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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/12/2015

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 10/12/2015	Any day expiry	15.17890	15.17890		14.54480	14.54480		23.70	0.00	0.00	0	0.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.18730	15.18730		14.54480	14.54480		24.14	0.00	2,617,971,586.70	172,379	244,954.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	4,237.30000	4.23730	3,594.80000	3.59480	4,237.300	36.45	1.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	0.00000	0.00000	0.00000	0.00000	0.000	36.45	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	4,187.30000	4.18730	3,544.80000	3.54480	4,187.300	37.27	1.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	3,987.30000	3.98730	3,344.80000	3.34480	3,987.300	40.53	1.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	3,787.30000	3.78730	3,144.80000	3.14480	3,787.300	43.78	1.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	0.00000	0.00000	0.00000	0.00000	0.000	47.04	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	0.00000	0.00000	0.00000	0.00000	0.000	47.20	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	0.00000	0.00000	0.00000	0.00000	0.000	49.48	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	0.00000	0.00000	0.00000	0.00000	0.000	50.30	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	0.00000	0.00000	0.00000	0.00000	0.000	51.93	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	53.56	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	3,037.30000	3.03730	2,394.80000	2.39480	3,037.300	55.99	1.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	0.00000	0.00000	0.00000	0.00000	0.000	55.93	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	2,987.30000	2.98730	2,344.80000	2.34480	2,987.300	55.88	1.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	2,687.30000	2.68730	2,044.80000	2.04480	2,687.300	55.26	1.00	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	0.00000	0.00000	0.00000	0.00000	0.000	55.14	0.00	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	2,617.30000	2.61730	1,974.80000	1.97480	2,617.300	55.12	1.00	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	2,607.30000	2.60730	1,964.80000	1.96480	2,607.300	55.09	1.00	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	2,587.30000	2.58730	1,944.80000	1.94480	2,587.300	55.05	1.00	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.70	Put	0.00000	0.00000	0.00000	0.00000	0.000	54.85	0.00	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.76	Put	0.00000	0.00000	0.00000	0.00000	0.000	54.72	0.00	0.00	0	402.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.77	Put	0.00000	0.00000	0.00000	0.00000	0.000	54.70	0.00	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	2,387.30000	2.38730	1,744.80000	1.74480	2,387.300	54.64	1.00	0.00	0	17,883.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Put	0.00000	0.00000	0.00000	0.00000	0.000	54.64	0.00	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.85	Put	0.00000	0.00000	0.00000	0.00000	0.000	54.53	0.00	0.00	0	8,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	2,287.30000	2.28730	1,644.80010	1.64480	2,287.300	54.43	1.00	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	0.00000	0.00000	0.00010	0.00000	0.000	54.43	0.00	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	2,187.30000	2.18730	1,544.80090	1.54480	2,187.300	54.22	1.00	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Put	0.00000	0.00000	0.00090	0.00000	0.000	54.22	0.00	0.00	0	54,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	0.00000	0.00000	0.00230	0.00000	0.000	54.12	0.00	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	2,087.30000	2.08730	1,444.80540	1.44481	2,087.300	54.02	1.00	0.00	0	12,166.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	1,987.30000	1.98730	1,344.80720	1.34481	1,987.300	53.81	1.00	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Put	0.00000	0.00000	0.00720	0.00001	0.000	53.81	0.00	0.00	0	60.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Call	1,937.30000	1.93730	1,294.80830	1.29481	1,937.300	53.70	1.00	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	1,907.30010	1.90730	1,264.80910	1.26481	1,907.300	53.64	1.00	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.31	Call	1,877.30010	1.87730	1,234.81000	1.23481	1,877.300	53.58	1.00	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.36	Put	0.00020	0.00000	0.01170	0.00001	0.000	53.48	0.00	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.38	Call	1,807.30020	1.80730	1,164.81250	1.16481	1,807.300	53.43	1.00	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	1,787.30030	1.78730	1,144.81340	1.14481	1,787.300	53.39	1.00	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Put	0.00030	0.00000	0.01340	0.00001	0.000	53.39	0.00	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	1,747.30050	1.74730	1,104.81540	1.10482	1,747.300	53.31	1.00	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	1,687.30100	1.68730	1,044.81910	1.04482	1,687.301	53.19	1.00	0.00	0	2,150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Put	0.00100	0.00000	0.01910	0.00002	0.001	53.19	0.00	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.52	Call	1,667.30130	1.66730	1,024.82050	1.02482	1,667.301	53.14	1.00	0.00	0	5,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.59	Call	1,597.30280	1.59730	954.82690	0.95483	1,597.303	53.00	1.00	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	1,587.30310	1.58730	944.82800	0.94483	1,587.303	52.98	1.00	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.62	Put	0.00380	0.00000	0.03040	0.00003	0.004	52.94	0.00	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.63	Put	0.00430	0.00000	0.03170	0.00003	0.004	52.92	0.00	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.64	Put	0.00480	0.00000	0.03300	0.00003	0.005	52.89	0.00	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.65	Put	0.00530	0.00001	0.03450	0.00003	0.005	52.87	0.00	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	1,527.30590	1.52731	884.83600	0.88484	1,527.306	52.85	1.00	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Call	1,467.30970	1.46731	824.84690	0.82485	1,467.310	52.29	1.00	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Put	0.00970	0.00001	0.04690	0.00005	0.010	52.29	0.00	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.80	Put	0.01310	0.00001	0.06880	0.00007	0.013	50.40	0.00	0.00	0	11,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.83	Call	1,357.31470	1.35731	714.89290	0.71489	1,357.315	49.69	1.00	0.00	0	660.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.84	Put	0.01530	0.00002	0.10280	0.00010	0.015	49.45	0.00	0.00	0	13,360.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Call	1,277.32030	1.27732	635.00870	0.63501	1,277.320	47.80	1.00	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Put	0.02030	0.00002	0.20870	0.00021	0.020	47.80	0.00	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	13.92	Put	0.02110	0.00002	0.23080	0.00023	0.021	47.56	0.00	0.00	0	1,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.95	Put	0.02390	0.00002	0.31250	0.00031	0.024	46.85	0.00	0.00	0	6,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	1,187.32950	1.18733	545.31660	0.54532	1,187.329	45.67	1.00	0.00	0	51,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Put	0.02950	0.00003	0.51660	0.00052	0.030	45.67	0.00	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.01	Put	0.03080	0.00003	0.57100	0.00057	0.031	45.43	0.00	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.04	Call	1,147.33510	1.14734	505.57060	0.50557	1,147.335	44.72	1.00	0.00	0	13,360.