call	798.92000		0.79892		908.52000	0.90852	798.920	9.12	0.26	0.00	0	1,200.00
R186	On 05/11/2015	Bond Future	7.86	Call	1,054.01000		1.05401		1,186.37000	1.18637	1,054.010	9.16	0.31	0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.22	Put	2,032.54000		2.03254		1,875.08000	1.87508	2,032.540	9.28	0.47	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	1,919.18000		1.91918		1,768.16000	1.76816	1,919.180	9.29	0.46	0.00	0	8,690.00
R186	On 05/11/2015	Bond Future	8.35	Call	2,835.82000		2.83582		3,074.40000	3.07440	2,835.820	9.37	0.60	0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.35	Put	1,583.26000		1.58326		1,452.93000	1.45293	1,583.260	9.37	0.40	0.00	0	9,430.00
R186	On 05/11/2015	Bond Future	8.45	Put	1,294.34000		1.29434		1,183.22000	1.18322	1,294.340	9.44	0.35	0.00	0	6,308.00
R186	On 05/11/2015	Bond Future	8.50	Put	1,166.37000		1.16637		1,064.23000	1.06423	1,166.370	9.48	0.32	0.00	0	4,666.00
R186	On 05/11/2015	Bond Future	8.55	Put	1,048.34000		1.04834		954.74000	0.95474	1,048.340	9.52	0.29	0.00	0	4,667.00
R186	On 05/11/2015	Bond Future	8.85	Put	527.82000		0.52782		475.67000	0.47567	527.820	9.73	0.17	0.00	0	843.00
R186	On 05/11/2015	Bond Future	9.00	Put	364.09000		0.36409		326.58000	0.32658	364.090	9.84	0.13	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.23811		117.44717		8.19003	117.82522		9.20	0.00	0.00	0	5,365.00
R186	On 05/05/2016	Bond Future			8.27463		119.54698		8.22505	119.92926		9.11	0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.30623		116.46129		8.25396	116.85647		9.20	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
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 05/11/2015	Bond Future			298.01754		298.01754		298.03341	298.03341			0.00	0.00	0	927.00

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
R197	On 04/02/2016	Bond Future		296.78355	296.78355		296.80686	296.80686			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 05/11/2015	Bond Future		242.46063	242.46063		242.47205	242.47205			0.00	0.00	0	52,921.00
R202	On 04/02/2016	Bond Future		243.25144	243.25144		243.26888	243.26888			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 05/11/2015	Bond Future		8.05143	99.86144		8.01037	100.08299		7.31	0.00	32,454,968.00	325	17,815.00
R2023	On 04/02/2016	Bond Future		8.10735	101.56975		8.06388	101.79745		6.62	0.00	0.00	0	1,050.00
R2023	On 05/05/2016	Bond Future		8.14519	99.45594		8.10007	99.68563		6.92	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 05/11/2015	Bond Future		7.20708	103.02681		7.17939	103.07451		2.02	0.00	0.00	0	14,092.00
R203	On 04/02/2016	Bond Future		7.25858	104.78950		7.22456	104.84048		1.20	0.00	0.00	0	0.00
R203	On 05/05/2016	Bond Future		7.25765	102.49257		7.21870	102.54227		1.49	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 05/11/2015	Bond Future		8.58243	97.46415		8.53156	97.86498			0.00	19,492,830.00	200	5,896.00
R2030	On 04/02/2016	Bond Future		8.63137	95.12457		8.57858	95.53456			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 05/11/2015	Bond Future		8.66823	97.28517		8.61743	97.71516			0.00	0.00	0	1,579.00
R2032	On 04/02/2016	Bond Future		8.71726	98.94990		8.66464	99.38960			0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future		8.75926	96.56144		8.70530	97.00690			0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 05/11/2015	Bond Future		8.78992	99.56646		8.73918	100.04216			0.00	0.00	0	44,477.00
R2037	On 04/02/2016	Bond Future		8.83718	97.01243		8.78473	97.49871			0.00	0.00	0	370.00
R2037	On 05/05/2016	Bond Future		8.87918	98.74737		8.82549	99.24019			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 05/11/2015	Bond Future		7.52395	104.39020		7.49762	104.46272		3.34	0.00	637,719,731.80	6,109	19,272.00
R204	On 04/02/2016	Bond Future		7.58097	102.13882		7.55109	102.21505		2.68	0.00	0.00	0	0.00
R204	On 05/05/2016	Bond Future		7.61560	103.96475		7.58348	104.04013		2.90	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 05/11/2015	Bond Future		8.84255	101.44628		8.79182	101.96829			0.00	0.00	0	14,593.00
R2044	On 04/02/2016	Bond Future		8.88764	98.79921		8.83529	99.33255			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future		8.92773	100.56616		8.87420	101.10679			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

