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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 07/12/2015

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 08/12/2015	Any day expiry	14.54040	14.54040		14.35860	14.35860		14.01	0.00	0.00	0	276.00
\$ / R	On 10/12/2015	Any day expiry	14.54040	14.54040		14.36110	14.36110		14.07	0.00	0.00	0	133.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.54290	14.54290		14.36360	14.36360		14.08	0.00	2,126,564,638.30	146,227	454,375.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	3,592.90000	3.59290	3,413.60420	3.41360	3,592.900	18.77	1.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	0.00000	0.00000	0.00420	0.00000	0.000	18.77	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	3,542.90000	3.54290	3,363.60440	3.36360	3,542.900	18.77	1.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	3,342.90000	3.34290	3,163.60530	3.16361	3,342.900	18.77	1.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	3,142.90000	3.14290	2,963.60650	2.96361	3,142.900	18.77	1.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	0.00000	0.00000	0.00760	0.00001	0.000	18.77	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	0.00000	0.00000	0.00760	0.00001	0.000	18.77	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	0.00000	0.00000	0.00830	0.00001	0.000	19.41	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	0.00000	0.00000	0.00850	0.00001	0.000	19.72	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	0.00000	0.00000	0.00910	0.00001	0.000	20.36	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	0.00000	0.00000	0.00960	0.00001	0.000	21.00	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	2,392.90000	2.39290	2,213.61050	2.21361	2,392.900	21.95	1.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	0.00000	0.00000	0.01060	0.00001	0.000	22.14	0.00	0	150.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	2,342.90000	2.34290	2,163.61080	2.16361	2,342.900	22.27	1.00	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	2,042.90000	2.04290	1,863.61270	1.86361	2,042.900	24.18	1.00	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	0.00000	0.00000	0.01320	0.00001	0.000	24.56	0.00	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	1,972.90000	1.97290	1,793.61330	1.79361	1,972.900	24.63	1.00	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	1,962.90000	1.96290	1,783.61330	1.78361	1,962.900	24.69	1.00	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	1,942.90000	1.94290	1,763.61350	1.76361	1,942.900	24.82	1.00	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.70	Put	0.00000	0.00000	0.01430	0.00001	0.000	25.45	0.00	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.76	Put	0.00000	0.00000	0.01480	0.00001	0.000	25.84	0.00	0.00	0	402.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.77	Put	0.00010	0.00000	0.01490	0.00001	0.000	25.90	0.00	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	1,742.90010	1.74290	1,563.61510	1.56362	1,742.900	26.09	1.00	0.00	0	17,883.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Put	0.00010	0.00000	0.01510	0.00002	0.000	26.09	0.00	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.85	Put	0.00030	0.00000	0.01560	0.00002	0.000	26.41	0.00	0.00	0	8,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	1,642.90070	1.64290	1,463.61600	1.46362	1,642.901	26.73	1.00	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	0.00070	0.00000	0.01600	0.00002	0.001	26.73	0.00	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	1,542.90410	1.54290	1,363.63060	1.36363	1,542.904	27.37	1.00	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Put	0.00410	0.00000	0.03060	0.00003	0.004	27.37	0.00	0.00	0	54,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	0.00880	0.00001	0.04230	0.00004	0.009	27.68	0.00	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	1,442.91810	1.44292	1,263.65860	1.26366	1,442.918	27.99	1.00	0.00	0	12,166.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	1,342.93030	1.34293	1,163.71230	1.16371	1,342.930	26.99	1.00	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Put	0.03030	0.00003	0.11230	0.00011	0.030	26.99	0.00	0.00	0	60.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Call	1,292.93940	1.29294	1,113.75530	1.11376	1,292.939	26.50	1.00	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	1,262.94620	1.26295	1,083.78870	1.08379	1,262.946	26.20	1.00	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.31	Call	1,232.95420	1.23295	1,053.82920	1.05383	1,232.954	25.90	1.00	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.36	Put	0.07090	0.00007	0.31690	0.00032	0.071	25.40	0.00	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.38	Call	1,162.97910	1.16298	983.96060	0.98396	1,162.979	25.20	1.00	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	1,142.98820	1.14299	964.01030	0.96401	1,142.988	25.00	1.00	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Put	0.08820	0.00009	0.41030	0.00041	0.088	25.00	0.00	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	1,103.01000	1.10301	924.13090	0.92413	1,103.010	24.60	1.00	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	1,043.05380	1.04305	864.38020	0.86438	1,043.054	24.00	1.00	0.00	0	2,150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Put	0.15380	0.00015	0.78020	0.00078	0.154	24.00	0.00	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.52	Call	1,023.07220	1.02307	844.48660	0.84449	1,023.072	23.80	1.00	0.00	0	5,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.59	Call	953.15680	0.95316	774.98380	0.77498	953.157	23.10	1.00	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	943.17200	0.94317	765.07420	0.76507	943.172	23.00	1.00	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.62	Put	0.30540	0.00031	1.67270	0.00167	0.305	22.80	0.00	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.63	Put	0.32370	0.00032	1.78140	0.00178	0.324	22.70	0.00	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.64	Put	0.34310	0.00034	1.89710	0.00190	0.343	22.60	0.00	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.65	Put	0.36380	0.00036	2.02040	0.00202	0.364	22.50	0.00	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	883.28570	0.88329	705.76330	0.70576	883.286	22.40	1.00	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Call	823.44960	0.82345	646.84250	0.64684	823.450	21.80	0.99	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Put	0.54960	0.00055	3.24250	0.00324	0.550	21.80	0.01	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.80	Put	0.88810	0.00089	5.47450	0.00547	0.888	21.01	0.01	0.00	0	11,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.83	Call	713.97420	0.71397	540.22970	0.54023	713.974	20.73	0.99	0.00	0	660.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.84	Put	1.14470	0.00114	7.06220	0.00706	1.145	20.64	0.01	0.00	0	13,360.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Call	634.68970	0.63469	464.49070	0.46449	634.690	19.99	0.98	0.00	0	200.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Put	1.78970	0.00179	10.89070	0.01089	1.790	19.99	0.02	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.92	Put	1.90810	0.00191	11.57020	0.01157	1.908	19.90	0.02	0.00	0	1,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.95	Put	2.31270	0.00231	13.84490	0.01384	2.313	19.62	0.02	0.00	0	6,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	546.08810	0.54609	382.13730	0.38214	546.088	19.16	0.97	0.00	0	51,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Put	3.18810	0.00319	18.53730	0.01854	3.188	19.16	0.03	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.01	Put	3.39950	0.00340	19.62960	0.01963	3.399	19.07	0.03	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.04	Call	507.02180	0.50702	346.85450	0.34685	507.022	18.79	0.96	0.00	0	13,360.