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.09	Call	1,097.34390	1.09734	456.06550	0.45607	1,097.344	43.54	1.00	0.00	0	1,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.12	Put	0.05030	0.00005	1.69960	0.00170	0.050	42.83	0.00	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.20	Call	987.37350	0.98737	348.48190	0.34848	987.374	40.94	1.00	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.24	Call	947.38940	0.94739	310.16980	0.31017	947.389	39.99	1.00	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.27	Put	0.10390	0.00010	7.09130	0.00709	0.104	39.28	0.00	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.28	Call	907.40930	0.90741	272.57190	0.27257	907.409	39.04	1.00	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	0.12120	0.00012	9.31940	0.00932	0.121	38.57	0.00	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	817.47560	0.81748	192.04620	0.19205	817.476	36.92	1.00	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Put	0.17560	0.00018	17.24620	0.01725	0.176	36.92	0.00	0.00	0	8,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	687.71530	0.68772	93.50560	0.09351	687.715	34.29	1.00	0.00	0	55,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Put	0.41530	0.00042	48.70560	0.04871	0.415	34.29	0.00	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.70	Call	489.47180	0.48947	22.10240	0.02210	489.472	31.39	0.98	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.75	Call	440.56050	0.44056	15.21800	0.01522	440.561	30.67	0.97	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.83	Call	363.47760	0.36348	8.33700	0.00834	363.478	29.51	0.94	0.00	0	6,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	353.98340	0.35398	7.73330	0.00773	353.983	29.36	0.93	0.00	0	5,752.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	235.30100	0.23530	2.94760	0.00295	235.301	27.48	0.84	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	209.69110	0.20969	2.37130	0.00237	209.691	27.04	0.81	297,919,003.34	24,500	115,493.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.30	Call	38.99510	0.03900	0.31590	0.00032	38.995	26.24	0.30	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.42	Call	18.82190	0.01882	0.16320	0.00016	18.822	28.76	0.16	0.00	0	11,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.57	Call	7.69320	0.00769	0.07760	0.00008	7.693	31.90	0.07	0.00	0	39,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	2.16480	0.00216	0.02920	0.00003	2.165	36.73	0.02	0.00	0	53,000.00
\$ / R	On 14/12/2015	Any day expiry			15.18730	15.18730	14.99610	14.99610		23.44	0.00	1,514,606.10	101	101.00
\$ / R	On 17/12/2015	Any day expiry			15.18670	15.18670	14.55440	14.55440		25.28	0.00	0.00	0	0.00
\$ / R	On 17/12/2015	Any day expiry	14.41	Call	790.96250	0.79096	212.71960	0.21272	790.963	24.92	0.94	0.00	0	5,000.00
\$ / R	On 17/12/2015	Any day expiry	14.42	Call	781.38230	0.78138	205.75090	0.20575	781.382	24.83	0.94	0.00	0	10,000.00
\$ / R	On 21/12/2015	Any day expiry			15.19660	15.19660	14.56030	14.56030		22.33	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	0.01300	0.00001	0.00000	0.00000	0.013	50.57	0.00	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	0.01520	0.00002	0.00010	0.00000	0.015	46.48	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	1,057.02170	1.05702	439.63960	0.43964	1,057.022	23.82	0.96	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	0.93260	0.00093	0.04400	0.00004	0.933	34.17	0.00	0.00	0	300.00
\$ / R	On 22/12/2015	Any day expiry			15.19910	15.19910	14.56340	14.56340		22.02	0.00	0.00	0	0.00
\$ / R	On 22/12/2015	Any day expiry	13.89	Call	1,315.21010	1.31521	681.64480	0.68164	1,315.210	25.22	0.98	0.00	0	15,000.00
\$ / R	On 22/12/2015	Any day expiry	14.43	Call	793.26950	0.79327	233.67100	0.23367	793.269	21.42	0.91	0.00	0	15,000.00
\$ / R	On 29/12/2015	Any day expiry			15.22040	15.22040	14.58500	14.58500		20.24	0.00	0.00	0	0.00
\$ / R	On 29/12/2015	Any day expiry	13.50	Put	3.03920	0.00304	4.11970	0.00412	3.039	23.17	0.01	0.00	0	100.00
\$ / R	On 29/12/2015	Any day expiry	13.92	Call	1,310.13670	1.31014	682.40120	0.68240	1,310.137	21.53	0.97	0.00	0	100.00
\$ / R	On 12/01/2016	Any day expiry			15.26290	15.26290	14.62770	14.62770		19.01	0.00	0.00	0	4,393.00
\$ / R	On 13/01/2016	Any day expiry			15.26600	15.26600	14.63020	14.63020		19.01	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			15.27190	15.27190		14.63530	14.63530		18.99	0.00	0.00	0	0.00
\$ / R	14.00	Put	On 15/01/2016	Any day expiry	18.00420	0.01800	61.01930	0.06102	18.004	17.21	0.05	7,718,085.00	10,000	0.00			
\$ / R	14.10	Put	On 15/01/2016	Any day expiry	25.25160	0.02525	81.80880	0.08181	25.252	17.34	0.07	0.00	0	10,000.00			
\$ / R	14.40	Put	On 15/01/2016	Any day expiry	61.43180	0.06143	174.15070	0.17415	61.432	17.70	0.14	0.00	0	10,000.00			
\$ / R	14.80	Put	On 15/01/2016	Any day expiry	158.66870	0.15867	0.00000	0.00000	158.669	18.29	0.28	42,763,597.20	10,000	10,000.00			
\$ / R	15.00	Call	On 15/01/2016	Any day expiry	505.13720	0.50514	153.14400	0.15314	505.137	18.60	0.63	0.00	0	20,000.00			
\$ / R			On 27/01/2016	Any day expiry	15.30590	15.30590	14.66550	14.66550		18.63	0.00	0.00	0	0.00			
\$ / R	11.80	Put	On 27/01/2016	Any day expiry	0.59360	0.00059	0.45130	0.00045	0.594	24.53	0.00	0.00	0	250.00			
\$ / R	12.97	Call	On 27/01/2016	Any day expiry	2,340.37580	2.34038	1,699.88020	1.69988	2,340.376	20.35	0.99	58,992,367.42	4,600	0.00			
\$ / R	13.11	Call	On 27/01/2016	Any day expiry	2,201.33370	2.20133	1,561.35740	1.56136	2,201.334	19.71	0.99	46,548,245.52	3,600	0.00			
\$ / R	13.50	Put	On 27/01/2016	Any day expiry	9.51780	0.00952	20.24570	0.02025	9.518	17.93	0.02	0.00	0	150.00			
\$ / R	14.48	Call	On 27/01/2016	Any day expiry	923.58370	0.92358	424.01090	0.42401	923.584	17.38	0.82	0.00	0	250.00			
\$ / R	15.32	Call	On 27/01/2016	Any day expiry	406.70340	0.40670	129.03800	0.12904	406.703	18.68	0.51	0.00	0	150.00			
\$ / R			On 29/01/2016	Any day expiry	15.31160	15.31160	14.67060	14.67060		18.63	0.00	4,832,000.00	320	0.00			
\$ / R	13.74	Put	On 29/01/2016	Any day expiry	15.25820	0.01526	45.19970	0.04520	15.258	16.88	0.04	0.00	0	100.00			
\$ / R	14.26	Call	On 29/01/2016	Any day expiry	1,114.27660	1.11428	570.61240	0.57061	1,114.277	17.23	0.87	0.00	0	100.00			
\$ / R			On 12/02/2016	Any day expiry	15.35120	15.35120	14.70590	14.70590		18.46	0.00	0.00	0	106.00			
\$ / R	11.60	Put	On 12/02/2016	Any day expiry	0.86680	0.00087	0.79340	0.00079	0.867	23.54	0.00	0.00	0	1,000.00			
\$ / R	15.40	Call	On 12/02/2016	Any day expiry	453.08060	0.45308	170.37530	0.17038	453.081	18.58	0.50	0.00	0	1,000.00			
\$ / R			On 19/02/2016	Any day expiry	15.37120	15.37120	14.72380	14.72380		18.36	0.00	0.00	0	0.00			
\$ / R	13.93	Call	On 19/02/2016	Any day expiry	1,487.54960	1.48755	900.03510	0.90004	1,487.550	16.79	0.91	0.00	0	3,600.00			
\$ / R	14.30	Put	On 19/02/2016	Any day expiry	99.52740	0.09953	215.32150	0.21532	99.527	17.02	0.16	0.00	0	100.00			
\$ / R	14.91	Call	On 19/02/2016	Any day expiry	736.93340	0.73693	334.28690	0.33429	736.933	17.68	0.67	0.00	0	100.00			
\$ / R			On 25/02/2016	Any day expiry	15.38840	15.38840	14.73910	14.73910		18.38	0.00	0.00	0	0.00			
\$ / R	11.80	Put	On 25/02/2016	Any day expiry	2.37750	0.00238	1.96990	0.00197	2.378	22.64	0.00	0.00	0	250.00			
\$ / R	13.50	Put	On 25/02/2016	Any day expiry	26.98720	0.02699	45.61130	0.04561	26.987	17.76	0.05	0.00	0	150.00			
\$ / R	14.84	Call	On 25/02/2016	Any day expiry	806.61810	0.80662	384.61660	0.38462	806.618	17.47	0.69	0.00	0	250.00			
\$ / R	15.64	Call	On 25/02/2016	Any day expiry	420.92880	0.42093	166.28970	0.16629	420.929	18.91	0.44	0.00	0	150.00			
\$ / R			On 26/02/2016	Any day expiry	15.39120	15.39120	14.74160	14.74160		18.39	0.00	0.00	0	392.00			
\$ / R			On 29/02/2016	Any day expiry	15.39980	15.39980	14.74930	14.74930		18.30	0.00	0.00	0	133.00			
\$ / R	13.92	Put	On 29/02/2016	Any day expiry	53.63550	0.05364	115.97590	0.11598	53.636	16.65	0.09	0.00	0	100.00			
\$ / R	14.60	Call	On 29/02/2016	Any day expiry	982.67110	0.98267	508.89420	0.50889	982.671	17.06	0.76	0.00	0	100.00			
\$ / R			On 02/03/2016	Any day expiry	15.40550	15.40550	14.75440	14.75440		18.32	0.00	0.00	0	0.00			
\$ / R	14.60	Call	On 02/03/2016	Any day expiry	992.28030	0.99228	518.14730	0.51815	992.280	17.08	0.76	0.00	0	10,000.00			
