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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/11/2015

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 10/11/2015	Any day expiry	14.29220	14.29220		14.30920	14.30920		17.44	0.00	142,922,000.00	10,000	0.00	
\$ / R	On 11/11/2015	Any day expiry	14.29400	14.29400		14.30920	14.30920		17.55	0.00	0.00	0	1,174.00	
\$ / R	On 11/11/2015	Any day expiry	13.68	Call	614.04400	0.61404	629.44240	0.62944	614.044	26.66	1.00	0.00	0	11,000.00
\$ / R	On 11/11/2015	Any day expiry	13.92	Call	374.85880	0.37486	391.88660	0.39189	374.859	23.13	0.99	0.00	0	11,000.00
\$ / R	On 17/11/2015	Any day expiry			14.30290	14.30290	14.31640	14.31640		15.80	0.00	0.00	0	0.00
\$ / R	On 17/11/2015	Any day expiry	13.15	Call	1,153.09650	1.15310	1,166.73250	1.16673	1,153.096	20.76	1.00	0.00	0	12,500.00
\$ / R	On 17/11/2015	Any day expiry	13.35	Call	953.59100	0.95359	967.44950	0.96745	953.591	19.69	0.99	0.00	0	5,000.00
\$ / R	On 17/11/2015	Any day expiry	13.40	Call	903.84160	0.90384	917.79260	0.91779	903.842	19.42	0.99	0.00	0	7,500.00
\$ / R	On 18/11/2015	Any day expiry			14.30500	14.30500	14.31880	14.31880		16.10	0.00	0.00	0	150.00
\$ / R	On 18/11/2015	Any day expiry	13.17	Call	1,135.40770	1.13541	1,149.42660	1.14943	1,135.408	20.50	1.00	0.00	0	6,000.00
\$ / R	On 18/11/2015	Any day expiry	13.35	Call	956.04110	0.95604	970.23200	0.97023	956.041	19.35	0.99	0.00	0	6,000.00
\$ / R	On 20/11/2015	Any day expiry			14.30920	14.30920	14.32370	14.32370		16.51	0.00	0.00	0	0.00
\$ / R	On 20/11/2015	Any day expiry	13.14	Put	0.92070	0.00092	1.22050	0.00122	0.921	20.56	0.01	0.00	0	8,000.00
\$ / R	On 20/11/2015	Any day expiry	13.75	Put	12.53330	0.01253	13.84750	0.01385	12.533	16.57	0.07	0.00	0	1,000.00
\$ / R	On 24/11/2015	Any day expiry			14.31980	14.31980	14.33390	14.33390		16.24	0.00	0.00	0	0.00
\$ / R	On 24/11/2015	Any day expiry	13.68	Call	652.72230	0.65272	667.80170	0.66780	652.722	15.68	0.93	0.00	0	9,000.00

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 24/11/2015	Any day expiry	13.99	Call	388.28520	0.38829	403.71100	0.40371	388.285	15.96	0.78	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry			14.32240	14.32240	14.33650	14.33650		16.38	0.00	0.00	0	301.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	0.00000	0.00000	0.00000	0.00000	0.000	24.61	0.00	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	0.00020	0.00000	0.00020	0.00000	0.000	26.68	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	12.63	Put	0.53570	0.00054	0.58360	0.00058	0.536	22.49	0.00	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	12.85	Put	1.16540	0.00117	1.28820	0.00129	1.165	21.38	0.01	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	12.93	Put	1.43170	0.00143	1.67210	0.00167	1.432	20.78	0.01	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Call	1,294.26420	1.29426	1,308.69880	1.30870	1,294.264	20.03	0.99	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Put	1.86420	0.00186	2.19880	0.00220	1.864	20.03	0.01	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.24	Call	1,085.73290	1.08573	1,100.49050	1.10049	1,085.733	18.46	0.98	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Put	3.42960	0.00343	4.10830	0.00411	3.430	18.38	0.02	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Call	1,075.82960	1.07583	1,090.60830	1.09061	1,075.830	18.38	0.98	0.00	0	11,500.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Call	996.72630	0.99673	1,011.69830	1.01170	996.726	17.79	0.98	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Put	4.32630	0.00433	5.19830	0.00520	4.326	17.79	0.02	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.43	Call	898.23210	0.89823	913.51910	0.91352	898.232	17.04	0.97	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.65	Call	685.54420	0.68554	700.42320	0.70042	685.544	15.82	0.94	255,328,304.00	20,000	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.73	Call	612.44740	0.61245	627.47340	0.62747	612.447	15.88	0.91	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	507.97370	0.50797	523.13190	0.52313	507.974	15.99	0.85	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	0.14820	0.00015	0.17950	0.00018	0.148	29.99	0.00	0.00	0	300.00
\$ / R	On 26/11/2015	Any day expiry	14.32510		14.32510	14.32510	14.33910	14.33910		16.46	0.00	0.00	0	67.00
\$ / R	On 08/12/2015	Any day expiry	14.35690		14.35690	14.35690	14.36970	14.36970		16.47	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.36480		14.36480	14.36480	14.37730	14.37730		16.61	0.00	1,079,687,097.60	75,162	612,286.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	3,414.83540	3.41484	3,427.34250	3.42734	3,414.835	25.80	1.00	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	0.03540	0.00004	0.04250	0.00004	0.035	25.80	0.00	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	3,364.83920	3.36484	3,377.34760	3.37735	3,364.839	25.56	1.00	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	3,164.85930	3.16486	3,177.37560	3.17738	3,164.859	24.59	1.00	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	2,964.89000	2.96489	2,977.42020	2.97742	2,964.890	23.63	1.00	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	0.14200	0.00014	0.18900	0.00019	0.142	22.72	0.00	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	0.14550	0.00015	0.19320	0.00019	0.146	22.68	0.00	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	0.20540	0.00021	0.26350	0.00026	0.205	22.08	0.00	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	0.23240	0.00023	0.29460	0.00029	0.232	21.86	0.00	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	0.29780	0.00030	0.36860	0.00037	0.298	21.44	0.00	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	0.38210	0.00038	0.46200	0.00046	0.382	21.01	0.00	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	2,215.35650	2.21536	2,227.95040	2.22795	2,215.356	20.37	1.00	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	0.60020	0.00060	0.69680	0.00070	0.600	20.24	0.00	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	2,165.43130	2.16543	2,178.02960	2.17803	2,165.431	20.16	1.00	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	1,866.15550	1.86616	1,878.77060	1.87877	1,866.155	18.88	0.99	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	1.58200	0.00158	1.69610	0.00170	1.582	18.62	0.01	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	1,796.42340	1.79642	1,809.03700	1.80904	1,796.423	18.58	0.99	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	1,786.46580	1.78647	1,799.07900	1.79908	1,786.466	18.54	0.99	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	1,766.55420	1.76655	1,779.16620	1.77917	1,766.554	18.45	0.99	250,281,062.00	20,000	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.70	Put	2.27390	0.00227	2.37400	0.00237	2.274	18.02	0.01	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.76	Put	2.65920	0.00266	2.74620	0.00275	2.659	17.77	0.01	0.00	0	402.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.77	Put	2.72960	0.00273	2.81390	0.00281	2.730	17.73	0.01	0.00	0	12,000.00