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.09	Call	458.58010	0.45858	304.20020	0.30420	458.580	18.33	0.95	0.00	0	1,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.12	Put	6.88170	0.00688	35.90220	0.03590	6.882	18.05	0.06	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.20	Call	354.33960	0.35434	217.55440	0.21755	354.340	17.31	0.91	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.24	Call	317.60790	0.31761	189.04200	0.18904	317.608	16.94	0.88	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.27	Put	17.72780	0.01773	75.27230	0.07527	17.728	16.66	0.14	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.28	Call	281.75930	0.28176	162.39430	0.16239	281.759	16.57	0.86	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	21.33020	0.02133	86.21700	0.08622	21.330	16.39	0.16	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	205.46590	0.20547	111.42800	0.11143	205.466	15.74	0.77	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Put	32.56590	0.03257	117.82800	0.11783	32.566	15.74	0.23	26,770,758.56	8,000	8,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	111.27530	0.11128	64.02800	0.06403	111.275	14.54	0.58	0.00	0	55,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Put	68.37530	0.06838	200.42800	0.20043	68.375	14.54	0.42	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.70	Call	35.61630	0.03562	24.73990	0.02474	35.616	15.40	0.26	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.75	Call	26.56300	0.02656	19.23040	0.01923	26.563	15.84	0.20	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.83	Call	16.47260	0.01647	12.73890	0.01274	16.473	16.54	0.13	0.00	0	6,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	15.51060	0.01551	12.09200	0.01209	15.511	16.63	0.12	0.00	0	5,752.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	7.07750	0.00708	6.07920	0.00608	7.078	17.77	0.06	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	5.90950	0.00591	5.17650	0.00518	5.910	18.04	0.05	0.00	0	130,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.30	Call	1.03620	0.00104	1.47030	0.00147	1.036	20.68	0.01	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.42	Call	0.46710	0.00047	0.95770	0.00096	0.467	21.39	0.00	0.00	0	11,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.57	Call	0.17370	0.00017	0.58380	0.00058	0.174	22.28	0.00	0.00	0	39,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	0.03950	0.00004	0.29690	0.00030	0.040	23.65	0.00	0.00	0	53,000.00
\$ / R	On 17/12/2015	Any day expiry			14.55820	14.55820	14.37890	14.37890		13.80	0.00	0.00	0	0.00
\$ / R	On 17/12/2015	Any day expiry	14.41	Call	223.59010	0.22359	141.60120	0.14160	223.590	14.32	0.67	0.00	0	5,000.00
\$ / R	On 17/12/2015	Any day expiry	14.42	Call	216.68920	0.21669	137.30920	0.13731	216.689	14.28	0.66	0.00	0	10,000.00
\$ / R	On 21/12/2015	Any day expiry			14.56880	14.56880	14.38950	14.38950		13.80	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	0.00820	0.00001	0.00870	0.00001	0.008	38.63	0.00	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	0.00920	0.00001	0.00870	0.00001	0.009	34.93	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	450.81930	0.45082	319.23860	0.31924	450.819	14.47	0.85	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	0.00020	0.00000	0.10560	0.00011	0.000	22.40	0.00	0.00	0	300.00
\$ / R	On 22/12/2015	Any day expiry			14.57140	14.57140	14.39210	14.39210		13.96	0.00	0.00	0	0.00
\$ / R	On 22/12/2015	Any day expiry	13.89	Call	690.84880	0.69085	530.08790	0.53009	690.849	14.62	0.95	0.00	0	15,000.00
\$ / R	On 22/12/2015	Any day expiry	14.43	Call	245.37380	0.24537	166.61150	0.16661	245.374	14.08	0.64	0.00	0	15,000.00
\$ / R	On 29/12/2015	Any day expiry			14.58990	14.58990	14.41070	14.41070		14.24	0.00	0.00	0	0.00
\$ / R	On 29/12/2015	Any day expiry	13.50	Put	4.97390	0.00497	10.77280	0.01077	4.974	16.00	0.02	0.00	0	100.00
\$ / R	On 29/12/2015	Any day expiry	13.92	Call	689.95910	0.68996	540.62050	0.54062	689.959	14.14	0.91	0.00	0	100.00
\$ / R	On 12/01/2016	Any day expiry			14.62690	14.62690	14.44720	14.44720		14.74	0.00	0.00	0	4,393.00
\$ / R	On 13/01/2016	Any day expiry			14.62950	14.62950	14.44980	14.44980		14.82	0.00	0.00	0	1,176.00

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 15/01/2016	Any day expiry			14.63460	14.63460		14.45480	14.45480		14.95	0.00	0.00	0	0.00
\$ / R	14.00	Put	On 15/01/2016	Any day expiry	65.99130	0.06599	111.87530	0.11188	65.991	14.68	0.17	0.00	0	10,000.00			
\$ / R	14.10	Put	On 15/01/2016	Any day expiry	87.04780	0.08705	142.54770	0.14255	87.048	14.72	0.21	0.00	0	10,000.00			
\$ / R	15.00	Call	On 15/01/2016	Any day expiry	155.03820	0.15504	122.39940	0.12240	155.038	15.70	0.32	0.00	0	20,000.00			
\$ / R			On 27/01/2016	Any day expiry	14.66520	14.66520	14.48500	14.48500		15.13	0.00	0.00	0	0.00			
\$ / R	11.80	Put	On 27/01/2016	Any day expiry	0.72840	0.00073	0.90330	0.00090	0.728	20.64	0.00	0.00	0	250.00			
\$ / R	12.97	Call	On 27/01/2016	Any day expiry	1,700.95830	1.70096	1,523.17110	1.52317	1,700.958	15.88	0.98	0.00	0	4,600.00			
\$ / R	13.11	Call	On 27/01/2016	Any day expiry	1,562.71650	1.56272	1,386.80610	1.38681	1,562.716	15.31	0.98	0.00	0	3,600.00			
\$ / R	13.50	Put	On 27/01/2016	Any day expiry	23.43850	0.02344	39.43010	0.03943	23.438	14.87	0.06	0.00	0	150.00			
\$ / R	14.48	Call	On 27/01/2016	Any day expiry	427.77120	0.42777	341.24730	0.34125	427.771	15.04	0.60	0.00	0	250.00			
\$ / R	15.32	Call	On 27/01/2016	Any day expiry	130.60360	0.13060	106.25640	0.10626	130.604	16.52	0.25	0.00	0	150.00			
\$ / R			On 29/01/2016	Any day expiry	14.67030	14.67030	14.49010	14.49010		15.20	0.00	0.00	0	0.00			
\$ / R	13.74	Put	On 29/01/2016	Any day expiry	49.53140	0.04953	77.78700	0.07779	49.531	14.89	0.12	0.00	0	100.00			
\$ / R	14.26	Call	On 29/01/2016	Any day expiry	575.06400	0.57506	466.69890	0.46670	575.064	15.02	0.70	0.00	0	100.00			
\$ / R			On 12/02/2016	Any day expiry	14.70610	14.70610	14.52540	14.52540		15.39	0.00	0.00	0	96.00			
\$ / R	11.60	Put	On 12/02/2016	Any day expiry	0.96630	0.00097	1.34170	0.00134	0.966	20.05	0.00	0.00	0	1,000.00			
\$ / R	15.40	Call	On 12/02/2016	Any day expiry	171.02770	0.17103	144.23110	0.14423	171.028	16.81	0.27	0.00	0	1,000.00			
\$ / R			On 19/02/2016	Any day expiry	14.72390	14.72390	14.54310	14.54310		15.36	0.00	0.00	0	0.00			
\$ / R	13.93	Call	On 19/02/2016	Any day expiry	903.46220	0.90346	771.58720	0.77159	903.462	14.86	0.81	0.00	0	3,600.00			
\$ / R	14.30	Put	On 19/02/2016	Any day expiry	217.22380	0.21722	295.89900	0.29590	217.224	15.09	0.32	0.00	0	100.00			
\$ / R	14.91	Call	On 19/02/2016	Any day expiry	333.35600	0.33336	282.35910	0.28236	333.356	15.78	0.44	0.00	0	100.00			
\$ / R			On 25/02/2016	Any day expiry	14.73920	14.73920	14.55840	14.55840		15.43	0.00	0.00	0	0.00			
\$ / R	11.80	Put	On 25/02/2016	Any day expiry	2.32940	0.00233	3.11310	0.00311	2.329	18.98	0.01	0.00	0	250.00			
\$ / R	13.50	Put	On 25/02/2016	Any day expiry	48.83880	0.04884	73.27500	0.07327	48.839	14.90	0.10	0.00	0	150.00			
\$ / R	14.84	Call	On 25/02/2016	Any day expiry	382.43630	0.38244	327.28540	0.32729	382.436	15.61	0.48	0.00	0	250.00			
\$ / R	15.64	Call	On 25/02/2016	Any day expiry	163.96390	0.16396	144.07780	0.14408	163.964	17.20	0.24	0.00	0	150.00			
\$ / R			On 26/02/2016	Any day expiry	14.74180	14.74180	14.56090	14.56090		15.44	0.00	0.00	0	392.00			
\$ / R			On 29/02/2016	Any day expiry	14.74940	14.74940	14.56850	14.56850		15.39	0.00	0.00	0	133.00			
\$ / R	13.92	Put	On 29/02/2016	Any day expiry	118.72160	0.11872	168.52250	0.16852	118.722	14.79	0.20	0.00	0	100.00			
\$ / R	14.60	Call	On 29/02/2016	Any day expiry	507.40260	0.50740	430.67360	0.43067	507.403	15.26	0.57	0.00	0	100.00			
\$ / R			On 02/03/2016	Any day expiry	14.75450	14.75450	14.57360	14.57360		15.42	0.00	0.00	0	0.00			