\$ / R	14.61	Call	On 02/03/2016	Any day expiry	985.11350	0.98511	513.06410	0.51306	985.114	17.09	0.76	0.00	0	10,000.00			
\$ / R	14.62	Call	On 02/03/2016	Any day expiry	977.97390	0.97797	508.02110	0.50802	977.974	17.09	0.75	0.00	0	10,000.00			
\$ / R			On 07/03/2016	Any day expiry	15.41980	15.41980	14.76720	14.76720		18.24	0.00	0.00	0	187.00			
\$ / R			On 11/03/2016	Any day expiry	15.43130	15.43130	14.77740	14.77740		18.37	0.00	0.00	0	272.00			
\$ / R			On 14/03/2016	Foreign Exchange Future	15.43990	15.43990	14.78510	14.78510		18.31	0.00	5,726,458,191.30	370,887	512,078.00			
\$ / R	11.05	Put	On 14/03/2016	Foreign Exchange Future	1.51800	0.00152	0.86840	0.00087	1.518	23.99	0.00	0.00	0	1,500.00			
\$ / R	11.55	Put	On 14/03/2016	Foreign Exchange Future	2.72820	0.00273	2.14500	0.00215	2.728	22.43	0.00	0.00	0	42,370.00			
\$ / R	11.60	Put	On 14/03/2016	Foreign Exchange Future	2.89210	0.00289	2.34420	0.00234	2.892	22.27	0.01	0.00	0	30,000.00			
\$ / R	11.80	Put	On 14/03/2016	Foreign Exchange Future	3.65070	0.00365	3.33390	0.00333	3.651	21.65	0.01	0.00	0	1,000.00			
\$ / R	11.83	Put	On 14/03/2016	Foreign Exchange Future	3.78040	0.00378	3.51340	0.00351	3.780	21.55	0.01	0.00	0	1,204.00			

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	11.91	Put	4.14930	0.00415	4.02410	0.00402	4.149	21.30	0.01	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	4.34700	0.00435	4.30310	0.00430	4.347	21.18	0.01	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	4.60740	0.00461	4.67860	0.00468	4.607	21.02	0.01	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	5.23710	0.00524	5.61970	0.00562	5.237	20.68	0.01	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	6.23790	0.00624	7.20490	0.00720	6.238	20.21	0.01	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	2,899.26140	2.89926	2,246.69340	2.24669	2,899.261	19.50	0.98	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	12.41010	0.01241	15.78010	0.01578	12.410	19.08	0.02	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	2,653.45440	2.65345	2,002.48400	2.00248	2,653.454	18.95	0.98	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	16.86900	0.01687	22.11640	0.02212	16.869	18.63	0.03	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	20.94210	0.02094	28.08500	0.02809	20.942	18.30	0.04	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	2,264.05660	2.26406	1,618.00020	1.61800	2,264.057	18.09	0.96	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	26.30350	0.02630	36.16140	0.03616	26.303	17.96	0.04	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	1,976.72510	1.97673	1,345.06010	1.34506	1,976.725	17.44	0.94	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	1,929.36670	1.92937	1,301.65430	1.30165	1,929.367	17.33	0.94	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.63	Put	44.06470	0.04406	78.25460	0.07825	44.065	17.16	0.07	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	51.91200	0.05191	98.67560	0.09868	51.912	16.90	0.08	0.00	0	4,350.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	1,732.52130	1.73252	1,125.64210	1.12564	1,732.521	16.87	0.92	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	1,568.53040	1.56853	983.92000	0.98392	1,568.530	16.59	0.89	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.95	Put	69.94980	0.06995	141.21850	0.14122	69.950	16.60	0.11	0.00	0	32,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	1,516.74040	1.51674	938.75870	0.93876	1,516.740	16.63	0.88	0.00	0	1,750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	1,432.04630	1.43205	867.12280	0.86712	1,432.046	16.69	0.87	0.00	0	9,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	109.61890	0.10962	214.94230	0.21494	109.619	16.76	0.15	0.00	0	800.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	1,341.39100	1.34139	793.52950	0.79353	1,341.391	16.76	0.84	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	1,261.42130	1.26142	730.36340	0.73036	1,261.421	16.82	0.82	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.47	Call	1,138.66590	1.13867	636.77670	0.63678	1,138.666	16.92	0.79	0.00	0	1,676.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	1,116.39690	1.11640	620.25170	0.62025	1,116.397	16.94	0.78	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	1,051.05510	1.05106	572.60570	0.57261	1,051.055	17.00	0.76	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	974.26580	0.97427	518.23680	0.51824	974.266	17.07	0.73	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	941.88060	0.94188	494.90410	0.49490	941.881	17.15	0.71	0.00	0	29,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.03	Call	775.21070	0.77521	384.87820	0.38488	775.211	17.61	0.63	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.25	Call	661.38010	0.66138	315.70130	0.31570	661.380	17.98	0.57	0.00	0	350.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	651.75640	0.65176	310.04990	0.31005	651.756	18.01	0.57	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	511.70000	0.51170	230.06080	0.23006	511.700	18.63	0.48	0.00	0	1,400.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	458.86400	0.45886	200.81450	0.20081	458.864	18.95	0.44	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Call	426.67480	0.42667	183.47880	0.18348	426.675	19.16	0.41	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	382.60300	0.38260	0.00000	0.00000	382.603	19.48	0.38	1,217,975.32	201	201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Put	942.70300	0.94270	0.00000	0.00000	942.703	19.48	0.62	1,998,225.68	201	0.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.11	Call	353.26580	0.35327	145.38690	0.14539	353.266	19.72	0.35	0.00	0	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	266.72550	0.26673	102.54390	0.10254	266.725	20.54	0.28	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	223.42000	0.22342	81.98090	0.08198	223.420	21.06	0.24	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	27.17760	0.02718	4.78520	0.00479	27.178	27.78	0.03	0.00	0	1,500.00
\$ / R	On 16/03/2016	Any day expiry			15.44560	15.44560	14.79020	14.79020		18.34	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	30.50170	0.03050	44.15810	0.04416	30.502	17.76	0.05	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	1,032.40460	1.03240	561.88070	0.56188	1,032.405	17.06	0.75	0.00	0	17,991.00

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 23/03/2016	Any day expiry			15.46580	15.46580	14.80810	14.80810	18.29	0.00	0.00	0	0.00
\$ / R	13.67	Put	On 23/03/2016	Any day expiry	52.57690	0.05258	94.86070	0.09486	52.577	16.99	0.08	0.00	0	19,744.00	
\$ / R	14.97	Call	On 23/03/2016	Any day expiry	849.22260	0.84922	441.77120	0.44177	849.223	17.51	0.65	0.00	0	19,744.00	
\$ / R			On 29/03/2016	Any day expiry	15.48310	15.48310	14.82350	14.82350		18.33	0.00	0.00	0	0.00	
\$ / R	11.80	Put	On 29/03/2016	Any day expiry	4.56760	0.00457	4.49130	0.00449	4.568	20.86	0.01	0.00	0	250.00	
\$ / R	13.50	Put	On 29/03/2016	Any day expiry	44.55110	0.04455	72.87520	0.07288	44.551	17.20	0.07	0.00	0	150.00	
\$ / R	15.25	Call	On 29/03/2016	Any day expiry	726.06680	0.72607	369.09230	0.36909	726.067	17.91	0.58	0.00	0	250.00	
\$ / R	15.96	Call	On 29/03/2016	Any day expiry	451.57270	0.45157	207.21260	0.20721	451.573	19.26	0.41	0.00	0	150.00	
\$ / R			On 18/04/2016	Any day expiry	15.54070	15.54070	14.87480	14.87480		18.37	0.00	0.00	0	0.00	
\$ / R	13.97	Put	On 18/04/2016	Any day expiry	103.34020	0.10334	189.75200	0.18975	103.340	16.51	0.13	0.00	0	17,896.00	
\$ / R	15.42	Call	On 18/04/2016	Any day expiry	730.85930	0.73086	388.61990	0.38862	730.859	18.15	0.55	0.00	0	17,896.00	
\$ / R			On 26/04/2016	Any day expiry	15.56380	15.56380	14.89530	14.89530		18.36	0.00	0.00	0	0.00	
\$ / R	11.80	Put	On 26/04/2016	Any day expiry	5.95750	0.00596	5.92800	0.00593	5.958	19.57	0.01	0.00	0	250.00	
\$ / R	13.50	Put	On 26/04/2016	Any day expiry	57.76590	0.05777	96.37010	0.09637	57.766	16.81	0.08	0.00	0	150.00	