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	12.80	Call	1,567.75250	1.56775	1,580.32760	1.58033	1,567.753	17.60	0.99	0.00	0	17,883.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Put	2.95250	0.00295	3.02760	0.00303	2.953	17.60	0.01	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.85	Put	3.36630	0.00337	3.42250	0.00342	3.366	17.38	0.01	0.00	0	8,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	1,468.63980	1.46864	1,481.17130	1.48117	1,468.640	17.17	0.99	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	3.83980	0.00384	3.87130	0.00387	3.840	17.17	0.01	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	1,370.29730	1.37030	1,382.58000	1.38258	1,370.297	16.99	0.98	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Put	5.49730	0.00550	5.28000	0.00528	5.497	16.99	0.02	0.00	0	54,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	6.55400	0.00655	6.34130	0.00634	6.554	16.90	0.02	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	1,272.59280	1.27259	1,284.89140	1.28489	1,272.593	16.81	0.97	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	1,175.73000	1.17573	1,188.07560	1.18808	1,175.730	16.63	0.96	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Put	10.93000	0.01093	10.77560	0.01078	10.930	16.63	0.04	0.00	0	60.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Call	1,127.69200	1.12769	1,140.07580	1.14008	1,127.692	16.54	0.96	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	1,099.01620	1.09902	1,111.42820	1.11143	1,099.016	16.49	0.95	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.31	Call	1,070.46040	1.07046	1,082.90520	1.08291	1,070.460	16.43	0.95	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.36	Put	18.36020	0.01836	18.37050	0.01837	18.360	16.34	0.06	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.38	Call	1,004.35060	1.00435	1,016.89190	1.01689	1,004.351	16.31	0.94	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	985.60950	0.98561	998.18300	0.99818	985.609	16.27	0.93	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Put	20.80950	0.02081	20.88300	0.02088	20.809	16.27	0.07	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	948.34400	0.94834	960.98980	0.96099	948.344	16.20	0.92	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	893.03750	0.89304	905.81170	0.90581	893.038	16.09	0.91	0.00	0	2,150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Put	28.23750	0.02824	28.51170	0.02851	28.238	16.09	0.09	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.52	Call	874.77450	0.87477	887.59600	0.88760	874.774	16.06	0.91	0.00	0	5,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.59	Call	811.60610	0.81161	824.61560	0.82462	811.606	15.93	0.89	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	802.68390	0.80268	815.72290	0.81572	802.684	15.91	0.89	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Put	37.88390	0.03788	38.42290	0.03842	37.884	15.91	0.11	16,433,498.00	10,000	0.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.62	Put	40.12200	0.04012	40.72130	0.04072	40.122	15.88	0.12	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.63	Put	41.28260	0.04128	41.91420	0.04191	41.283	15.86	0.12	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.64	Put	42.47280	0.04247	43.13560	0.04314	42.473	15.84	0.13	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.65	Put	43.69830	0.04370	44.38680	0.04439	43.698	15.82	0.13	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	750.00970	0.75001	762.96830	0.76297	750.010	15.83	0.87	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.68	Put	48.34960	0.04835	48.32550	0.04833	48.350	15.86	0.14	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Call	699.92360	0.69992	711.82870	0.71183	699.924	15.90	0.84	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Put	55.12360	0.05512	54.52870	0.05453	55.124	15.90	0.16	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.80	Put	70.76680	0.07077	69.95330	0.06995	70.767	15.99	0.19	0.00	0	11,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.83	Call	612.19910	0.61220	623.79170	0.62379	612.199	16.03	0.80	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.84	Put	79.70580	0.07971	78.76570	0.07877	79.706	16.04	0.21	0.00	0	13,360.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Call	552.06030	0.55206	563.36990	0.56337	552.060	16.11	0.76	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Put	97.26030	0.09726	96.06990	0.09607	97.260	16.11	0.24	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.92	Put	99.97330	0.09997	98.74410	0.09874	99.973	16.13	0.24	0.00	0	1,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	488.40970	0.48841	499.34300	0.49934	488.410	16.22	0.72	0.00	0	51,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Put	123.60970	0.12361	122.04300	0.12204	123.610	16.22	0.29	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.01	Put	126.80960	0.12681	125.19730	0.12520	126.810	16.23	0.29	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.04	Call	461.54610	0.46155	472.29270	0.47229	461.546	16.26	0.69	0.00	0	13,360.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.09	Call	429.24020	0.42924	439.73710	0.43974	429.240	16.32	0.67	0.00	0	1,500.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	14.12	Put	165.74690		0.16575		163.58400	0.16358	165.747	16.35	0.35	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.20	Call	363.25520		0.36326		373.14280	0.37314	363.255	16.44	0.60	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.24	Call	341.01500		0.34102		350.66220	0.35066	341.015	16.49	0.58	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.27	Put	230.15330		0.23015		0.00000	0.00000	230.153	16.52	0.44	62,550,374.00	10,000	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.28	Call	319.71550		0.31972		329.11350	0.32911	319.715	16.53	0.56	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	275.75860		0.27576		284.01370	0.28401	275.759	16.67	0.51	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	223.16180		0.22316		229.89730	0.22990	223.162	17.03	0.43	0.00	0	55,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Put	358.36180		0.35836		352.59730	0.35260	358.362	17.03	0.57	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.70	Call	159.07110		0.15907		164.87730	0.16488	159.071	17.59	0.34	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.75	Call	145.86450		0.14586		151.44620	0.15145	145.865	17.72	0.31	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	124.58390		0.12458		129.77190	0.12977	124.584	17.98	0.28	9,719,322.21	2,448	5,752.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	98.88800		0.09889		103.53400	0.10353	98.888	18.34	0.23	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	93.71340		0.09371		98.23800	0.09824	93.713	18.42	0.22	0.00	0	111,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.30	Call	55.89180		0.05589		59.05060	0.05905	55.892	19.42	0.14	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.42	Call	45.63200		0.04563		48.46130	0.04846	45.632	19.83	0.12	0.00	0	11,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.57	Call	35.52300		0.03552		37.98280	0.03798	35.523	20.34	0.09	0.00	0	39,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	24.39600		0.02440		26.38000	0.02638	24.396	21.12	0.06	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			14.39150		14.39150		14.40440	14.40440		16.50	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	0.06300		0.00006		0.06970	0.00007	0.063	24.56	0.00	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	0.17790		0.00018		0.19460	0.00019	0.178	23.70	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	444.51220		0.44451		454.21310	0.45421	444.512	16.19	0.63	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	2.07080		0.00207		2.24360	0.00224	2.071	25.00	0.01	0.00	0	300.00