\$ / R	14.60	Call	On 02/03/2016	Any day expiry	516.23160	0.51623	439.66670	0.43967	516.232	15.30	0.57	0.00	0	10,000.00			
\$ / R	14.61	Call	On 02/03/2016	Any day expiry	511.06130	0.51106	435.53750	0.43554	511.061	15.30	0.57	0.00	0	10,000.00			
\$ / R	14.62	Call	On 02/03/2016	Any day expiry	505.93110	0.50593	431.44330	0.43144	505.931	15.31	0.56	0.00	0	10,000.00			
\$ / R			On 07/03/2016	Any day expiry	14.76730	14.76730	14.58630	14.58630		15.39	0.00	0.00	0	187.00			
\$ / R			On 11/03/2016	Any day expiry	14.77760	14.77760	14.59650	14.59650		15.57	0.00	0.00	0	272.00			
\$ / R			On 14/03/2016	Foreign Exchange Future	14.78540	14.78540	14.60430	14.60430		15.55	0.00	2,028,645,592.40	137,206	202,845.00			
\$ / R	11.05	Put	On 14/03/2016	Foreign Exchange Future	1.21380	0.00121	1.64340	0.00164	1.214	20.43	0.00	0.00	0	1,500.00			
\$ / R	11.55	Put	On 14/03/2016	Foreign Exchange Future	2.62220	0.00262	3.54250	0.00354	2.622	19.10	0.01	0.00	0	42,370.00			
\$ / R	11.60	Put	On 14/03/2016	Foreign Exchange Future	2.83050	0.00283	3.82320	0.00382	2.831	18.96	0.01	0.00	0	30,000.00			
\$ / R	11.80	Put	On 14/03/2016	Foreign Exchange Future	3.83910	0.00384	5.25900	0.00526	3.839	18.43	0.01	0.00	0	1,000.00			
\$ / R	11.83	Put	On 14/03/2016	Foreign Exchange Future	4.01820	0.00402	5.52770	0.00553	4.018	18.35	0.01	0.00	0	1,204.00			
\$ / R	11.91	Put	On 14/03/2016	Foreign Exchange Future	4.56970	0.00457	6.31080	0.00631	4.570	18.15	0.01	0.00	0	788.00			
\$ / R	11.95	Put	On 14/03/2016	Foreign Exchange Future	4.87830	0.00488	6.74130	0.00674	4.878	18.05	0.01	0.00	0	1,000.00			

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	5.29260	0.00529	7.31950	0.00732	5.293	17.93	0.01	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	6.32790	0.00633	8.76490	0.00876	6.328	17.67	0.01	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	8.06200	0.00806	11.18570	0.01119	8.062	17.31	0.02	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	2,248.21770	2.24822	2,072.11550	2.07212	2,248.218	16.61	0.97	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	17.31090	0.01731	24.06090	0.02406	17.311	16.16	0.03	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	2,004.42350	2.00442	1,830.73570	1.83074	2,004.424	16.01	0.96	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	24.05540	0.02406	33.39660	0.03340	24.055	15.66	0.05	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	30.36570	0.03037	42.08730	0.04209	30.366	15.30	0.06	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	1,620.83010	1.62083	1,454.87120	1.45487	1,620.830	15.06	0.93	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	38.84940	0.03885	57.34290	0.05734	38.849	14.91	0.07	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	1,348.25640	1.34826	1,196.12910	1.19613	1,348.256	14.82	0.89	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	1,304.82780	1.30483	1,154.97670	1.15498	1,304.828	14.82	0.88	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.63	Put	81.05240	0.08105	116.14930	0.11615	81.052	14.83	0.14	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	101.24640	0.10125	142.58920	0.14259	101.246	14.83	0.16	0.00	0	4,350.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	1,128.48840	1.12849	989.27470	0.98927	1,128.488	14.83	0.83	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	986.15300	0.98615	859.58270	0.85958	986.153	14.84	0.79	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.95	Put	143.10640	0.14311	0.00000	0.00000	143.106	14.84	0.21	201,832,992.00	64,000	32,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	940.71830	0.94072	819.45840	0.81946	940.718	14.84	0.77	0.00	0	1,750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	868.52410	0.86852	755.37040	0.75537	868.524	14.89	0.74	0.00	0	9,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	215.36660	0.21537	290.49670	0.29050	215.367	14.98	0.29	0.00	0	800.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	794.18000	0.79418	688.93520	0.68894	794.180	14.99	0.71	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	730.25050	0.73025	632.24290	0.63224	730.251	15.08	0.68	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.47	Call	635.31470	0.63531	0.00000	0.00000	635.315	15.23	0.62	15,365,066.46	1,676	1,676.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	618.52640	0.61853	534.15640	0.53416	618.526	15.26	0.61	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	570.06930	0.57007	492.00560	0.49201	570.069	15.35	0.58	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	514.70650	0.51471	446.81270	0.44681	514.707	15.45	0.54	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	490.92260	0.49092	427.66740	0.42767	490.923	15.50	0.53	0.00	0	29,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.03	Call	379.92590	0.37993	334.03960	0.33404	379.926	15.99	0.44	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.25	Call	310.41170	0.31041	274.82580	0.27483	310.412	16.41	0.37	0.00	0	350.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	304.73520	0.30474	269.99460	0.26999	304.735	16.45	0.37	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	224.64430	0.22464	201.56920	0.20157	224.644	17.09	0.29	0.00	0	1,400.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	195.67870	0.19568	176.68390	0.17668	195.679	17.38	0.26	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Call	178.54060	0.17854	0.00000	0.00000	178.541	17.58	0.24	265,633,224.00	76,000	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.11	Call	140.97290	0.14097	129.13620	0.12914	140.973	18.08	0.19	0.00	0	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	98.95000	0.09895	91.59090	0.09159	98.950	18.80	0.14	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	78.89270	0.07889	73.85700	0.07386	78.893	19.23	0.11	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	4.22150	0.00422	4.17180	0.00417	4.221	24.13	0.01	0.00	0	1,500.00
\$ / R	On 16/03/2016	Any day expiry			14.79060	14.79060	14.60940	14.60940		15.59	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	46.82420	0.04682	69.67910	0.06968	46.824	14.85	0.09	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	558.55820	0.55856	483.86910	0.48387	558.558	15.43	0.57	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			14.80880	14.80880	14.62740	14.62740		15.62	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	96.38980	0.09639	135.19760	0.13520	96.390	14.86	0.15	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	435.68200	0.43568	384.76010	0.38476	435.682	15.93	0.47	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			14.82440	14.82440	14.64290	14.64290		15.62	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 29/03/2016	Any day expiry	11.80	Put	5.12470	0.00512	6.09970	0.00610	5.125	17.98	0.01	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	74.05560	0.07406	105.72590	0.10573	74.056	14.79	0.12	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	362.03710	0.36204	323.28710	0.32329	362.037	16.45	0.40	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	200.98940	0.20099	183.83040	0.18383	200.989	17.79	0.24	0.00	0	150.00
\$ / R	On 18/04/2016	Any day expiry			14.87630	14.87630	14.69430	14.69430		15.87	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	185.80570	0.18581	244.89380	0.24489	185.806	14.91	0.23	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	379.43890	0.37944	343.50210	0.34350	379.439	16.82	0.38	0.00	0	17,896.00
\$ / R	On 26/04/2016	Any day expiry			14.89710	14.89710	14.71490	14.71490		15.91	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	6.19270	0.00619	7.47980	0.00748	6.193	16.81	0.01	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	93.88810	0.09389	129.96310	0.12996	93.888	14.75	0.13	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	342.18550	0.34219	312.84420	0.31284	342.186	17.28	0.34	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	222.36750	0.22237	205.63150	0.20563	222.368	18.45	0.24	0.00	0	150.00