\$ / R	15.66	Call	On 26/04/2016	Any day expiry	663.69130	0.66369	351.83230	0.35183	663.691	18.57	0.50	0.00	0	250.00	
\$ / R	16.29	Call	On 26/04/2016	Any day expiry	462.06840	0.46207	230.22270	0.23022	462.068	19.76	0.38	0.00	0	150.00	
\$ / R			On 10/05/2016	Any day expiry	15.60410	15.60410	14.93110	14.93110		18.39	0.00	0.00	0	0.00	
\$ / R	14.28	Put	On 10/05/2016	Any day expiry	183.76070	0.18376	314.92220	0.31492	183.761	16.63	0.19	0.00	0	8,403.00	
\$ / R	15.51	Call	On 10/05/2016	Any day expiry	778.05750	0.77806	433.96280	0.43396	778.058	18.24	0.54	0.00	0	8,403.00	
\$ / R			On 27/05/2016	Any day expiry	15.65310	15.65310	14.97470	14.97470		18.45	0.00	0.00	0	0.00	
\$ / R	11.80	Put	On 27/05/2016	Any day expiry	6.73820	0.00674	7.79270	0.00779	6.738	18.29	0.01	0.00	0	250.00	
\$ / R	13.50	Put	On 27/05/2016	Any day expiry	69.40070	0.06940	118.82810	0.11883	69.401	16.38	0.08	0.00	0	150.00	
\$ / R	16.13	Call	On 27/05/2016	Any day expiry	615.72080	0.61572	340.11760	0.34012	615.721	19.31	0.44	0.00	0	250.00	
\$ / R	16.70	Call	On 27/05/2016	Any day expiry	465.40780	0.46541	245.37950	0.24538	465.408	20.36	0.35	0.00	0	150.00	
\$ / R			On 31/05/2016	Any day expiry	15.66460	15.66460	14.98490	14.98490		18.41	0.00	0.00	0	230.00	
\$ / R			On 06/06/2016	Any day expiry	15.68190	15.68190	15.00030	15.00030		18.47	0.00	0.00	0	0.00	
\$ / R	12.20	Put	On 06/06/2016	Any day expiry	9.22460	0.00922	14.51230	0.01451	9.225	16.71	0.01	0.00	0	1,000.00	
\$ / R	15.45	Call	On 06/06/2016	Any day expiry	905.37360	0.90537	535.71410	0.53571	905.374	18.04	0.57	0.00	0	1,000.00	
\$ / R			On 08/06/2016	Any day expiry	15.68770	15.68770	15.00540	15.00540		18.48	0.00	0.00	0	0.00	
\$ / R	14.60	Put	On 08/06/2016	Any day expiry	299.78060	0.29978	483.11790	0.48312	299.781	16.85	0.25	0.00	0	8,219.00	
\$ / R	15.78	Call	On 08/06/2016	Any day expiry	777.27200	0.77727	450.13880	0.45014	777.272	18.62	0.51	0.00	0	8,219.00	
\$ / R			On 09/06/2016	Any day expiry	15.69060	15.69060	15.00800	15.00800		18.48	0.00	0.00	0	264.00	
\$ / R			On 13/06/2016	Foreign Exchange Future	15.70210	15.70210	15.01830	15.01830		18.46	0.00	497,285,507.00	31,670	47,300.00	
\$ / R	12.16	Put	On 13/06/2016	Foreign Exchange Future	9.16820	0.00917	13.96660	0.01397	9.168	16.64	0.01	0.00	0	330.00	
\$ / R	12.91	Put	On 13/06/2016	Foreign Exchange Future	25.97150	0.02597	54.41460	0.05441	25.972	15.70	0.04	0.00	0	6,600.00	
\$ / R	13.00	Put	On 13/06/2016	Foreign Exchange Future	30.86000	0.03086	62.77120	0.06277	30.860	15.75	0.04	0.00	0	750.00	
\$ / R	13.20	Put	On 13/06/2016	Foreign Exchange Future	44.36410	0.04436	85.01610	0.08502	44.364	15.87	0.06	0.00	0	700.00	
\$ / R	13.50	Call	On 13/06/2016	Foreign Exchange Future	2,274.94000	2.27494	1,647.73460	1.64773	2,274.940	16.05	0.92	0.00	0	53,633.00	
\$ / R	13.50	Put	On 13/06/2016	Foreign Exchange Future	72.84000	0.07284	129.43460	0.12943	72.840	16.05	0.08	0.00	0	545.00	
\$ / R	13.53	Put	On 13/06/2016	Foreign Exchange Future	76.31410	0.07631	135.22160	0.13522	76.314	16.07	0.09	0.00	0	36,230.00	
\$ / R	14.25	Put	On 13/06/2016	Foreign Exchange Future	203.44120	0.20344	333.99810	0.33400	203.441	16.52	0.19	0.00	0	3,000.00	
\$ / R	14.50	Put	On 13/06/2016	Foreign Exchange Future	272.35170	0.27235	0.00000	0.00000	272.352	16.74	0.23	59,356,218.25	17,500	17,500.00	
\$ / R	14.85	Put	On 13/06/2016	Foreign Exchange Future	391.73200	0.39173	616.62050	0.61662	391.732	17.05	0.30	0.00	0	8,000.00	
\$ / R	14.93	Call	On 13/06/2016	Foreign Exchange Future	1,195.96710	1.19597	749.42910	0.74943	1,195.967	17.15	0.68	0.00	0	330.00	

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	15.00	Call	1,156.73420	1.15673	719.60780	0.71961	1,156.734	17.27	0.67	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	682.56140	0.68256	391.55100	0.39155	682.561	19.16	0.45	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	641.97470	0.64197	365.77230	0.36577	641.975	19.39	0.43	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	558.35220	0.55835	313.20290	0.31320	558.352	19.92	0.39	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	466.91710	0.46692	251.56200	0.25156	466.917	20.65	0.33	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	441.19460	0.44119	234.55340	0.23455	441.195	20.89	0.32	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	281.58050	0.28158	0.00000	0.00000	281.580	22.42	0.21	134,466,311.00	35,000	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	269.67320	0.26967	135.87000	0.13587	269.673	22.57	0.20	0.00	0	6,600.00
\$ / R	On 28/06/2016	Any day expiry			15.74820	15.74820	15.05960	15.05960		18.56	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	7.74860	0.00775	8.74020	0.00874	7.749	17.40	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	76.25310	0.07625	141.47320	0.14147	76.253	15.84	0.09	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	585.77290	0.58577	336.62790	0.33663	585.773	20.05	0.39	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	490.61790	0.49062	271.35160	0.27135	490.618	20.79	0.33	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry			15.83760	15.83760	15.13940	15.13940		18.72	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	9.17550	0.00918	9.62470	0.00962	9.175	16.92	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	79.81600	0.07982	160.34090	0.16034	79.816	15.38	0.09	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	559.54570	0.55955	325.42380	0.32542	559.546	20.83	0.35	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	497.15090	0.49715	281.92880	0.28193	497.151	21.37	0.31	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			15.88390	15.88390	15.18070	15.18070		18.77	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	14.83730	0.01484	44.71370	0.04471	14.837	13.86	0.02	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	1,122.71500	1.12272	727.65970	0.72766	1,122.715	18.13	0.59	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			15.93020	15.93020	15.22200	15.22200		18.84	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	10.88690	0.01089	10.54630	0.01055	10.887	16.57	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	83.17400	0.08317	174.73120	0.17473	83.174	15.00	0.09	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	533.41570	0.53342	313.67940	0.31368	533.416	21.59	0.31	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	492.31440	0.49231	286.95980	0.28696	492.314	21.90	0.29	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			15.96410	15.96410	15.25230	15.25230		18.82	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	13.50	Put	84.96720	0.08497	177.29160	0.17729	84.967	14.92	0.09	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	555.59890	0.55560	331.87110	0.33187	555.599	21.59	0.32	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.80	Call	544.42220	0.54442	324.42580	0.32443	544.422	21.67	0.31	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry			15.97030	15.97030	15.25780	15.25780		18.82	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	136.50530	0.13651	255.34330	0.25534	136.505	15.51	0.12	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	649.39440	0.64939	398.08110	0.39808	649.394	20.93	0.36	0.00	0	48,990.00
\$ / R	On 15/09/2016	Any day expiry	15.99200		15.99200	15.99200	15.27730	15.27730		18.89	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.00480		16.00480	16.00480	15.28850	15.28850		18.87	0.00	142,282,672.00	8,890	28,094.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	49.10770	0.04911	121.50150	0.12150	49.108	14.04	0.06	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	342.80490	0.34280	0.00000	0.00000	342.805	16.85	0.23	58,366,525.00	17,500	17,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	639.36500	0.63937	393.95110	0.39395	639.365	21.20	0.35	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	599.49320	0.59949	365.98060	0.36598	599.493	21.49	0.33	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	352.50370	0.35250	0.00000	0.00000	352.504	24.19	0.20	138,909,855.00	35,000	17,500.00