\$ / R	On 29/12/2015	Any day expiry			14.41300		14.41300		14.42660	14.42660		16.51	0.00	0.00	0	0.00
\$ / R	On 29/12/2015	Any day expiry	13.50	Put	50.91740		0.05092		50.89190	0.05089	50.917	15.69	0.12	0.00	0	100.00
\$ / R	On 29/12/2015	Any day expiry	13.92	Call	632.94200		0.63294		643.98920	0.64399	632.942	15.91	0.73	0.00	0	100.00
\$ / R	On 12/01/2016	Any day expiry			14.45050		14.45050		14.46540	14.46540		16.63	0.00	0.00	0	47.00
\$ / R	On 13/01/2016	Any day expiry			14.45320		14.45320		14.46790	14.46790		16.66	0.00	0.00	0	1,650.00
\$ / R	On 27/01/2016	Any day expiry			14.48590		14.48590		14.50380	14.50380		16.75	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	4.27670		0.00428		4.45710	0.00446	4.277	19.29	0.01	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	1,545.76380		1.54576		1,563.51990	1.56352	1,545.764	15.97	0.94	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	1,415.08140		1.41508		1,432.59840	1.43260	1,415.081	15.75	0.92	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	13.50	Put	89.97710		0.08998		88.07550	0.08808	89.977	15.74	0.16	0.00	0	150.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	449.54140		0.44954		458.25940	0.45826	449.541	16.72	0.52	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	15.32	Call	199.22690		0.19923		204.14380	0.20414	199.227	18.63	0.27	0.00	0	150.00
\$ / R	On 29/01/2016	Any day expiry			14.49060		14.49060		14.50890	14.50890		16.78	0.00	0.00	0	0.00
\$ / R	On 29/01/2016	Any day expiry	13.74	Put	143.85050		0.14385		140.23710	0.14024	143.850	15.78	0.22	0.00	0	100.00
\$ / R	On 29/01/2016	Any day expiry	14.26	Call	566.06250		0.56606		576.72810	0.57673	566.063	16.44	0.60	0.00	0	100.00
\$ / R	On 12/02/2016	Any day expiry			14.52330		14.52330		14.54480	14.54480		16.89	0.00	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	5.00460		0.00500		5.41490	0.00541	5.005	19.45	0.01	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	234.43840		0.23444		240.14990	0.24015	234.438	18.78	0.29	0.00	0	1,000.00
\$ / R	On 19/02/2016	Any day expiry			14.54070		14.54070		14.56300	14.56300		16.89	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	842.90270		0.84290		858.49270	0.85849	842.903	15.96	0.71	0.00	0	3,600.00
\$ / R	On 25/02/2016	Any day expiry			14.55690		14.55690		14.57870	14.57870		16.90	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	7.84110		0.00784		7.90570	0.00791	7.841	18.26	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 25/02/2016	Any day expiry	13.50	Put	123.29990	0.12330	120.20270	0.12020	123.300	15.74	0.18	0.00	0	150.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	425.54540	0.42555	433.68360	0.43368	425.545	17.51	0.44	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	15.64	Call	229.16760	0.22917	234.70840	0.23471	229.168	19.26	0.26	0.00	0	150.00
\$ / R	On 29/02/2016	Any day expiry			14.56760	14.56760	14.57920	14.57920		16.88	0.00	0.00	0	0.00
\$ / R	On 29/02/2016	Any day expiry	13.92	Put	240.07200	0.24007	235.33770	0.23534	240.072	15.91	0.29	0.00	0	100.00
\$ / R	On 29/02/2016	Any day expiry	14.60	Call	528.54500	0.52855	532.48060	0.53248	528.545	16.98	0.51	0.00	0	100.00
\$ / R	On 11/03/2016	Any day expiry			14.59720	14.59720	14.61770	14.61770		17.03	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.60530		14.60530		14.62550	14.62550		17.00	0.00	108,692,642.60	7,442	83,560.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	3.72750	0.00373	3.99030	0.00399	3.728	19.69	0.01	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	6.22030	0.00622	6.62870	0.00663	6.220	18.02	0.01	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	6.55090	0.00655	6.97740	0.00698	6.551	17.86	0.01	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	8.73790	0.00874	9.24420	0.00924	8.738	17.39	0.02	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	9.22980	0.00923	9.74610	0.00975	9.230	17.35	0.02	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	10.66670	0.01067	11.20840	0.01121	10.667	17.25	0.02	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	11.45870	0.01146	12.01200	0.01201	11.459	17.20	0.02	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	12.52350	0.01252	13.09020	0.01309	12.523	17.13	0.02	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	15.18790	0.01519	15.77780	0.01578	15.188	16.99	0.03	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	19.64410	0.01964	20.24770	0.02025	19.644	16.79	0.03	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	2,087.00490	2.08700	2,107.74460	2.10774	2,087.005	16.41	0.95	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	42.81330	0.04281	43.21400	0.04321	42.813	16.16	0.07	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	1,852.27040	1.85227	1,872.80680	1.87281	1,852.270	16.08	0.93	253,173,794.61	18,740	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	58.94890	0.05895	59.06980	0.05907	58.949	15.89	0.09	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	73.50210	0.07350	73.32010	0.07332	73.502	15.69	0.11	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	1,491.47440	1.49147	1,509.91290	1.50991	1,491.474	15.64	0.88	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	95.44320	0.09544	93.45110	0.09345	95.443	15.65	0.14	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	1,245.50920	1.24551	1,262.63000	1.26263	1,245.509	15.70	0.82	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	1,206.50320	1.20650	1,223.36490	1.22336	1,206.503	15.71	0.81	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.63	Put	170.07810	0.17008	166.29810	0.16630	170.078	15.73	0.21	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	1,049.55670	1.04956	1,065.19910	1.06520	1,049.557	15.76	0.76	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	928.13520	0.92814	940.61670	0.94062	928.135	15.93	0.71	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	891.06580	0.89107	903.22010	0.90322	891.066	16.02	0.69	0.00	0	1,650.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	831.82820	0.83183	0.00000	0.00000	831.828	16.19	0.66	90,518,958.46	9,370	9,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	370.44720	0.37045	361.33630	0.36134	370.447	16.35	0.37	0.00	0	800.