\$ / R	On 10/05/2016	Any day expiry			14.93350	14.93350	14.75100	14.75100		16.00	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	305.40660	0.30541	389.41160	0.38941	305.407	15.12	0.31	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	423.02630	0.42303	386.88630	0.38689	423.026	17.00	0.39	0.00	0	8,403.00
\$ / R	On 27/05/2016	Any day expiry			14.97770	14.97770	14.79470	14.79470		16.13	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	7.49090	0.00749	8.55280	0.00855	7.491	15.93	0.01	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	112.11030	0.11211	152.15570	0.15216	112.110	14.66	0.14	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	329.29780	0.32930	306.57800	0.30658	329.298	18.16	0.30	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	236.78890	0.23679	220.64030	0.22064	236.789	19.13	0.22	0.00	0	150.00
\$ / R	On 31/05/2016	Any day expiry			14.98810	14.98810	14.80500	14.80500		16.10	0.00	0.00	0	230.00
\$ / R	On 06/06/2016	Any day expiry			15.00370	15.00370	14.82050	14.82050		14.91	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	10.57200	0.01057	19.01300	0.01901	10.572	14.39	0.02	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	521.71320	0.52171	480.89920	0.48090	521.713	16.87	0.43	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			15.01150	15.01150	14.82830	14.82830		16.14	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			15.02240	15.02240	14.83890	14.83890		16.15	0.00	15,022,400.00	1,000	31,966.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	13.31960	0.01332	17.25930	0.01726	13.320	14.91	0.02	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	50.77700	0.05078	68.26220	0.06826	50.777	14.74	0.07	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	58.52520	0.05853	78.69850	0.07870	58.525	14.72	0.08	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	79.19420	0.07919	106.29900	0.10630	79.194	14.67	0.10	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	1,643.08110	1.64308	1,501.75380	1.50175	1,643.081	14.61	0.86	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	120.68110	0.12068	162.85380	0.16285	120.681	14.61	0.14	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	126.25910	0.12626	169.72410	0.16972	126.259	14.62	0.15	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	600.14780	0.60015	715.06490	0.71506	600.148	15.94	0.44	52,225,463.68	8,000	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	736.80120	0.73680	672.86300	0.67286	736.801	16.05	0.54	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	706.78200	0.70678	646.80240	0.64680	706.782	16.15	0.53	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	355.24570	0.35525	332.15380	0.33215	355.246	18.34	0.30	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	303.65920	0.30366	283.04680	0.28305	303.659	18.89	0.26	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.81	Call	259.78060	0.25978	243.12520	0.24313	259.781	19.28	0.23	0.00	0	2,310.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	243.19060	0.24319	227.99830	0.22800	243.191	19.45	0.22	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	226.55860	0.22656	212.81420	0.21281	226.559	19.63	0.20	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	130.61410	0.13061	127.87760	0.12788	130.614	21.32	0.12	0.00	0	6,600.00
\$ / R	On 28/06/2016	Any day expiry			15.06340	15.06340	14.87880	14.87880		16.32	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	8.28210	0.00828	9.49690	0.00950	8.282	15.13	0.01	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 28/06/2016	Any day expiry	13.50	Put	131.31020	0.13131	173.90970	0.17391	131.310	14.71	0.15	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	326.86580	0.32687	305.39940	0.30540	326.866	19.05	0.27	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	262.94690	0.26295	247.12610	0.24713	262.947	19.64	0.22	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry			15.14260	15.14260	14.95590	14.95590		16.61	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	8.96000	0.00896	10.18880	0.01019	8.960	14.58	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	148.06900	0.14807	193.53900	0.19354	148.069	14.78	0.15	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	317.03720	0.31704	298.59020	0.29859	317.037	19.80	0.24	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	274.65900	0.27466	259.74830	0.25975	274.659	20.24	0.21	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			15.18350	15.18350	14.99580	14.99580		16.72	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	41.23150	0.04123	58.03940	0.05804	41.231	13.94	0.05	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	711.92860	0.71193	660.72140	0.66072	711.929	17.25	0.47	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			15.22450	15.22450	15.03570	15.03570		16.84	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	9.50570	0.00951	10.75890	0.01076	9.506	14.09	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	159.27120	0.15927	209.71190	0.20971	159.271	14.69	0.15	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	308.25130	0.30825	292.61370	0.29261	308.251	20.60	0.22	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	282.08000	0.28208	268.62400	0.26862	282.080	20.90	0.20	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			15.25450	15.25450	15.06490	15.06490		16.85	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	13.50	Put	162.86110	0.16286	214.58550	0.21459	162.861	14.66	0.15	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	326.42590	0.32643	310.30760	0.31031	326.426	20.65	0.23	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.80	Call	319.20700	0.31921	303.69570	0.30370	319.207	20.73	0.22	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry			15.26000	15.26000	15.07020	15.07020		16.86	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	235.87390	0.23587	295.77480	0.29577	235.874	15.04	0.20	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	390.86370	0.39086	369.61440	0.36961	390.864	20.06	0.26	0.00	0	48,990.00
\$ / R	On 15/09/2016	Any day expiry			15.27960	15.27960	15.08970	15.08970		16.94	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			15.29090	15.29090	15.10090	15.10090		16.94	0.00	0.00	0	19,372.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	111.21690	0.11122	150.56180	0.15056	111.217	14.15	0.11	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	386.52500	0.38653	366.66380	0.36666	386.525	20.32	0.26	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	359.34370	0.35934	341.72840	0.34173	359.344	20.59	0.24	0.00	0	10,000.00
\$ / R	On 28/09/2016	Any day expiry			15.31620	15.31620	15.12590	15.12590		16.96	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	10.04050	0.01004	11.27380	0.01127	10.040	13.65	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	168.98650	0.16899	221.96060	0.22196	168.987	14.58	0.15	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	314.56600	0.31457	305.42810	0.30543	314.566	21.33	0.21	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	300.02300	0.30002	294.30680	0.29431	300.023	21.59	0.20	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			15.39510	15.39510	15.20400	15.20400		17.13	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	10.73480	0.01073	11.93270	0.01193	10.735	13.39	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	172.64090	0.17264	226.65680	0.22666	172.641	14.40	0.15	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	324.31360	0.32431	320.23110	0.32023	324.314	22.16	0.20	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	318.97810	0.31898	315.33150	0.31533	318.978	22.32	0.20	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			15.48800	15.48800	15.29590	15.29590		17.26	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	11.51860	0.01152	12.69050	0.01269	11.519	13.13	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	171.14780	0.17115	229.25760	0.22926	171.148	14.06	0.15	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	344.71440	0.34471	343.80950	0.34381	344.714	23.27	0.19	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			14.53790	14.53790	15.34070	15.34070		17.36	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			15.35480	15.35480	15.35480	15.35480		17.38	0.00	107,483.60	7	1,092.00