\$ / R	On 28/09/2016	Any day expiry			16.03370	16.03370	15.31380	15.31380		18.95	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	12.69430	0.01269	11.24640	0.01125	12.694	16.25	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	80.37980	0.08038	183.70660	0.18371	80.380	14.40	0.08	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	526.82420	0.52682	320.47690	0.32048	526.824	22.21	0.29	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 28/09/2016	Any day expiry	18.41	Call	501.87210	0.50187	305.34280	0.30534	501.872	22.42	0.28	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			16.12340	16.12340	15.39240	15.39240		18.98	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	13.74530	0.01375	12.12820	0.01213	13.745	15.94	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	78.80770	0.07881	186.27210	0.18627	78.808	14.01	0.08	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	521.33850	0.52134	331.74890	0.33175	521.338	22.82	0.27	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	510.35180	0.51035	326.12410	0.32612	510.352	22.93	0.27	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			16.22920	16.22920	15.48510	15.48510		19.12	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	15.11240	0.01511	13.15750	0.01316	15.112	15.66	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	69.87470	0.06987	183.66320	0.18366	69.875	13.29	0.07	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	519.95500	0.51995	354.54660	0.35455	519.955	23.55	0.26	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			16.28050	16.28050	15.53000	15.53000		19.15	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			16.29280	16.29280	15.54390	15.54390		19.15	0.00	47,558,683.20	2,919	6,018.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	15.63310	0.01563	13.68740	0.01369	15.633	15.45	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	93.69150	0.09369	204.97080	0.20497	93.691	14.12	0.08	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	548.66490	0.54866	0.00000	0.00000	548.665	17.12	0.28	7,235,373.57	1,700	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	710.22780	0.71023	0.00000	0.00000	710.228	22.24	0.33	10,363,557.68	1,700	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	625.84480	0.62584	435.82390	0.43582	625.845	23.01	0.29	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	551.25840	0.55126	389.88850	0.38989	551.258	24.39	0.26	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	546.65580	0.54666	386.80030	0.38680	546.656	24.51	0.25	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future			16.49860	16.49860	15.77790	15.77790		19.26	0.00	0.00	0	0.00
\$ / R	On 19/06/2017	Foreign Exchange Future			16.73880	16.73880	16.05090	16.05090		19.36	0.00	0.00	0	0.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			15.18730	15.18730	14.54480	14.54480		24.14	0.00	4,465,066.20	294	763.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			15.43990	15.43990	14.78510	14.78510		18.31	0.00	4,585,650.30	297	1,182.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			15.70210	15.70210	15.01830	15.01830		18.46	0.00	847,913.40	54	131.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			16.00480	16.00480	15.28850	15.28850		18.87	0.00	400,120.00	25	80.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			16.29280	16.29280	15.54390	15.54390		19.15	0.00	0.00	0	0.00
£ / R	On 11/12/2015	Foreign Exchange Future			23.05530	23.05530	22.02060	22.02060		21.26	0.00	67,459,807.80	2,926	22,419.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	0.00000	0.00000	0.00000	0.00000	0.000	26.64	0.00	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	3,655.30000	3.65530	2,620.60010	2.62060	3,655.300	38.08	1.00	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.00	Call	3,055.30000	3.05530	2,020.61570	2.02062	3,055.300	45.29	1.00	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.12	Put	0.00000	0.00000	0.01960	0.00002	0.000	46.74	0.00	0.00	0	12,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.23	Put	0.00000	0.00000	0.02430	0.00002	0.000	48.06	0.00	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	2,725.30010	2.72530	1,690.62990	1.69063	2,725.300	49.26	1.00	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.75	Put	0.01560	0.00002	0.08310	0.00008	0.016	54.30	0.00	0.00	0	6,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	2,285.31590	2.28532	1,250.68790	1.25069	2,285.316	53.88	1.00	0.00	0	18,900.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.81	Put	0.01640	0.00002	0.09860	0.00010	0.016	53.05	0.00	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.20	Put	0.02360	0.00002	0.91990	0.00092	0.024	44.98	0.00	0.00	0	3,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.35	Call	1,705.32770	1.70533	673.01110	0.67301	1,705.328	41.87	1.00	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	1,555.33320	1.55533	526.76010	0.52676	1,555.333	38.77	1.00	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Put	0.03320	0.00003	6.16010	0.00616	0.033	38.77	0.00	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.82	Call	1,235.35300	1.23535	239.54630	0.23955	1,235.353	32.14	1.00	0.00	0	10,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	23.20	Call	54.63980	0.05464	0.76750	0.00077	54.640	23.29	0.31	70,923,370.00	10,000	10,000.00

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 12/01/2016	Any day expiry		23.17350	23.17350		22.14490	22.14490		14.67	0.00	0.00	0	15.00
£ / R	On 26/02/2016	Any day expiry		23.36680	23.36680		22.31990	22.31990		16.25	0.00	0.00	0	163.00
£ / R	On 29/02/2016	Any day expiry		23.37980	23.37980		22.33150	22.33150		16.25	0.00	0.00	0	56.00
£ / R	On 07/03/2016	Any day expiry		23.40990	23.40990		22.35830	22.35830		16.25	0.00	0.00	0	50.00
£ / R	On 14/03/2016	Foreign Exchange Future		23.44020	23.44020		22.38550	22.38550		16.33	0.00	192,631,563.60	8,218	32,126.00
£ / R	On 14/03/2016	Foreign Exchange Future	20.75	Put	54.07100	0.05407	118.81840	0.11882	54.071	16.04	0.06	0.00	0	21,300.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.95	Call	588.83480	0.58883	222.87020	0.22287	588.835	16.98	0.42	0.00	0	18,500.00
£ / R	On 13/06/2016	Foreign Exchange Future		23.84380	23.84380		22.74370	22.74370		16.78	0.00	0.00	0	443.00
£ / R	On 08/09/2016	Any day expiry		24.26030	24.26030		23.11560	23.11560		17.35	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	278.69500	0.27869	457.43140	0.45743	278.695	16.10	0.15	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	955.32440	0.95532	558.76040	0.55876	955.324	18.86	0.38	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future		24.31410	24.31410		23.16380	23.16380		17.39	0.00	364,711.50	15	215.00
£ / R	On 19/12/2016	Foreign Exchange Future		24.76600	24.76600		23.56590	23.56590		17.71	0.00	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future		0.12509	0.12509		0.11917	0.11917		85.39	0.00	955,289.42	7,637	4,318.00
¥ / R	On 14/03/2016	Foreign Exchange Future		0.12745	0.12745		0.12143	0.12143		21.46	0.00	1,038,367.74	8,147	11,118.00
¥ / R	On 13/06/2016	Foreign Exchange Future		0.12999	0.12999		0.12370	0.12370		20.49	0.00	596,380.36	4,588	4,588.00
¥ / R	On 19/09/2016	Foreign Exchange Future		0.13299	0.13299		0.12643	0.12643		20.52	0.00	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future		16.64760	16.64760		15.95730	15.95730		25.70	0.00	553,349,576.40	33,239	30,829.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	0.00000	0.00000	0.00000	0.00000	0.000	31.56	0.00	0.00	0	6,877.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.85	Put	0.00000	0.00000	0.00000	0.00000	0.000	38.21	0.00	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	0.00000	0.00000	0.00000	0.00000	0.000	38.82	0.00	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.03	Put	0.00000	0.00000	0.00000	0.00000	0.000	40.39	0.00	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	0.00000	0.00000	0.00290	0.00000	0.000	43.65	0.00	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.80	Put	0.00030	0.00000	0.02640	0.00003	0.000	49.70	0.00	0.00	0	65,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.78	Call	867.79020	0.86779	200.09690	0.20010	867.790	35.79	1.00	0.00	0	6,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.31	Call	348.63730	0.34864	7.15330	0.00715	348.637	29.57	0.91	0.00	0	25,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	186.36170	0.18636	1.84340	0.00184	186.362	27.41	0.74	0.00	0	6,675.00