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	770.31090	0.77031	781.34930	0.78135	770.311	16.36	0.63	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	717.65210	0.71765	728.18610	0.72819	717.652	16.53	0.60	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	625.92620	0.62593	635.54810	0.63555	625.926	16.83	0.55	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	586.15440	0.58615	595.37020	0.59537	586.154	16.98	0.52	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	542.03770	0.54204	550.11380	0.55011	542.038	17.20	0.49	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	523.12800	0.52313	531.04630	0.53105	523.128	17.30	0.48	0.00	0	29,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.03	Call	428.76220	0.42876	435.91000	0.43591	428.762	17.87	0.41	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	361.85040	0.36185	368.45700	0.36846	361.850	18.36	0.36	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	288.52270	0.28852	294.24040	0.29424	288.523	19.08	0.30	0.00	0	1,400.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	260.97640	0.26098	266.42360	0.26642	260.976	19.40	0.27	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	162.09180	0.16209	166.47080	0.16647	162.092	21.05	0.18	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	16.75	Call	139.78060	0.13978	143.88280	0.14388	139.781	21.60	0.15	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	31.82370	0.03182	34.11390	0.03411	31.824	29.20	0.03	0.00	0	1,500.00
\$ / R	On 16/03/2016	Any day expiry			14.61070	14.61070	14.63080	14.63080		17.02	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	111.08080	0.11108	108.76180	0.10876	111.081	15.69	0.15	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	577.97910	0.57798	586.53490	0.58653	577.979	17.09	0.51	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			14.62960	14.62960	14.64900	14.64900		17.09	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	189.22040	0.18922	185.00470	0.18500	189.220	15.75	0.22	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	478.32260	0.47832	485.46280	0.48546	478.323	17.73	0.44	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			14.64570	14.64570	14.66460	14.66460		17.06	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	9.91260	0.00991	10.41140	0.01041	9.913	16.93	0.02	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	152.29890	0.15230	149.44700	0.14945	152.299	15.65	0.19	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	414.63590	0.41464	420.88410	0.42088	414.636	18.27	0.38	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	265.80510	0.26581	271.04010	0.27104	265.805	19.75	0.26	0.00	0	150.00
\$ / R	On 18/04/2016	Any day expiry			14.69960	14.69960	14.71670	14.71670		17.15	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	303.72980	0.30373	297.26300	0.29726	303.730	15.84	0.30	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	432.87680	0.43288	438.46860	0.43847	432.877	18.56	0.37	0.00	0	17,896.00
\$ / R	On 26/04/2016	Any day expiry			14.72110	14.72110	14.73750	14.73750		17.24	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	14.19250	0.01419	15.71020	0.01571	14.193	16.66	0.02	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	172.97530	0.17298	170.57980	0.17058	172.975	15.58	0.19	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	400.29970	0.40030	405.63240	0.40563	400.300	19.03	0.34	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	286.46790	0.28647	291.66980	0.29167	286.468	20.30	0.25	0.00	0	150.00
\$ / R	On 10/05/2016	Any day expiry			14.75880	14.75880	14.77400	14.77400		17.21	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	454.92820	0.45493	447.30640	0.44731	454.928	16.32	0.37	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	475.78660	0.47579	480.82700	0.48083	475.787	18.68	0.38	0.00	0	8,403.00
\$ / R	On 27/05/2016	Any day expiry			14.80330	14.80330	14.81910	14.81910		17.32	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	21.85950	0.02186	23.73070	0.02373	21.859	16.81	0.03	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	194.16940	0.19417	191.77680	0.19178	194.169	15.56	0.19	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	390.51650	0.39052	395.80540	0.39581	390.517	19.85	0.30	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	301.29420	0.30129	306.66740	0.30667	301.294	20.91	0.24	0.00	0	150.00
\$ / R	On 06/06/2016	Any day expiry			14.82930	14.82930	14.84560	14.84560		17.37	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	40.21570	0.04022	42.35390	0.04235	40.216	16.31	0.05	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	570.20290	0.57020	575.64860	0.57565	570.203	18.50	0.41	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			14.83710	14.83710	14.85360	14.85360		17.39	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			14.84750	14.84750	14.86420	14.86420		17.37	0.00	44,542.50	3	33,036.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	40.04240	0.04004	42.24130	0.04224	40.042	16.32	0.05	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	102.59490	0.10259	103.38120	0.10338	102.595	15.72	0.11	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	113.80240	0.11380	114.21300	0.11421	113.802	15.65	0.12	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	142.32190	0.14232	141.69880	0.14170	142.322	15.49	0.15	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	1,550.45850	1.55046	1,564.57430	1.56457	1,550.459	15.48	0.80	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	202.95850	0.20296	200.37430	0.20037	202.958	15.48	0.20	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	210.66510	0.21067	207.86200	0.20786	210.665	15.51	0.20	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	759.47000	0.75947	765.38740	0.76539	759.470	17.52	0.51	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	733.87020	0.73387	739.70820	0.73971	733.870	17.65	0.50	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	414.39890	0.41440	419.92640	0.41993	414.399	19.95	0.31	0.00	0	750.00

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	16.53	Call	363.99820		0.36400		369.58740	0.36959	363.998	20.50	0.27	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.81	Call	323.50930		0.32351		329.14690	0.32915	323.509	21.00	0.25	0.00	0	2,310.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	307.97130		0.30797		313.62690	0.31363	307.971	21.21	0.23	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	292.24080		0.29224		297.91670	0.29792	292.241	21.44	0.22	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	210.08890		0.21009		216.52040	0.21652	210.089	24.00	0.16	0.00	0	6,600.00