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 19/12/2016	Foreign Exchange Future	11.80	Put	15.71000		0.01571		13.43040	0.01343	15.710	13.03	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	221.64100		0.22164		249.04510	0.24905	221.641	14.44	0.17	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	343.28480		0.34328		372.64230	0.37264	343.285	24.26	0.19	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	340.70600		0.34071		364.81520	0.36482	340.706	24.38	0.18	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future			15.59140		15.59140		15.59140	15.59140		17.95	0.00	0.00	0	0.00
\$ / R	On 19/06/2017	Foreign Exchange Future			15.86760		15.86760		15.86760	15.86760		18.29	0.00	0.00	0	0.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			14.54290		14.54290		14.36360	14.36360		14.08	0.00	2,036,006.00	140	1,239.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			14.78540		14.78540		14.60430	14.60430		15.55	0.00	1,936,887.40	131	974.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			15.02240		15.02240		14.83890	14.83890		16.15	0.00	0.00	0	130.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			15.29090		15.29090		15.10090	15.10090		16.94	0.00	0.00	0	55.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			15.35480		15.35480		15.35480	15.35480		17.38	0.00	0.00	0	0.00
£ / R	On 11/12/2015	Foreign Exchange Future			21.92020		21.92020		21.72870	21.72870		14.79	0.00	452,345,247.20	20,636	24,191.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	0.01280		0.00001		0.01610	0.00002	0.013	50.36	0.00	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	2,520.23310		2.52023		2,328.73900	2.32874	2,520.233	32.81	1.00	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.00	Call	1,920.31180		1.92031		1,728.99770	1.72900	1,920.312	27.38	1.00	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.12	Put	0.16820		0.00017		0.49410	0.00049	0.168	26.58	0.00	0.00	0	12,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.23	Put	0.24610		0.00025		0.78300	0.00078	0.246	25.85	0.00	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	1,590.54990		1.59055		1,399.88550	1.39989	1,590.550	25.19	1.00	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.75	Put	1.62390		0.00162		6.40300	0.00640	1.624	22.39	0.01	0.00	0	6,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	1,151.95080		1.15195		965.61860	0.96562	1,151.951	22.26	0.99	0.00	0	18,900.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.81	Put	2.03650		0.00204		8.07060	0.00807	2.037	21.99	0.01	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.20	Put	9.17520		0.00918		33.68330	0.03368	9.175	19.41	0.05	0.00	0	3,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.35	Call	586.65300		0.58665		434.54820	0.43455	586.653	18.42	0.92	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	449.55460		0.44955		318.49920	0.31850	449.555	17.43	0.86	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Put	29.35460		0.02935		89.79920	0.08980	29.355	17.43	0.14	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.82	Call	195.64800		0.19565		137.64820	0.13765	195.648	15.31	0.62	0.00	0	10,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	23.20	Call	1.32460		0.00132		2.10410	0.00210	1.325	22.34	0.01	0.00	0	10,000.00
£ / R	On 12/01/2016	Any day expiry			22.04990		22.04990		21.85830	21.85830		12.96	0.00	0.00	0	15.00
£ / R	On 26/02/2016	Any day expiry			22.22150		22.22150		22.02830	22.02830		13.78	0.00	0.00	0	163.00
£ / R	On 29/02/2016	Any day expiry			22.23290		22.23290		22.03960	22.03960		13.80	0.00	0.00	0	47.00
£ / R	On 07/03/2016	Any day expiry			22.25970		22.25970		22.06620	22.06620		13.83	0.00	0.00	0	50.00
£ / R	On 14/03/2016	Foreign Exchange Future			22.28720		22.28720		22.09350	22.09350		14.00	0.00	440,461,933.60	19,763	28,771.00
£ / R	On 13/06/2016	Foreign Exchange Future			22.64750		22.64750		22.45100	22.45100		14.85	0.00	0.00	0	424.00
£ / R	On 08/09/2016	Any day expiry			23.01460		23.01460		22.80770	22.80770		15.70	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	465.65880		0.46566		522.79780	0.52280	465.659	15.05	0.24	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	520.25630		0.52026		494.25240	0.49425	520.256	18.21	0.26	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			23.06240		23.06240		22.85550	22.85550		15.76	0.00	0.00	0	200.00
£ / R	On 19/12/2016	Foreign Exchange Future			23.25290		23.25290		23.25290	23.25290		16.23	0.00	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.11790		0.11790		0.11677	0.11677		40.85	0.00	0.00	0	7,667.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.12017		0.12017		0.11901	0.11901		16.92	0.00	0.00	0	1,651.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.12246		0.12246		0.12127	0.12127		14.76	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 19/09/2016	Foreign Exchange Future			0.12513		0.12513		0.12389	0.12389		16.43	0.00	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future			15.73590		15.73590		15.70440	15.70440		14.73	0.00	20,063,272.50	1,275	72,355.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	0.00940		0.00001		0.00000	0.00000	0.009	46.39	0.00	0.00	0	6,877.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.85	Put	0.01730		0.00002		0.00040	0.00000	0.017	33.51	0.00	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	0.01800		0.00002		0.00080	0.00000	0.018	32.71	0.00	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.03	Put	0.02010		0.00002		0.00460	0.00000	0.020	30.62	0.00	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	0.04070		0.00004		0.04940	0.00005	0.041	27.09	0.00	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.80	Put	0.67000		0.00067		1.03730	0.00104	0.670	23.13	0.01	0.00	0	65,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.78	Call	78.00550		0.07801		87.46200	0.08746	78.006	14.97	0.43	0.00	0	6,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.31	Call	4.63250		0.00463		7.41220	0.00741	4.633	19.08	0.04	0.00	0	25,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	1.67460		0.00167		2.85750	0.00286	1.675	20.55	0.01	0.00	0	6,675.00
€ / R	On 29/12/2015	Any day expiry			15.79080		15.79080		15.76010	15.76010		13.80	0.00	0.00	0	0.00
€ / R	On 29/12/2015	Any day expiry	15.30	Put	48.33460		0.04833		64.53780	0.06454	48.335	13.64	0.17	0.00	0	100.00
€ / R	On 29/12/2015	Any day expiry	15.70	Call	260.82310		0.26082		258.81450	0.25881	260.823	13.77	0.57	0.00	0	100.00
€ / R	On 25/01/2016	Any day expiry			15.88280		15.88280		15.85130	15.85130		14.50	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	1,073.64540		1.07365		1,048.80100	1.04880	1,073.645	14.59	0.90	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	1,010.98840		1.01099		987.57180	0.98757	1,010.988	14.51	0.89	0.00	0	1,000.00
€ / R	On 29/01/2016	Any day expiry			15.89540		15.89540		15.86380	15.86380		14.68	0.00	0.00	0	0.00
€ / R	On 29/01/2016	Any day expiry	15.15	Put	90.99990		0.09100		105.52000	0.10552	91.000	14.50	0.18	0.00	0	100.00
€ / R	On 29/01/2016	Any day expiry	15.52	Call	567.62460		0.56762		558.78850	0.55879	567.625	14.58	0.68	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry			15.96160		15.96160		15.93000	15.93000		14.81	0.00	0.00	0	0.00