€ / R	On 29/12/2015	Any day expiry		16.68770	16.68770		16.00660	16.00660		19.13	0.00	0.00	0	0.00
€ / R	On 29/12/2015	Any day expiry	15.30	Put	9.60260	0.00960	17.22290	0.01722	9.603	20.64	0.03	0.00	0	100.00
€ / R	On 29/12/2015	Any day expiry	15.70	Call	1,012.33120	1.01233	392.74640	0.39275	1,012.331	18.88	0.92	0.00	0	100.00
€ / R	On 25/01/2016	Any day expiry		16.79180	16.79180		16.10440	16.10440		18.27	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	1,949.61230	1.94961	1,276.29700	1.27630	1,949.612	17.17	0.98	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	1,880.30500	1.88030	1,210.72770	1.21073	1,880.305	16.83	0.98	0.00	0	1,000.00
€ / R	On 29/01/2016	Any day expiry		16.80600	16.80600		16.11710	16.11710		18.39	0.00	0.00	0	0.00
€ / R	On 29/01/2016	Any day expiry	15.15	Put	17.73110	0.01773	53.51470	0.05351	17.731	16.47	0.04	0.00	0	100.00
€ / R	On 29/01/2016	Any day expiry	15.52	Call	1,334.20030	1.33420	720.66580	0.72067	1,334.200	16.85	0.90	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry		16.88020	16.88020		16.18350	16.18350		18.36	0.00	0.00	0	0.00
€ / R	On 19/02/2016	Any day expiry	15.40	Put	64.33130	0.06433	130.65880	0.13066	64.331	16.99	0.10	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry	16.06	Call	1,014.32110	1.01432	492.12710	0.49213	1,014.321	17.30	0.76	0.00	0	100.00
€ / R	On 26/02/2016	Any day expiry		16.90520	16.90520		16.20570	16.20570		18.26	0.00	0.00	0	34.00
€ / R	On 07/03/2016	Any day expiry		16.94110	16.94110		16.23770	16.23770		18.16	0.00	0.00	0	5.00
€ / R	On 14/03/2016	Foreign Exchange Future		16.96630	16.96630		16.26030	16.26030		18.10	0.00	653,490,977.10	38,517	68,626.00

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	13.05	Put	5.13250		0.00513		5.74480	0.00574	5.133	21.83	0.01	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	5.90260		0.00590		6.94040	0.00694	5.903	21.36	0.01	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	12.20940		0.01221		15.78530	0.01579	12.209	19.65	0.02	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	15.44920		0.01545		19.84450	0.01984	15.449	19.29	0.02	0.00	0	17,534.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	31.97370		0.03197		41.16920	0.04117	31.974	18.13	0.05	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	2,112.66780		2.11267	1,431.34950	1.43135	2,112.668	17.53	0.93	0.00	0	24,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Put	46.36780		0.04637		71.04950	0.07105	46.368	17.53	0.07	0.00	0	33,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	49.89810		0.04990		79.21020	0.07921	49.898	17.41	0.07	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Call	1,682.64720		1.68265	1,046.40470	1.04640	1,682.647	16.86	0.88	0.00	0	25,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	86.34720		0.08635		156.10470	0.15610	86.347	16.86	0.12	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	1,216.70040		1.21670	664.26750	0.66427	1,216.700	17.03	0.77	0.00	0	26,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	15.99	Call	1,187.29990		1.18730	642.00680	0.64201	1,187.300	17.04	0.77	24,297,945.67	1,892	0.00	
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	1,180.01150		1.18001	636.52440	0.63652	1,180.011	17.05	0.76	0.00	0	650.00	
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	1,074.89330		1.07489	558.20050	0.55820	1,074.893	17.14	0.73	0.00	0	24,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	978.41170		0.97841	488.45260	0.48845	978.412	17.32	0.69	0.00	0	36,640.00	
€ / R	On 14/03/2016	Foreign Exchange Future	16.90	Call	655.13480		0.65513	285.60540	0.28561	655.135	18.04	0.54	0.00	0	19,500.00	
€ / R	On 13/06/2016	Foreign Exchange Future			17.30270		17.30270	16.56250	16.56250		17.99	0.00	26,265,498.60	1,518	5,189.00	
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	33.67720		0.03368		60.66280	0.06066	33.677	16.32	0.04	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,632.48060		1.63248	1,051.94470	1.05194	1,632.481	16.60	0.77	0.00	0	6,000.00	
€ / R	On 19/09/2016	Foreign Exchange Future			17.69920		17.69920	16.92160	16.92160		18.20	0.00	176,992.00	10	700.00	
€ / R	On 19/12/2016	Foreign Exchange Future			18.08380		18.08380	17.26690	17.26690		18.39	0.00	0.00	0	4,500.00	
10Y STND	On 17/12/2025	Interest Rate Swap			106.73765		106.73765	102.97866	102.97866				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			104.15590		104.15590	100.00000	100.00000				0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.36273		100.36273	99.94657	99.94657				0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.51970		100.51970	100.00000	100.00000				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			101.36245		101.36245	100.22931	100.22931				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			100.96966		100.96966	100.00000	100.00000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			103.25410		103.25410	100.66507	100.66507				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			102.89828		102.89828	100.00000	100.00000				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			452.17900		452.17900	467.83500	467.83500				0.00	0.00	0	2.00
AL37	On 05/05/2016	Index Future			459.96700		459.96700	475.89600	475.89600				0.00	0.00	0	0.00
AL7T	On 04/02/2016	Index Future			508.42400		508.42400	542.58600	542.58600				0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			517.18000		517.18000	551.93500	551.93500				0.00	0.00	0	0.00
ALBI	On 04/02/2016	Index Future			458.73400		458.73400	493.54000	493.54000				0.00	0.00	0	620.00
ALBI	On 05/05/2016	Index Future			466.63400		466.63400	502.04400	502.04400				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
ALBI	On 04/08/2016	Index Future			475.17100		475.17100		511.24300	511.24300			0.00	0.00	0	0.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			11.09550		11.09550		10.52840	10.52840		29.23	0.00	46,423,572.00	4,184	8,344.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	0.00000		0.00000		0.00010	0.00000	0.000	45.94	0.00	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	1,495.50000		1.49550		928.41620	0.92842	1,495.500	49.67	1.00	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	895.55230		0.89555		329.09600	0.32910	895.552	50.28	1.00	0.00	0	201.00
AU\$ / R	On 15/01/2016	Any day expiry			11.14110		11.14110		10.57570	10.57570		18.48	0.00	0.00	0	3.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			11.23000		11.23000		10.65270	10.65270		14.93	0.00	67,952,730.00	6,051	8,076.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	17.70270		0.01770		32.20490	0.03220	17.703	16.15	0.05	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	894.39570		0.89440		409.79020	0.40979	894.396	14.69	0.86	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	273.10690		0.27311		70.48100	0.07048	273.107	15.27	0.44	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.37350		11.37350		10.77680	10.77680		14.81	0.00	0.00	0	250.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.54460		11.54460		10.92870	10.92870		15.45	0.00	1,039,014.00	90	500.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.71260		11.71260		11.07570	11.07570		15.74	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			11.19080		11.19080		10.73410	10.73410		27.39	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			11.37740		11.37740		10.91200	10.91200		14.63	0.00	0.00	0	2.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.57270		11.57270		11.08620	11.08620		15.54	0.00	0.00	0	0.00
CF CANDO CAGJ	On 22/12/2015	Can-Do Future			958.08630		958.08630		350.05560	350.05560			0.00	0.00	0	0.00