\$ / R	On 28/06/2016	Any day expiry			14.88660		14.88660		14.90410	14.90410		17.45	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	28.54010		0.02854		30.58610	0.03059	28.540	16.70	0.03	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	210.78150		0.21078		207.98000	0.20798	210.782	15.45	0.20	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	384.92760		0.38493		390.88460	0.39088	384.928	20.59	0.28	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	326.19660		0.32620		332.23410	0.33223	326.197	21.33	0.24	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry			14.96200		14.96200		14.98110	14.98110		17.51	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	34.13100		0.03413		36.25460	0.03625	34.131	16.57	0.04	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	224.40140		0.22440		220.16940	0.22017	224.401	15.38	0.20	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	376.28790		0.37629		382.92420	0.38292	376.288	21.34	0.25	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	337.30780		0.33731		343.96440	0.34396	337.308	21.88	0.23	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			15.00100		15.00100		15.02100	15.02100		17.58	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	102.82060		0.10282		104.31850	0.10432	102.821	15.79	0.10	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	738.30470		0.73830		745.06230	0.74506	738.305	18.49	0.45	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			15.04320		15.04320		15.06260	15.06260		17.70	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	39.44010		0.03944		41.66860	0.04167	39.440	16.43	0.04	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	239.62080		0.23962		236.87050	0.23687	239.621	15.40	0.20	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	371.92980		0.37193		378.95630	0.37896	371.930	22.19	0.23	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	347.72610		0.34773		354.80680	0.35481	347.726	22.57	0.22	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			15.07500		15.07500		15.09310	15.09310		17.80	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	13.50	Put	245.51960		0.24552		243.33640	0.24334	245.520	15.44	0.20	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	391.12040		0.39112		397.97180	0.39797	391.120	22.23	0.24	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.80	Call	384.43040		0.38443		391.30150	0.39130	384.430	22.33	0.24	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry			15.08070		15.08070		15.09870	15.09870		17.80	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	327.09950		0.32710		322.77840	0.32278	327.100	15.62	0.24	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	450.65370		0.45065		457.33830	0.45734	450.654	21.51	0.27	0.00	0	48,990.00
\$ / R	On 15/09/2016	Any day expiry			15.10100		15.10100		15.11810	15.11810		17.81	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			15.11250		15.11250		15.12920	15.12920		17.81	0.00	0.00	0	13,149.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	197.79000		0.19779		199.40410	0.19940	197.790	15.54	0.16	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	449.15740		0.44916		455.44370	0.45544	449.157	21.81	0.27	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	424.21390		0.42421		430.54980	0.43055	424.214	22.13	0.25	0.00	0	10,000.00
\$ / R	On 28/09/2016	Any day expiry			15.13850		15.13850		15.15420	15.15420		17.91	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	44.30560		0.04431		48.23090	0.04823	44.306	16.26	0.04	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	256.33150		0.25633		255.21900	0.25522	256.332	15.49	0.20	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	387.23630		0.38724		393.90120	0.39390	387.236	23.07	0.23	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	381.25710		0.38126		388.27650	0.38828	381.257	23.54	0.22	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			15.21940		15.21940		15.23200	15.23200		18.01	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	49.62700		0.04963		54.14200	0.05414	49.627	16.23	0.05	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	267.39520		0.26740		269.30070	0.26930	267.395	15.52	0.19	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	423.54810		0.42355		427.32180	0.42732	423.548	24.43	0.23	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 26/10/2016	Any day expiry	18.85	Call	421.20900	0.42121	425.13950	0.42514	421.209	24.66	0.22	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			15.31330	15.31330	15.32380	15.32380		18.20	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	55.11200	0.05511	59.85670	0.05986	55.112	16.16	0.05	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	281.14170	0.28114	283.68890	0.28369	281.142	15.58	0.19	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	463.12900	0.46313	467.80820	0.46781	463.129	25.85	0.22	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			15.35790	15.35790	15.36850	15.36850		18.31	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			15.37180	15.37180	15.38240	15.38240		18.32	0.00	0.00	0	1,010.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	57.59220	0.05759	62.31320	0.06231	57.592	16.06	0.05	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	285.93300	0.28593	288.63320	0.28863	285.933	15.53	0.19	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	497.50840	0.49751	506.66590	0.50667	497.508	26.71	0.23	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	488.51550	0.48852	497.58450	0.49758	488.516	26.71	0.22	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future			15.60580	15.60580	15.61680	15.61680		18.76	0.00	0.00	0	0.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			14.36480	14.36480	14.37730	14.37730		16.61	0.00	2,097,260.80	146	806.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			14.60530	14.60530	14.62550	14.62550		17.00	0.00	540,396.10	37	193.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			14.84750	14.84750	14.86420	14.86420		17.37	0.00	0.00	0	189.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			15.11250	15.11250	15.12920	15.12920		17.81	0.00	0.00	0	55.00
£ / R	On 11/12/2015	Foreign Exchange Future			21.69910	21.69910	21.68890	21.68890		16.40	0.00	10,697,656.30	493	40,369.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	0.52200	0.00052	0.61810	0.00062	0.522	22.34	0.00	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	2,309.03330	2.30903	2,299.98420	2.29998	2,309.033	19.27	0.98	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.00	Call	1,722.00280	1.72200	1,716.59500	1.71660	1,722.003	17.22	0.95	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.12	Put	26.79320	0.02679	32.99120	0.03299	26.793	16.75	0.06	0.00	0	12,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.23	Put	31.01440	0.03101	38.75040	0.03875	31.014	16.32	0.07	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	1,404.59990	1.40460	1,403.76720	1.40377	1,404.600	15.94	0.92	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.75	Put	75.30090	0.07530	91.78340	0.09178	75.301	15.09	0.15	0.00	0	6,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	1,008.06710	1.00807	1,014.49600	1.01450	1,008.067	15.12	0.85	0.00	0	18,900.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.81	Put	86.68700	0.08669	103.57550	0.10358	86.687	15.18	0.17	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.20	Put	191.77880	0.19178	208.63780	0.20864	191.779	15.71	0.30	0.00	0	3,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.35	Call	596.99180	0.59699	602.41810	0.60242	596.992	15.92	0.65	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	512.23070	0.51223	515.88850	0.51589	512.231	16.13	0.59	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Put	313.13070	0.31313	326.98850	0.32699	313.131	16.13	0.41	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.82	Call	362.90730	0.36291	362.12190	0.36212	362.907	16.63	0.46	0.00	0	10,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	23.20	Call	64.02670	0.06403	57.29720	0.05730	64.027	18.63	0.11	0.00	0	10,000.00