€ / R	On 19/02/2016	Any day expiry	15.40	Put	190.22100		0.19022		211.78470	0.21178	190.221	14.61	0.28	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry	16.06	Call	383.08630		0.38309		385.41870	0.38542	383.086	14.97	0.48	0.00	0	100.00
€ / R	On 26/02/2016	Any day expiry			15.98380		15.98380		15.95220	15.95220		14.87	0.00	0.00	0	34.00
€ / R	On 07/03/2016	Any day expiry			16.01530		16.01530		15.98400	15.98400		14.82	0.00	0.00	0	5.00
€ / R	On 14/03/2016	Foreign Exchange Future			16.03810		16.03810		16.00680	16.00680		14.96	0.00	5,885,982.70	367	41,016.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	7.41010		0.00741		8.60410	0.00860	7.410	18.37	0.01	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	8.93250		0.00893		10.38200	0.01038	8.933	17.96	0.02	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	20.19410		0.02019		23.47670	0.02348	20.194	16.18	0.04	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	25.36990		0.02537		29.45860	0.02946	25.370	15.68	0.05	0.00	0	17,534.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	58.44370		0.05844		68.67850	0.06868	58.444	14.52	0.10	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	1,238.92830		1.23893		1,221.90150	1.22190	1,238.928	14.52	0.85	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Put	100.82830		0.10083		115.10150	0.11510	100.828	14.52	0.15	165,119,413.82	66,400	33,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	111.60720		0.11161		126.74370	0.12674	111.607	14.51	0.17	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Call	880.12850		0.88013		871.29350	0.87129	880.129	14.57	0.73	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	212.02850		0.21203		234.49350	0.23449	212.028	14.57	0.27	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	538.03790		0.53804		538.39570	0.53840	538.038	14.91	0.54	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.99	Call	518.53650		0.51854		519.41380	0.51941	518.537	14.93	0.53	0.00	0	1,892.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	513.74420		0.51374		514.74490	0.51474	513.744	14.94	0.53	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	448.50170		0.44850		452.36140	0.45236	448.502	15.11	0.48	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	391.61760		0.39162		396.62910	0.39663	391.618	15.32	0.43	0.00	0	36,640.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.90	Call	223.57910		0.22358		0.00000	0.00000	223.579	16.18	0.28	175,483,714.38	39,000	19,500.00
€ / R	On 13/06/2016	Foreign Exchange Future			16.34010		16.34010		16.30770	16.30770		15.65	0.00	0.00	0	4,430.00

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 13/06/2016	Foreign Exchange Future	14.20	Put	72.83890		0.07284		78.08180	0.07808	72.839	14.90	0.09	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	912.28940		0.91229		905.59320	0.90559	912.289	15.24	0.61	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.69100		16.69100		16.65270	16.65270		16.16	0.00	0.00	0	700.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.99080		16.99080		16.99080	16.99080		16.45	0.00	0.00	0	4,500.00
10Y STND	On 17/12/2025	Interest Rate Swap			102.49305		102.49305		101.96400	101.96400			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			99.95680		99.95680		99.93501	99.93501			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.25778		100.25778		100.16510	100.16510			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			100.40947		100.40947		100.06696	100.06696			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 04/02/2016	Index Future			468.96300		468.96300		470.29300	470.29300			0.00	0.00	0	2.00
AL37	On 05/05/2016	Index Future			477.05600		477.05600		478.42500	478.42500			0.00	0.00	0	0.00
AL7T	On 04/02/2016	Index Future			545.00600		545.00600		547.82300	547.82300			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			554.41100		554.41100		557.29600	557.29600			0.00	0.00	0	0.00
ALBI	On 04/02/2016	Index Future			495.80700		495.80700		498.54100	498.54100			0.00	84,287,190.00	17	620.00
ALBI	On 05/05/2016	Index Future			504.36400		504.36400		507.16100	507.16100			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future			513.60600		513.60600		516.46200	516.46200			0.00	0.00	0	0.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			10.58610		10.58610		10.58000	10.58000		12.52	0.00	5,293,050.00	500	12,459.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	0.00000		0.00000		0.01130	0.00001	0.000	25.84	0.00	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	986.12120		0.98612		980.01830	0.98002	986.121	27.15	1.00	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	388.40570		0.38841		384.10920	0.38411	388.406	18.76	0.97	0.00	0	201.00
AU\$ / R	On 15/01/2016	Any day expiry			10.63380		10.63380		10.62800	10.62800		13.88	0.00	0.00	0	3.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			10.71210		10.71210		10.70640	10.70640		11.89	0.00	53,560.50	5	11,556.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	27.63590		0.02764		29.45680	0.02946	27.636	12.72	0.08	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	448.14370		0.44814		449.50040	0.44950	448.144	12.06	0.69	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	76.92070		0.07692		82.38480	0.08238	76.921	13.36	0.19	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			10.84000		10.84000		10.83310	10.83310		12.76	0.00	0.00	0	250.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			10.98980		10.98980		10.98020	10.98020		13.78	0.00	0.00	0	500.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.12840		11.12840		11.12840	11.12840		14.26	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			10.77800		10.77800		10.75010	10.75010		12.03	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			10.95680		10.95680		10.92950	10.92950		11.81	0.00	0.00	0	2.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.13330		11.13330		11.10580	11.10580		13.46	0.00	0.00	0	0.00
CF CANDO CAGJ	On 22/12/2015	Can-Do Future			346.42770		346.42770		227.21440	227.21440			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
CHF / R	On 11/12/2015	Foreign Exchange Future			14.51180		14.51180		14.40520	14.40520		16.29	0.00	0.00	0	6,453.00
CHF / R	On 14/03/2016	Foreign Exchange Future			14.82550		14.82550		14.71310	14.71310		15.59	0.00	0.00	0	68.00
CHF / R	On 13/06/2016	Foreign Exchange Future			15.13980		15.13980		15.01940	15.01940		16.01	0.00	0.00	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future			2.24870		2.24870		2.22980	2.22980		14.64	0.00	0.00	0	25,268.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.26470		2.26470		2.24550	2.24550		15.23	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future			2.28400		2.28400		2.26430	2.26430		15.87	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future			2.11340		2.11340		2.10910	2.10910		16.58	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.15600		2.15600		2.15190	2.15190		17.44	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future			2.19900		2.19900		2.19450	2.19450		18.41	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
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 04/02/2016	Bond Future			10.31483		80.37434		10.22898	80.94652			0.00	1,607,486.80	20	8,710.00
ES33	On 05/05/2016	Bond Future			10.41028		77.97252		10.32125	78.55680			0.00	0.00	0	0.00
ES33	On 04/08/2016	Bond Future			10.49656		79.41812		10.40448	80.01381			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 04/02/2016	Bond Future			10.39494		85.50978		10.31927	86.09104			0.00	0.00	0	2,750.00
ES42	On 05/05/2016	Bond Future			10.48740		82.72415		10.40889	83.31774			0.00	0.00	0	4,500.00
ES42	On 25/04/2042	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 04/02/2016	GOVI			493.84700		493.84700		496.37300	496.37300			0.00	9,876,940.00	2	453.00