CHF / R	On 11/12/2015	Foreign Exchange Future			15.39640		15.39640		14.72040	14.72040		22.93	0.00	99,337,572.80	6,452	6,417.00
CHF / R	On 14/03/2016	Foreign Exchange Future			15.70920		15.70920		15.02980	15.02980		18.19	0.00	112,980,566.40	7,192	6,452.00
CHF / R	On 13/06/2016	Foreign Exchange Future			16.04910		16.04910		15.33940	15.33940		17.97	0.00	0.00	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future			2.33550		2.33550		2.23420	2.23420		26.64	0.00	58,644,405.00	25,110	158.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.34980		2.34980		2.24830	2.24830		17.96	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future			2.37250		2.37250		2.26680	2.26680		17.77	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future			2.23590		2.23590		2.14290	2.14290		35.00	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.28110		2.28110		2.18580	2.18580		20.87	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future			2.32850		2.32850		2.22870	2.22870		20.95	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

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
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	11.49461		73.12326		10.36644	80.03344			0.00	0.00	0	8,710.00
ES33	On 05/05/2016	Bond Future	11.63192		70.59337		10.46402	77.62308			0.00	0.00	0	0.00
ES33	On 04/08/2016	Bond Future	11.76174		71.89953		10.55220	79.06155			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	11.64673		76.82819		10.46215	84.99934			0.00	0.00	0	2,750.00
ES42	On 05/05/2016	Bond Future	11.78529		73.88952		10.55728	82.20195			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	460.33300		460.33300		491.75800	491.75800			0.00	27,619,980.00	6	457.00
GOVI	On 05/05/2016	GOVI	468.26100		468.26100		500.23100	500.23100			0.00	0.00	0	146.00
GOVI	On 04/08/2016	GOVI	476.82700		476.82700		509.39700	509.39700			0.00	0.00	0	0.00
I2025	On 04/02/2016	Bond Future	119.35020		119.35020		123.92723	123.92723			0.00	0.00	0	950.00
I2025	On 05/05/2016	Bond Future	121.39479		121.39479		126.05117	126.05117			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
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	103.47046		103.47046		106.08278	106.08278			0.00	0.00	0	185.00
I2033	On 05/05/2016	Bond Future	104.26839		104.26839		106.92632	106.92632			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	120.81101		120.81101		131.43799	131.43799			0.00	0.00	0	16,994.00
I2038	On 05/05/2016	Bond Future	122.88066		122.88066		133.69071	133.69071			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	117.97419		117.97419		132.52676	132.52676			0.00	0.00	0	12,126.00
I2046	On 05/05/2016	Bond Future	118.56629		118.56629		133.36944	133.36944			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	122.90432		122.90432		139.11489	139.11489			0.00	32,200,931.84	262	13,173.00
I2050	On 05/05/2016	Bond Future	125.00983		125.00983		141.49894	141.49894			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	228.96800		228.96800		238.84300	238.84300			0.00	0.00	0	1,038.00
IGOV	On 05/05/2016	Index Future	232.89000		232.89000		242.93600	242.93600			0.00	0.00	0	21.00
IGOV	On 04/08/2016	Index Future	237.19100		237.19100		247.42900	247.42900			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future	623.09800		623.09800		645.87900	645.87900			0.00	0.00	0	157.00

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
ILBI	On 05/05/2016	Index Future			633.75300		633.75300		656.92500	656.92500			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		8.00000	92.00000			0.00	0.00	0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future			0.14910		0.14910		0.14270	0.14270			0.00	0.00	0	694.00
KES / R	On 14/03/2016	Foreign Exchange Future			0.14850		0.14850		0.14200	0.14200			0.00	0.00	0	1,266.00
KES / R	On 13/06/2016	Foreign Exchange Future			0.14920		0.14920		0.14110	0.14110			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future			0.14650		0.14650		0.14230	0.14230			0.00	0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.07630		0.07630		0.07310	0.07310			0.00	0.00	0	28,268.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.07280		0.07280		0.06830	0.06830			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.07030		0.07030		0.06570	0.06570			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.06900		0.06900		0.06370	0.06370			0.00	0.00	0	0.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			10.27260		10.27260		9.67350	9.67350		26.02	0.00	0.00	0	0.00
NZ\$ / R	On 17/12/2015	Any day expiry			10.27220		10.27220		9.67980	9.67980		23.60	0.00	0.00	0	0.00
NZ\$ / R	On 17/12/2015	Any day expiry	9.34	Put	1.78940		0.00179		11.88890	0.01189	1.789	30.62	0.01	0.00	0	10,000.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			10.38900		10.38900		9.77880	9.77880		12.33	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			10.51060		10.51060		9.88280	9.88280		14.33	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.65810		10.65810		10.01040	10.01040		14.95	0.00	0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.09620		1.09620		1.09710	1.09710			0.00	0.00	0	70.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.09890		1.09890		1.09980	1.09980			0.00	0.00	0	4,338.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.10190		1.10190		1.10280	1.10280			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.10590		1.10590		1.10680	1.10680			0.00	0.00	0	0.00
R186	On 04/02/2016	Bond Future			9.97365		104.85328		8.86845	112.64178		9.62	0.00	26,213,320.00	250	62,765.00
R186	On 04/02/2016	Bond Future	7.90	Call	0.09000		0.00009		68.09000	0.06809	0.090	9.29	0.00	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.02	Call	0.22000		0.00022		115.19000	0.11519	0.220	9.30	0.00	0.00	0	700.00
R186	On 04/02/2016	Bond Future	8.40	Call	3.32000		0.00332		484.37000	0.48437	3.320	9.43	0.00	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.45	Call	4.54000		0.00454		567.65000	0.56765	4.540	9.44	0.00	0.00	0	350.00
R186	On 04/02/2016	Bond Future	8.65	Put	9,437.07000		9.43707		2,641.07000	2.64107	9,437.070	9.51	0.99	0.00	0	340.00
R186	On 04/02/2016	Bond Future	8.70	Put	9,064.61000		9.06461		2,402.64000	2.40264	9,064.610	9.52	0.99	0.00	0	5,000.00

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
R186	On 04/02/2016	Bond Future	8.75	Put	8,695.04000		8.69504	2,177.94000	2.17794	8,695.040	9.54	0.98	0.00	0	11,695.00	
R186	On 04/02/2016	Bond Future	8.80	Put	8,328.57000		8.32857	1,967.06000	1.96706	8,328.570	9.56	0.98	0.00	0	5,000.00	
R186	On 04/02/2016	Bond Future	8.83	Put	8,110.31000		8.11031	1,847.25000	1.84725	8,110.310	9.57	0.98	0.00	0	33.00	
R186	On 04/02/2016	Bond Future	9.20	Put	5,551.07000		5.55107	763.04000	0.76304	5,551.070	9.72	0.90	0.00	0	700.00	
R186	On 05/05/2016	Bond Future			10.08957		106.65914	8.93940	114.58259		9.35	0.00	0.00	0	0.00	
R186	On 05/05/2016	Bond Future	8.75	Put	9,544.44000		9.54444	3,485.31000	3.48531	9,544.440	9.35	0.92	0.00	0	1,900.00	
R186	On 05/05/2016	Bond Future	8.85	Put	8,876.75000		8.87675	3,079.29000	3.07929	8,876.750	9.39	0.90	0.00	0	5,350.00	
R186	On 04/08/2016	Bond Future			10.19551		103.32950	8.99751	111.40276		9.52	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			293.20384		293.20384	293.24360	293.24360			0.00	0.00	0	714.00	
R197	On 05/05/2016	Bond Future			298.22634		298.22634	298.26920	298.26920			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			235.09104		235.09104	243.44931	243.44931			0.00	7,052,731.20	30	43,005.00	
R202	On 05/05/2016	Bond Future			239.11810		239.11810	247.62162	247.62162			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 04/02/2016	Bond Future			9.76027		93.38061	8.68456	98.60779		7.29	0.00	51,359,335.50	550	15,427.00	
R2023	On 05/05/2016	Bond Future			9.89090		91.06170	8.76251	96.37956		7.31	0.00	0.00	0	0.00	
R2023	On 04/08/2016	Bond Future			10.01043		92.74596	8.82399	98.16500		7.04	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			8.61530		102.78405	7.65021	104.20505		1.71	0.00	0.00	0	16,624.00	