£ / R	On 12/01/2016	Any day expiry			22.77620	22.77620	22.77380	22.77380		16.53	0.00	0.00	0	2.00
£ / R	On 14/03/2016	Foreign Exchange Future			22.06790	22.06790	22.06920	22.06920		15.72	0.00	331,018.50	15	9,762.00
£ / R	On 13/06/2016	Foreign Exchange Future			22.44150	22.44150	22.43720	22.43720		16.12	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry			22.80380	22.80380	22.80200	22.80200		16.47	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	593.74750	0.59375	598.20380	0.59820	593.748	15.44	0.28	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	610.19390	0.61019	621.83380	0.62183	610.194	19.52	0.27	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			22.85310	22.85310	22.84870	22.84870		16.50	0.00	0.00	0	200.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.11643	0.11643	0.11659	0.11659		19.72	0.00	0.00	0	8,134.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.11869	0.11869	0.11896	0.11896		15.14	0.00	9,732.83	82	1,231.00

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		0.12104	0.12104		0.12130	0.12130		15.74	0.00	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future		15.35000	15.35000		15.43440	15.43440		17.25	0.00	42,366,000.00	2,760	95,996.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	1.29490	0.00129	0.99660	0.00100	1.295	21.43	0.00	0.00	0	6,877.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.85	Put	7.40070	0.00740	6.51430	0.00651	7.401	18.07	0.02	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	8.60690	0.00861	7.32620	0.00733	8.607	17.98	0.03	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.03	Put	12.62760	0.01263	10.67980	0.01068	12.628	17.75	0.04	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	26.79700	0.02680	22.49060	0.02249	26.797	17.26	0.08	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.04	Put	170.86970	0.17087	144.36370	0.14436	170.870	17.03	0.33	19,138,350.00	3,750	50,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.78	Call	155.99000	0.15599	181.40210	0.18140	155.990	18.07	0.31	0.00	0	6,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	44.82770	0.04483	51.76810	0.05177	44.828	19.63	0.11	0.00	0	6,877.00
€ / R	On 29/12/2015	Any day expiry			15.41140	15.41140	15.49710	15.49710		16.59	0.00	0.00	0	0.00
€ / R	On 29/12/2015	Any day expiry	15.30	Put	317.46020	0.31746	279.17580	0.27918	317.460	16.51	0.44	0.00	0	100.00
€ / R	On 29/12/2015	Any day expiry	15.70	Call	261.07010	0.26107	292.29920	0.29230	261.070	17.09	0.40	0.00	0	100.00
€ / R	On 25/01/2016	Any day expiry			15.49600	15.49600	15.58700	15.58700		16.50	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	835.98880	0.83599	902.51710	0.90252	835.989	15.92	0.73	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	788.66660	0.78867	853.00350	0.85300	788.667	15.98	0.71	0.00	0	1,000.00
€ / R	On 29/01/2016	Any day expiry			15.50240	15.50240	15.59400	15.59400		16.56	0.00	0.00	0	0.00
€ / R	On 29/01/2016	Any day expiry	15.15	Put	309.93390	0.30993	275.54260	0.27554	309.934	16.25	0.37	0.00	0	100.00
€ / R	On 29/01/2016	Any day expiry	15.52	Call	471.82600	0.47183	516.16960	0.51617	471.826	16.59	0.51	0.00	0	100.00
€ / R	On 14/03/2016	Foreign Exchange Future			15.64860	15.64860	15.74290	15.74290		16.64	0.00	21,939,337.20	1,402	28,803.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	23.80140	0.02380	22.54420	0.02254	23.801	17.71	0.04	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	28.92150	0.02892	27.34980	0.02735	28.922	17.43	0.04	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	65.36310	0.06536	61.39660	0.06140	65.363	16.21	0.09	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	81.22300	0.08122	76.16300	0.07616	81.223	15.88	0.11	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	182.27690	0.18228	164.63610	0.16464	182.277	15.77	0.21	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	1,015.75890	1.01576	1,083.58920	1.08359	1,015.759	15.83	0.72	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	288.56060	0.28856	258.83520	0.25884	288.561	15.90	0.30	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	462.47920	0.46248	421.64850	0.42165	462.479	16.34	0.41	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	491.10090	0.49110	528.39110	0.52839	491.101	17.10	0.44	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	473.89500	0.47389	510.12560	0.51013	473.895	17.17	0.43	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	425.63710	0.42564	458.82420	0.45882	425.637	17.40	0.40	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	382.11960	0.38212	412.47610	0.41248	382.120	17.63	0.37	0.00	0	36,640.00
€ / R	On 13/06/2016	Foreign Exchange Future			15.95370	15.95370	16.04660	16.04660		16.83	0.00	0.00	0	39.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	153.89480	0.15389	143.90540	0.14391	153.895	15.42	0.15	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	821.21280	0.82121	862.66750	0.86267	821.213	16.85	0.52	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.29770	16.29770	16.39260	16.39260		17.16	0.00	0.00	0	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.63100	16.63100	16.72020	16.72020		17.61	0.00	0.00	0	3,000.00
10Y STND	On 17/12/2025	Interest Rate Swap			102.00002	102.00002	101.73773	101.73773			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			99.90827	99.90827	99.89917	99.89917			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.09218	100.09218	100.05943	100.05943			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
5Y STND	On 17/12/2020	Interest Rate Swap			99.95517		99.95517		99.84634	99.84634			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			471.45100		471.45100		471.79200	471.79200			0.00	0.00	0	2.00
AL37	On 05/05/2016	Index Future			479.54000		479.54000		479.88700	479.88700			0.00	0.00	0	0.00
AL7T	On 04/02/2016	Index Future			549.30500		549.30500		550.13600	550.13600			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			558.73000		558.73000		559.57600	559.57600			0.00	0.00	0	0.00
ALBI	On 04/02/2016	Index Future			500.21300		500.21300		501.19500	501.19500			0.00	555,236,430.00	111	611.00