GOVI	On 05/05/2016	GOVI			502.36900		502.36900		504.95600	504.95600			0.00	0.00	0	146.00
GOVI	On 04/08/2016	GOVI			511.57500		511.57500		514.21700	514.21700			0.00	0.00	0	0.00
I2025	On 04/02/2016	Bond Future			124.25431		124.25431		124.27185	124.27185			0.00	0.00	0	950.00
I2025	On 05/05/2016	Bond Future			126.38769		126.38769		126.40841	126.40841			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

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
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 04/02/2016	Bond Future	106.13928		106.13928		106.15388	106.15388			0.00	0.00	0	185.00
I2033	On 05/05/2016	Bond Future	106.98714		106.98714		107.00450	107.00450			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 04/02/2016	Bond Future	131.04447		131.04447		131.06261	131.06261			0.00	0.00	0	16,637.00
I2038	On 05/05/2016	Bond Future	133.29468		133.29468		133.31610	133.31610			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 04/02/2016	Bond Future	132.01861		132.01861		132.03636	132.03636			0.00	0.00	0	12,068.00
I2046	On 05/05/2016	Bond Future	132.85661		132.85661		132.87763	132.87763			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 04/02/2016	Bond Future	139.18763		139.18763		139.20641	139.20641			0.00	118,727,048.39	853	12,816.00
I2050	On 05/05/2016	Bond Future	141.57723		141.57723		141.59951	141.59951			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 04/02/2016	Index Future	238.92600		238.92600		239.02200	239.02200			0.00	0.00	0	1,038.00
IGOV	On 05/05/2016	Index Future	243.02700		243.02700		243.13100	243.13100			0.00	0.00	0	21.00
IGOV	On 04/08/2016	Index Future	247.52300		247.52300		247.63400	247.63400			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future	646.33300		646.33300		646.42100	646.42100			0.00	0.00	0	157.00
ILBI	On 05/05/2016	Index Future	657.38900		657.38900		657.48300	657.48300			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.53000		93.47000		6.53000	93.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future	6.64000		93.36000		6.64000	93.36000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future	6.69000		93.31000		6.69000	93.31000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	6.78000		93.22000		6.78000	93.22000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future	6.89000		93.11000		6.89000	93.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future	6.99000		93.01000		6.99000	93.01000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.07000		92.93000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.32000		92.68000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.58000		92.42000		7.58000	92.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.71000		92.29000		7.71000	92.29000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.89000		92.11000		7.89000	92.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	8.00000		92.00000		8.01500	91.98500			0.00	0.00	0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future	0.14230		0.14230		0.14040	0.14040			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future	0.14150		0.14150		0.13980	0.13980			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future	0.14090		0.14090		0.13910	0.13910			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future	0.14150		0.14150		0.13980	0.13980			0.00	0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future	0.07310		0.07310		0.07220	0.07220			0.00	0.00	0	28,268.00

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
NGN / R	On 14/03/2016	Foreign Exchange Future			0.06920		0.06920		0.06960	0.06960			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.06650		0.06650		0.06700	0.06700			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.06460		0.06460		0.06500	0.06500			0.00	0.00	0	0.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			9.67510		9.67510		9.69210	9.69210		17.02	0.00	0.00	0	0.00
NZ\$ / R	On 17/12/2015	Any day expiry			9.68530		9.68530		9.70170	9.70170		13.89	0.00	0.00	0	0.00
NZ\$ / R	On 17/12/2015	Any day expiry	9.34	Put	10.59080		0.01059		11.53450	0.01153	10.591	16.30	0.09	0.00	0	10,000.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			9.78080		9.78080		9.79650	9.79650		10.66	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			9.88640		9.88640		9.90170	9.90170		12.77	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.01190		10.01190		10.02390	10.02390		13.56	0.00	0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.08200		1.08200		1.09330	1.09330			0.00	0.00	0	70.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.08470		1.08470		1.09600	1.09600			0.00	0.00	0	4,336.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.08770		1.08770		1.09900	1.09900			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.09160		1.09160		1.10280	1.10280			0.00	0.00	0	0.00
R186	On 04/02/2016	Bond Future			8.79534		113.18506		8.70891	113.83200		9.44	0.00	309,447,954.04	2,734	63,420.00
R186	On 04/02/2016	Bond Future	7.90	Call	94.98000		0.09498		151.40000	0.15140	94.980	9.15	0.05	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.02	Call	159.20000		0.15920		242.40000	0.24240	159.200	9.20	0.08	0.00	0	700.00
R186	On 04/02/2016	Bond Future	8.40	Call	615.21000		0.61521		829.26000	0.82926	615.210	9.32	0.25	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.45	Call	714.27000		0.71427		949.77000	0.94977	714.270	9.33	0.28	0.00	0	350.00
R186	On 04/02/2016	Bond Future	8.65	Put	2,315.65000		2.31565		1,994.24000	1.99424	2,315.650	9.40	0.59	0.00	0	340.00
R186	On 04/02/2016	Bond Future	8.70	Put	2,096.32000		2.09632		1,797.57000	1.79757	2,096.320	9.42	0.56	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.75	Put	1,890.91000		1.89091		1,614.51000	1.61451	1,890.910	9.44	0.52	0.00	0	11,695.00
R186	On 04/02/2016	Bond Future	8.80	Put	1,700.08000		1.70008		1,445.59000	1.44559	1,700.080	9.46	0.49	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.83	Put	1,592.13000		1.59213		1,350.51000	1.35051	1,592.130	9.48	0.47	0.00	0	33.00
R186	On 04/02/2016	Bond Future	9.20	Put	634.86000		0.63486		524.41000	0.52441	634.860	9.64	0.24	0.00	0	700.00
R186	On 05/05/2016	Bond Future			8.86285		115.13929		8.77260	115.80054		9.18	0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future	8.75	Put	3,146.40000		3.14640		2,831.36000	2.83136	3,146.400	9.18	0.54	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	2,764.03000		2.76403		2,477.34000	2.47734	2,764.030	9.22	0.49	0.00	0	5,350.00
R186	On 04/08/2016	Bond Future			8.91774		111.97091		8.82378	112.64525		9.32	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 04/02/2016	Bond Future			293.49993		293.49993		293.54069	293.54069			0.00	0.00	0	714.00
R197	On 05/05/2016	Bond Future			298.53877		298.53877		298.58715	298.58715			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 04/02/2016	Bond Future			243.57865		243.57865		243.61201	243.61201			0.00	13,640,404.40	56	42,795.00
R202	On 05/05/2016	Bond Future			247.76061		247.76061		247.80034	247.80034			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

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
R2023	On 04/02/2016	Bond Future			8.61643		98.95152		8.52438	99.41841		7.14	0.00	2,176,933.44	22	15,427.00
R2023	On 05/05/2016	Bond Future			8.69042		96.73255		8.59341	97.21015		7.17	0.00	0.00	0	0.00
R2023	On 04/08/2016	Bond Future			8.74810		98.52540		8.64609	99.01253		6.88	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 04/02/2016	Bond Future			7.60107		104.27813		7.50197	104.42574		1.68	0.00	0.00	0	16,624.00
R203	On 05/05/2016	Bond Future			7.71617		101.91009		7.59540	102.06306		1.47	0.00	0.00	0	0.00
R203	On 04/08/2016	Bond Future			7.77217		103.79920		7.62161	103.95574		1.19	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 04/02/2016	Bond Future			9.21566		90.74739		9.12951	91.37470			0.00	0.00	0	17,037.00