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
R2048	On 05/11/2015	Bond Future			8.83361		100.80515		8.78289	101.34261			0.00	0.00	0	47,865.00
R2048	On 04/02/2016	Bond Future			8.88034		102.52963		8.82799	103.07879			0.00	0.00	0	0.00
R2048	On 05/05/2016	Bond Future			8.91680		99.92611		8.86330	100.48293			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 05/11/2015	Bond Future			7.73242		100.61363		7.69589	100.74084		4.45	0.00	0.00	0	37,422.00
R207	On 05/11/2015	Bond Future	7.43	Call	422.42000		0.42242		468.19000	0.46819	422.420	4.39	0.31	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	505.32000		0.50532		556.76000	0.55676	505.320	4.40	0.36	0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.78941		98.69284		7.74945	98.82465			3.94	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	400.83000		0.40083		438.54000	0.43854	400.830	3.80	0.26	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	643.65000		0.64365		695.65000	0.69565	643.650	3.85	0.36	0.00	0	19.00
R207	On 05/05/2016	Bond Future			7.83405		100.45735		7.79167	100.58933			4.08	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	987.95000		0.98795		1,045.36000	1.04536	987.950	4.00	0.41	0.00	0	43.00
R207	On 04/08/2016	Bond Future			7.86856		98.67576		7.82092	98.81513			3.94	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 05/11/2015	Bond Future			7.85288		95.97447		7.81674	96.12641			5.71	0.00	0	40,366.00
R208	On 05/11/2015	Bond Future	8.48	Put	240.14000		0.24014		220.03000	0.22003	240.140	5.92	0.16	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			7.90572		97.61665		7.86691	97.77346			5.06	0.00	0	0.00
R208	On 05/05/2016	Bond Future			7.94519		95.96001		7.90455	96.11756			5.33	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 05/11/2015	Bond Future			8.71724		77.35520		8.67165	77.70989			14.93	0.00	0	24,850.00
R209	On 05/11/2015	Bond Future	8.50	Call	1,463.03000		1.46303		1,619.44000	1.61944	1,463.030	14.80	0.39	0.00	0	900.00
R209	On 05/11/2015	Bond Future	9.16	Put	951.09000		0.95109		871.69000	0.87169	951.090	15.39	0.26	0.00	0	640.00
R209	On 05/11/2015	Bond Future	9.25	Put	788.20000		0.78820		720.49000	0.72049	788.200	15.49	0.23	0.00	0	900.00
R209	On 04/02/2016	Bond Future			8.76071		78.67887		8.71367	79.04143			14.55	0.00	0	400.00
R209	On 04/02/2016	Bond Future	9.52	Put	1,189.88000		1.18988		1,115.51000	1.11551	1,189.880	15.38	0.23	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			8.79790		76.93580		8.74982	77.30323			14.88	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

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
R210	On 05/11/2015	Bond Future	183.43990		183.43990		183.44948	183.44948			0.00	0.00	0	1,698.00
R210	On 04/02/2016	Bond Future	186.59221		186.59221		186.60658	186.60658			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 05/11/2015	Bond Future	136.42772		136.42772		136.43762	136.43762			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future	137.07578		137.07578		137.08909	137.08909			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 05/11/2015	Bond Future	143.53967		143.53967		143.54761	143.54761			0.00	0.00	0	928.00
R212	On 04/02/2016	Bond Future	144.14437		144.14437		144.15591	144.15591			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 05/11/2015	Bond Future	8.61299		87.78034		8.56218	88.16761		12.74	0.00	35,112,136.00	400	19,520.00
R213	On 04/02/2016	Bond Future	8.66338		89.28199		8.61074	89.67797		12.30	0.00	0.00	0	0.00
R213	On 05/05/2016	Bond Future	8.70181		87.32883		8.64786	87.73008		12.62	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 05/11/2015	Bond Future	8.75692		78.43182		8.70621	78.85067		15.68	0.00	0.00	0	12,095.00
R214	On 04/02/2016	Bond Future	8.80173		79.77351		8.74944	80.20141		15.33	0.00	0.00	0	4,620.00
R214	On 05/05/2016	Bond Future	8.83632		77.90398		8.78291	78.33789		15.67	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 14/09/2015	Foreign Exchange Future	22,464.59000		22,464.59000		22,437.01000	22,437.01000			0.00	0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.52470		4.52470		4.58620	4.58620		13.64	0.00	0.00	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.48410		4.48410		4.54760	4.54760		15.30	0.00	0.00	0	0.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.61950		1.61950		1.62010	1.62010			0.00	0.00	0	130.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.57800		1.57800		1.58420	1.58420			0.00	0.00	0	0.00

**Total for Derivatives :** **2,590,260,687.86**    **189,748**    **3,641,771.00**

**Grand Total:** **2,590,260,687.86**    **189,748**    **3,641,771.00**