ALBI	On 05/05/2016	Index Future			508.79500		508.79500		509.79500	509.79500			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future			517.87000		517.87000		518.90100	518.90100			0.00	0.00	0	0.00
AU\$ / R	On 23/11/2015	Any day expiry			10.14970		10.14970		10.19290	10.19290		12.33	0.00	0.00	0	0.00
AU\$ / R	On 23/11/2015	Any day expiry	10.06	Put	56.50330	0.05650		44.84610	0.04485		56.503	12.44	0.35	0.00	0	10,000.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			10.08110		10.08110		10.12140	10.12140		12.62	0.00	10,081,100.00	1,000	15,133.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	4.32150	0.00432		3.62230	0.00362		4.321	14.44	0.03	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	497.52410	0.49752		534.52310	0.53452		497.524	12.82	0.91	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	100.22510	0.10023		115.52200	0.11552		100.225	12.92	0.39	0.00	0	201.00
AU\$ / R	On 15/01/2016	Any day expiry			10.12450		10.12450		10.16740	10.16740		11.90	0.00	0.00	0	3.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			10.19830		10.19830		10.24600	10.24600		12.39	0.00	22,211,897.40	2,178	8,812.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			10.32640		10.32640		10.37180	10.37180		13.55	0.00	0.00	0	250.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			10.47270		10.47270		10.51860	10.51860		14.35	0.00	0.00	0	500.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			10.82660		10.82660		10.83600	10.83600		11.72	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			11.00440		11.00440		11.02010	11.02010		13.69	0.00	0.00	0	0.00
CHF / R	On 11/12/2015	Foreign Exchange Future			14.26280		14.26280		14.31090	14.31090		17.90	0.00	11,695,496.00	820	6,549.00
CHF / R	On 14/03/2016	Foreign Exchange Future			14.57300		14.57300		14.63140	14.63140		17.01	0.00	9,734,764.00	668	1,160.00
CNH / R	On 11/12/2015	Foreign Exchange Future			2.24250		2.24250		2.24460	2.24460		17.30	0.00	0.00	0	25,268.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.26210		2.26210		2.26490	2.26490		16.41	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future			2.06060		2.06060		2.07200	2.07200		18.45	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.10240		2.10240		2.11520	2.11520		19.54	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
EL28	On 05/05/2016	Bond Future			128.89731		128.89731		128.91274	128.91274			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

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
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 05/11/2015	Bond Future	10.00500		80.48149		10.00500	80.48149			0.00	0.00	0	0.00
ES33	On 04/02/2016	Bond Future	10.20472		81.10937		10.18001	81.27579			0.00	0.00	0	6,569.00
ES33	On 05/05/2016	Bond Future	10.29764		78.71288		10.27211	78.88219			0.00	0.00	0	0.00
ES33	On 04/08/2016	Bond Future	10.38621		80.13284		10.35949	80.30743			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 04/02/2016	GOVI	497.99400		497.99400		498.87000	498.87000			0.00	134,458,380.00	27	445.00
GOVI	On 05/05/2016	GOVI	506.53900		506.53900		507.43000	507.43000			0.00	0.00	0	145.00
GOVI	On 04/08/2016	GOVI	515.57300		515.57300		516.49400	516.49400			0.00	0.00	0	0.00
I2025	On 05/11/2015	Bond Future	123.55488		123.55488		123.55488	123.55488			0.00	0.00	0	0.00
I2025	On 04/02/2016	Bond Future	123.99982		123.99982		124.43582	124.43582			0.00	0.00	0	950.00
I2025	On 05/05/2016	Bond Future	126.13891		126.13891		126.58235	126.58235			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 05/11/2015	Bond Future	103.47236		103.47236		103.47236	103.47236			0.00	0.00	0	0.00
I2033	On 04/02/2016	Bond Future	105.01857		105.01857		105.03223	105.03223			0.00	0.00	0	185.00
I2033	On 05/05/2016	Bond Future	105.85578		105.85578		105.86959	105.86959			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 05/11/2015	Bond Future	128.26216		128.26216		128.26216	128.26216			0.00	0.00	0	0.00
I2038	On 04/02/2016	Bond Future	128.94751		128.94751		129.42141	129.42141			0.00	0.00	0	7,889.00
I2038	On 05/05/2016	Bond Future	131.17212		131.17212		131.65395	131.65395			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 05/11/2015	Bond Future	127.14410		127.14410		127.14410	127.14410			0.00	0.00	0	0.00
I2046	On 04/02/2016	Bond Future	130.15530		130.15530		130.17218	130.17218			0.00	0.00	0	8,112.00
I2046	On 05/05/2016	Bond Future	130.97217		130.97217		130.98887	130.98887			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

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
I2050	On 05/11/2015	Bond Future		134.36345	134.36345		134.36345	134.36345			0.00	0.00	0	0.00
I2050	On 04/02/2016	Bond Future		135.64548	135.64548		135.99035	135.99035			0.00	0.00	0	6,246.00
I2050	On 05/05/2016	Bond Future		137.98541	137.98541		138.33619	138.33619			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		237.65800	237.65800		237.84100	237.84100			0.00	0.00	0	1,035.00
IGOV	On 05/05/2016	Index Future		241.75500	241.75500		241.94100	241.94100			0.00	0.00	0	19.00
IGOV	On 04/08/2016	Index Future		246.08500	246.08500		246.28200	246.28200			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future		643.78200	643.78200		644.20400	644.20400			0.00	0.00	0	157.00
ILBI	On 05/05/2016	Index Future		654.83600	654.83600		655.26600	655.26600			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future		6.37000	93.63000		6.37000	93.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.45000	93.55000		6.44000	93.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future		6.54000	93.46000		6.53000	93.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future		6.65000	93.35000		6.61000	93.39000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		6.71000	93.29000		6.67000	93.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future		6.82000	93.18000		6.77000	93.23000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		6.98000	93.02000		6.92000	93.08000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.22000	92.78000		7.12000	92.88000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.40000	92.60000		7.29000	92.71000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.57000	92.43000		7.44000	92.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.72000	92.28000		7.62000	92.38000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.90000	92.10000		7.78000	92.22000			0.00	0.00	0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future		0.13970	0.13970		0.13950	0.13950			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future		0.13920	0.13920		0.13910	0.13910			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future		0.13930	0.13930		0.13810	0.13810			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future		0.13900	0.13900		0.13730	0.13730			0.00	0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future		0.07120	0.07120		0.07120	0.07120			0.00	0.00	0	28,268.00