R203	On 05/05/2016	Bond Future			8.93361		100.38607	7.77772	101.83226		1.50	0.00	0.00	0	0.00	
R203	On 04/08/2016	Bond Future			9.28793		102.24304	7.84940	103.71905		1.24	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			10.41175		82.63696	9.28383	90.25531			0.00	0.00	0	17,037.00	
R2030	On 05/05/2016	Bond Future			10.52351		84.06084	9.35634	91.81106			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			10.52062		85.49656	9.37817	93.66732		12.70	0.00	0.00	0	8,417.00	
R2032	On 04/02/2016	Bond Future	9.20	Put	9,577.19000		9.57719	2,642.15000	2.64215	9,577.190	12.58	0.98	0.00	0	22.00	
R2032	On 04/02/2016	Bond Future	9.30	Put	8,813.22000		8.81322	2,185.95000	2.18595	8,813.220	12.62	0.97	0.00	0	22.00	
R2032	On 05/05/2016	Bond Future			10.62981		82.81316	9.44859	91.12534		12.99	0.00	0.00	0	0.00	
R2032	On 04/08/2016	Bond Future			10.73044		84.34559	9.50883	92.81408		12.71	0.00	0.00	0	0.00	
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2037	On 04/02/2016	Bond Future			10.68386		82.06762		9.51639	91.04460		14.46	0.00	0.00	0	51,270.00
R2037	On 04/02/2016	Bond Future	9.30	Put	10,836.59000		10.83659	3,113.30000	3.11330	10,836.590		14.25	0.99	0.00	0	16.00
R2037	On 04/02/2016	Bond Future	9.43	Put	9,745.47000		9.74547	2,446.26000	2.44626	9,745.470		14.32	0.98	0.00	0	16.00
R2037	On 05/05/2016	Bond Future			10.79090		83.48177		9.58535	92.61394		14.17	0.00	0.00	0	0.00
R2037	On 04/08/2016	Bond Future			10.89216		80.76728		9.64612	90.07107		14.53	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			8.96246		98.69139		8.00458	101.06584		3.19	0.00	0.00	0	39,163.00
R204	On 05/05/2016	Bond Future			9.17377		100.39115		8.11263	102.80721		2.90	0.00	0.00	0	0.00
R204	On 04/08/2016	Bond Future			9.38062		98.20780		8.19218	100.67155		2.72	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			10.76939		85.11595		9.59157	94.70257		14.93	0.00	0.00	0	1,820.00
R2040	On 05/05/2016	Bond Future			10.87730		86.58261		9.66086	96.33502		14.63	0.00	0.00	0	0.00
R2040	On 04/08/2016	Bond Future			10.97965		83.67504		9.72222	93.61067		15.01	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
R2044	On 04/02/2016	Bond Future			10.79299		82.28209		9.59999	92.00005		15.52	0.00	0.00	0	20,002.00
R2044	On 05/05/2016	Bond Future			10.89869		83.69990		9.66687	93.58591		15.22	0.00	0.00	0	0.00
R2044	On 04/08/2016	Bond Future			10.99893		80.86426		9.72603	90.93586		15.63	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			10.77433		85.76669		9.58085	95.66600		15.26	0.00	0.00	0	57,883.00
R2048	On 04/02/2016	Bond Future	9.45	Put	11,155.24000		11.15524	2,953.49000	2.95349	11,155.240		15.12	0.98	0.00	0	75.00
R2048	On 04/02/2016	Bond Future	9.55	Put	10,244.90000		10.24490	2,435.06000	2.43506	10,244.900		15.16	0.97	0.00	0	75.00
R2048	On 05/05/2016	Bond Future			10.87478		82.80989		9.64305	92.88041		15.68	0.00	0.00	0	0.00
R2048	On 04/08/2016	Bond Future			10.96772		84.34185		9.69619	94.60126		15.37	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			9.33477		93.75698		8.28481	97.07658		4.46	0.00	37,502,792.00	400	47,034.00
R207	On 04/02/2016	Bond Future	7.27	Call	0.01000		0.00001	13.62000	0.01362		0.010	4.26	0.00	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	0.05000		0.00005	42.70000	0.04270		0.050	4.26	0.00	0.00	0	19.00
R207	On 05/05/2016	Bond Future			9.52198		95.37216		8.38875	98.74961		4.17	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	7.78000		0.00778	215.68000	0.21568	7.780		4.04	0.01	0.00	0	43.00
R207	On 04/08/2016	Bond Future			9.70167		93.49205		8.47067	96.93490		4.02	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			9.50818		91.40687		8.44152	95.48345		5.67	0.00	112,430,450.10	1,230	41,528.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R208	On 05/05/2016	Bond Future			9.66270		89.58089		8.52973	93.72837		5.58	0.00	0.00	0	0.00
R208	On 04/08/2016	Bond Future			9.80712		91.23808		8.59962	95.46507		5.29	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			10.55288		66.60288		9.42266	73.84051		14.70	0.00	9,990,432.00	150	43,429.00
R209	On 04/02/2016	Bond Future	9.52	Put	6,652.51000		6.65251		1,389.80000	1.38980	6,652.510	14.71	0.95	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			10.64973		64.60158		9.48485	71.96435		15.04	0.00	0.00	0	0.00
R209	On 05/05/2016	Bond Future	8.25	Call	13.99000		0.01399		313.36000	0.31336	13.990	14.56	0.01	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	135.67000		0.13567		1,377.53000	1.37753	135.670	14.80	0.05	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			10.73855		65.79691		9.53788	73.29799		14.76	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	904.39000		0.90439		0.00000	0.00000	904.390	14.82	0.21	38,968,380.86	6,000	6,000.00
R209	On 04/08/2016	Bond Future	10.60	Call	2,896.93000		2.89693		0.00000	0.00000	2,896.930	15.40	0.49	137,937,997.44	6,000	6,000.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 04/02/2016	Bond Future			179.11298		179.11298		184.01494	184.01494			0.00	0.00	0	3,861.00
R210	On 05/05/2016	Bond Future			180.01520		180.01520		185.00273	185.00273			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			135.02050		135.02050		135.33999	135.33999			0.00	0.00	0	1,010.00
R211	On 05/05/2016	Bond Future			137.33356		137.33356		137.65963	137.65963			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			138.39252		138.39252		141.73997	141.73997			0.00	0.00	0	1,569.00
R212	On 05/05/2016	Bond Future			140.76339		140.76339		144.16932	144.16932			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			10.46141		77.16633		9.33428	84.45150		12.63	0.00	0.00	0	41,590.00
R213	On 05/05/2016	Bond Future			10.56462		74.94816		9.40071	82.35942		12.89	0.00	0.00	0	0.00
R213	On 04/08/2016	Bond Future			10.65932		76.33452		9.45656	83.88523		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 04/02/2016	Bond Future			10.68618		66.61322		9.50416	74.37998		15.31	0.00	0.00	0	30,261.00

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
R214	On 04/02/2016	Bond Future	9.35	Put	8,922.12000	8.92212	2,407.18000	2.40718	8,922.120	15.12	0.98	0.00	0	25.00
R214	On 04/02/2016	Bond Future	9.45	Put	8,201.38000	8.20138	1,986.47000	1.98647	8,201.380	15.17	0.97	0.00	0	25.00
R214	On 05/05/2016	Bond Future			10.78180	64.46671	9.56383	72.36780		15.71	0.00	0.00	0	4,680.00
R214	On 04/08/2016	Bond Future			10.86979	65.65924	9.61441	73.70850		15.42	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	114.56000	0.11456	981.38000	0.98138	114.560	14.94	0.04	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	507.69000	0.50769	2,666.51000	2.66651	507.690	15.32	0.13	0.00	0	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			26,358.52000	26,358.52000	25,225.84000	25,225.84000			0.00	0.00	0	0.00
RAIN	On 13/06/2016	Foreign Exchange Future			27,193.87000	27,193.87000	25,991.84000	25,991.84000			0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future			10.83900	10.83900	10.36000	10.36000		30.38	0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future			10.98880	10.98880	10.50200	10.50200		15.36	0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future			11.15390	11.15390	10.64830	10.64830		15.72	0.00	0.00	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future			5.20710	5.20710	4.99160	4.99160		25.69	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future			5.16670	5.16670	4.94440	4.94440		14.28	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future			5.12320	5.12320	4.90170	4.90170		14.91	0.00	0.00	0	0.00
ZMW / R	On 11/12/2015	Foreign Exchange Future			1.38760	1.38760	1.33160	1.33160			0.00	0.00	0	7,688.00
ZMW / R	On 14/03/2016	Foreign Exchange Future			1.33430	1.33430	1.27250	1.27250			0.00	0.00	0	1.00
ZMW / R	On 13/06/2016	Foreign Exchange Future			1.22880	1.22880	1.17290	1.17290			0.00	0.00	0	0.00
Total for Derivatives :												12,373,262,027.51	930,002	4701238.00
Grand Total:												12,373,262,027.51	930,002	4701238.00