R2030	On 05/05/2016	Bond Future			9.28546		92.31471		9.19609	92.95544			0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 04/02/2016	Bond Future			9.31513		94.15260		9.22905	94.82141		12.53	0.00	0.00	0	8,417.00
R2032	On 04/02/2016	Bond Future	9.20	Put	2,379.32000		2.37932	2,067.98000	2.06798	2,379.320	2,379.320	12.51	0.56	0.00	0	22.00
R2032	On 04/02/2016	Bond Future	9.30	Put	1,956.53000		1.95653	1,688.47000	1.68847	1,956.530	1,956.530	12.56	0.50	0.00	0	22.00
R2032	On 05/05/2016	Bond Future			9.38310		91.62215		9.29393	92.30506		12.81	0.00	0.00	0	0.00
R2032	On 04/08/2016	Bond Future			9.44112		93.32090		9.34900	94.01715		12.52	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 04/02/2016	Bond Future			9.45329		91.57426		9.37236	92.26077		14.28	0.00	0.00	0	52,037.00
R2037	On 04/02/2016	Bond Future	9.30	Put	2,816.02000		2.81602	2,483.15000	2.48315	2,816.020	2,816.020	14.18	0.59	0.00	0	16.00
R2037	On 04/02/2016	Bond Future	9.43	Put	2,194.25000		2.19425	1,918.98000	1.91898	2,194.250	2,194.250	14.25	0.50	0.00	0	16.00
R2037	On 05/05/2016	Bond Future			9.51993		93.15600		9.43625	93.85688		14.00	0.00	0.00	0	0.00
R2037	On 04/08/2016	Bond Future			9.57857		90.62396		9.49222	91.33857		14.34	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 04/02/2016	Bond Future			7.94642		101.21232		7.85690	101.43829		3.14	0.00	0.00	0	38,583.00
R204	On 05/05/2016	Bond Future			8.04669		102.95981		7.94640	103.19248		2.85	0.00	0.00	0	0.00
R204	On 04/08/2016	Bond Future			8.11797		100.82800		8.00551	101.06570		2.66	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
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 04/02/2016	Bond Future			9.52848		95.26668		9.44756	95.99840		14.77	0.00	0.00	0	1,820.00
R2040	On 05/05/2016	Bond Future			9.59547		96.91222		9.51182	97.65917		14.49	0.00	0.00	0	0.00
R2040	On 04/08/2016	Bond Future			9.65472		94.19933		9.56842	94.96088		14.85	0.00	0.00	0	0.00
R2040	On 31/01/2040	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
R2044	On 04/02/2016	Bond Future			9.53171		92.61657		9.45589	93.30956		15.38	0.00	0.00	0	20,002.00
R2044	On 05/05/2016	Bond Future			9.59618		94.21635		9.51784	94.92381		15.10	0.00	0.00	0	0.00
R2044	On 04/08/2016	Bond Future			9.65311		91.57876		9.57234	92.30005		15.48	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 04/02/2016	Bond Future			9.51260		96.29711		9.43678	97.00733		15.17	0.00	0.00	0	57,883.00
R2048	On 04/02/2016	Bond Future	9.45	Put	2,650.28000		2.65028		2,351.80000	2.35180	2,650.280	15.14	0.53	0.00	0	75.00
R2048	On 04/02/2016	Bond Future	9.55	Put	2,174.12000		2.17412		1,919.38000	1.91938	2,174.120	15.20	0.46	0.00	0	75.00
R2048	On 05/05/2016	Bond Future			9.57246		93.52556		9.49417	94.25063		15.58	0.00	0.00	0	0.00
R2048	On 04/08/2016	Bond Future			9.62345		95.25919		9.54283	95.99838		15.27	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 04/02/2016	Bond Future			8.21087		97.31574		8.12261	97.60217		4.37	0.00	0.00	0	48,100.00
R207	On 04/02/2016	Bond Future	7.27	Call	19.67000		0.01967		34.63000	0.03463	19.670	4.17	0.03	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	61.48000		0.06148		97.18000	0.09718	61.480	4.22	0.08	0.00	0	19.00
R207	On 05/05/2016	Bond Future			8.30790		98.99625		8.21183	99.29032		4.09	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	256.93000		0.25693		324.13000	0.32413	256.930	4.00	0.19	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.38267		97.18696		8.27821	97.48721		3.92	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 04/02/2016	Bond Future			8.36783		95.77337		8.28034	96.11901		5.55	0.00	47,886,685.00	500	40,686.00
R208	On 05/05/2016	Bond Future			8.45065		94.02654		8.35712	94.38070		5.46	0.00	0.00	0	0.00
R208	On 04/08/2016	Bond Future			8.51523		95.76951		8.41548	96.13093		5.15	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 04/02/2016	Bond Future			9.36958		74.21102		9.28360	74.81745		14.52	0.00	158,217,894.64	2,132	43,849.00
R209	On 04/02/2016	Bond Future	9.52	Put	1,264.71000		1.26471		1,082.50000	1.08250	1,264.710	14.69	0.39	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			9.42987		72.34383		9.34116	72.96266		14.86	0.00	0.00	0	0.00
R209	On 05/05/2016	Bond Future	8.25	Call	345.17000		0.34517		433.88000	0.43388	345.170	14.36	0.11	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	1,510.12000		1.51012		1,761.34000	1.76134	1,510.120	14.73	0.35	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.48124		73.68511		9.38994	74.31590		14.57	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

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 04/02/2016	Bond Future			184.50365		184.50365		184.52940	184.52940			0.00	0.00	0	3,896.00
R210	On 05/05/2016	Bond Future			185.50554		185.50554		185.53609	185.53609			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 04/02/2016	Bond Future			135.41389		135.41389		135.43299	135.43299			0.00	0.00	0	1,010.00
R211	On 05/05/2016	Bond Future			137.73894		137.73894		137.76156	137.76156			0.00	0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 04/02/2016	Bond Future			142.05886		142.05886		142.07886	142.07886			0.00	0.00	0	1,569.00
R212	On 05/05/2016	Bond Future			144.49800		144.49800		144.52170	144.52170			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 04/02/2016	Bond Future			9.26620		84.92394		9.18013	85.52681		12.45	0.00	0.00	0	41,590.00
R213	On 05/05/2016	Bond Future			9.33010		82.84279		9.24103	83.45838		12.71	0.00	0.00	0	0.00
R213	On 04/08/2016	Bond Future			9.38361		84.37829		9.29165	85.00591		12.42	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 04/02/2016	Bond Future			9.43586		74.87677		9.36007	75.43475		15.17	0.00	0.00	0	30,261.00
R214	On 04/02/2016	Bond Future	9.35	Put	2,171.12000		2.17112	1,928.19000	1.92819	2,171.120	15.24	0.54	0.00	0.00	0	25.00
R214	On 04/02/2016	Bond Future	9.45	Put	1,785.47000		1.78547	1,577.51000	1.57751	1,785.470	15.31	0.48	0.00	0.00	0	25.00
R214	On 05/05/2016	Bond Future			9.49327		72.87565		9.41511	73.44521		15.56	0.00	0.00	0	4,680.00
R214	On 04/08/2016	Bond Future			9.54178		74.22642		9.46138	74.80705		15.27	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	1,098.63000		1.09863	0.00000	0.00000	1,098.630	14.91	0.22	43,887,537.48	2,600	1,300.00	
R214	On 04/08/2016	Bond Future	9.30	Call	2,905.63000		2.90563	0.00000	0.00000	2,905.630	15.30	0.45	43,965,803.26	1,300	1,300.00	
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 11/12/2015	Foreign Exchange Future			25,100.63000		25,100.63000		24,929.33000	24,929.33000			0.00	0.00	0	0.00
RAIN	On 13/06/2016	Foreign Exchange Future			25,876.65000		25,876.65000		25,699.75000	25,699.75000			0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future			10.35560		10.35560		10.30340	10.30340		14.71	0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future			10.49810		10.49810		10.44640	10.44640		12.30	0.00	28,481,345.30	2,713	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future			10.64500		10.64500		10.59460	10.59460		13.34	0.00	0.00	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future			5.00270		5.00270		4.97250	4.97250		14.85	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future			4.95400		4.95400		4.92290	4.92290		12.32	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future			4.90870		4.90870		4.87750	4.87750		13.28	0.00	0.00	0	0.00
ZMW / R	On 11/12/2015	Foreign Exchange Future			1.35980		1.35980		1.34430	1.34430			0.00	0.00	0	7,688.00
ZMW / R	On 14/03/2016	Foreign Exchange Future			1.29870		1.29870		1.28310	1.28310			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
ZMW / R		On 13/06/2016	Foreign Exchange Future	1.19720	1.19720	1.18390	1.18390			0.00	0.00	0	0.00
Total for Derivatives :											6,863,049,909.86	603,282	4468059.00
Grand Total:											6,863,049,909.86	603,282	4468059.00