NGN / R	On 14/03/2016	Foreign Exchange Future		0.06700	0.06700		0.06680	0.06680			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future		0.06380	0.06380		0.06390	0.06390			0.00	0.00	0	0.00
NZ\$ / R	On 20/11/2015	Any day expiry		9.32710	9.32710		9.34580	9.34580		14.13	0.00	74,568,800.00	8,000	8,000.00
NZ\$ / R	On 20/11/2015	Any day expiry	9.34	Put	93.90960	0.09391	85.78080	0.08578	93.910	14.17	0.52	0.00	0	8,000.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future		9.35100	9.35100		9.36480	9.36480		11.49	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future		9.44540	9.44540		9.46690	9.46690		12.41	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future		9.55010	9.55010		9.57060	9.57060		13.75	0.00	0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future		1.06860	1.06860		1.07350	1.07350			0.00	765,117.60	716	2,179.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future		1.07140	1.07140		1.07640	1.07640			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future		1.07450	1.07450		1.07950	1.07950			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 05/11/2015	Bond Future			8.46500		118.52665		8.46500	118.52665		9.14	0.00	0.00	0	0.00
R186	On 04/02/2016	Bond Future			8.67250		114.10606		8.64736	114.29583		9.21	0.00	117,186,923.62	1,027	52,545.00
R186	On 04/02/2016	Bond Future	7.90	Call	300.58000		0.30058		331.04000	0.33104	300.580	9.01	0.12	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.40	Call	1,172.13000		1.17213		1,251.10000	1.25110	1,172.130	9.18	0.35	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.70	Put	1,950.61000		1.95061		1,873.73000	1.87373	1,950.610	9.30	0.48	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.75	Put	1,775.94000		1.77594		1,704.45000	1.70445	1,775.940	9.32	0.45	0.00	0	11,695.00
R186	On 04/02/2016	Bond Future	8.80	Put	1,612.80000		1.61280		1,546.55000	1.54655	1,612.800	9.34	0.42	0.00	0	5,000.00
R186	On 05/05/2016	Bond Future			8.73663		116.06558		8.71050	116.25866		9.07	0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future	8.85	Put	2,565.39000		2.56539		0.00000	0.00000	2,565.390	9.22	0.44	306,738,685.65	5,350	5,350.00
R186	On 04/08/2016	Bond Future			8.79429		112.85805		8.76668	113.05778		9.21	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 05/11/2015	Bond Future			295.80262		295.80262		295.80262	295.80262			0.00	0.00	0	0.00
R197	On 04/02/2016	Bond Future			293.91363		293.91363		293.65493	293.65493			0.00	0.00	0	724.00
R197	On 05/05/2016	Bond Future			298.98382		298.98382		298.72035	298.72035			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 05/11/2015	Bond Future			241.84431		241.84431		241.84431	241.84431			0.00	0.00	0	0.00
R202	On 04/02/2016	Bond Future			242.34863		242.34863		242.38078	242.38078			0.00	0.00	0	53,566.00
R202	On 05/05/2016	Bond Future			246.52885		246.52885		246.56131	246.56131			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 05/11/2015	Bond Future			8.21000		99.01166		8.21000	99.01166		7.23	0.00	0.00	0	0.00
R2023	On 04/02/2016	Bond Future			8.45557		99.76929		8.43032	99.89845		6.74	0.00	0.00	0	9,691.00
R2023	On 05/05/2016	Bond Future			8.52367		97.55533		8.49720	97.68676		7.01	0.00	0.00	0	0.00
R2023	On 04/08/2016	Bond Future			8.58312		99.31478		8.55476	99.45129		6.74	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 05/11/2015	Bond Future			7.14500		103.13379		7.14500	103.13379		1.80	0.00	0.00	0	0.00
R203	On 04/02/2016	Bond Future			7.44258		104.51434		7.42055	104.54723		1.14	0.00	0.00	0	15,947.00
R203	On 05/05/2016	Bond Future			7.53418		102.14072		7.50782	102.17419		1.41	0.00	0.00	0	0.00
R203	On 04/08/2016	Bond Future			7.59534		103.98309		7.55986	104.02005		1.14	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 05/11/2015	Bond Future			8.85500		95.35604		8.85500	95.35604			0.00	0.00	0	0.00
R2030	On 04/02/2016	Bond Future			9.05603		91.91460		9.02584	92.13773			0.00	0.00	0	9,973.00
R2030	On 05/05/2016	Bond Future			9.12171		93.49358		9.09051	93.72065			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

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
R2032	On 05/11/2015	Bond Future		8.98000	94.70619		8.98000	94.70619			0.00	0.00	0	0.00
R2032	On 04/02/2016	Bond Future		9.16558	95.31916		9.13027	95.59779			0.00	0.00	0	2,957.00
R2032	On 05/05/2016	Bond Future		9.22993	92.79985		9.19349	93.08332			0.00	0.00	0	0.00
R2032	On 04/08/2016	Bond Future		9.28911	94.47401		9.25116	94.76524			0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 05/11/2015	Bond Future		9.17000	96.11571		9.17000	96.11571			0.00	0.00	0	0.00
R2037	On 04/02/2016	Bond Future		9.34409	92.50250		9.31395	92.76133			0.00	0.00	0	48,339.00
R2037	On 05/05/2016	Bond Future		9.40844	94.09171		9.37739	94.35501			0.00	0.00	0	0.00
R2037	On 04/08/2016	Bond Future		9.46922	91.53042		9.43690	91.80108			0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 05/11/2015	Bond Future		7.50500	104.44238		7.50500	104.44238		3.13	0.00	0.00	0	0.00
R204	On 04/02/2016	Bond Future		7.78501	101.62022		7.75874	101.68681		2.56	0.00	0.00	0	29,306.00
R204	On 05/05/2016	Bond Future		7.87213	103.36522		7.84304	103.43298		2.75	0.00	0.00	0	0.00
R204	On 04/08/2016	Bond Future		7.94658	101.19054		7.91270	101.26241		2.56	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 31/01/2040	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 05/11/2015	Bond Future		9.25000	97.41662		9.25000	97.41662			0.00	0.00	0	0.00
R2044	On 04/02/2016	Bond Future		9.41655	93.67265		9.38641	93.95248			0.00	0.00	0	17,852.00
R2044	On 05/05/2016	Bond Future		9.47857	95.28197		9.44754	95.56666			0.00	0.00	0	0.00
R2044	On 04/08/2016	Bond Future		9.53720	92.61692		9.50494	92.90946			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 05/11/2015	Bond Future		9.23000	96.77415		9.23000	96.77415			0.00	0.00	0	0.00
R2048	On 04/02/2016	Bond Future		9.39770	97.37720		9.36241	97.71344			0.00	97,377,200.00	1,000	55,392.00
R2048	On 05/05/2016	Bond Future		9.45518	94.61553		9.41887	94.95765			0.00	0.00	0	0.00
R2048	On 04/08/2016	Bond Future		9.50787	96.32222		9.47024	96.67306			0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 05/11/2015	Bond Future		7.79000	100.41352		7.79000	100.41352		4.42	0.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future		8.04712	97.84797		8.02670	97.91459			0.00	0.00	0	47,160.00
R207	On 04/02/2016	Bond Future	7.27	Call	57.76000	0.05776	64.41000	0.06441	57.760	3.68	0.07	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	145.21000	0.14521	158.61000	0.15861	145.210	3.72	0.16	0.00	0	19.00
R207	On 05/05/2016	Bond Future		8.13428	99.52850		8.11224	99.59632		3.98	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	418.44000	0.41844	438.88000	0.43888	418.440	3.89	0.26	0.00	0	43.00
R207	On 04/08/2016	Bond Future		8.21132	97.68007		8.18646	97.75187		3.82	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
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 05/11/2015	Bond Future			7.96000		95.52583		7.96000	95.52583		5.69	0.00	0.00	0	0.00
R208	On 04/02/2016	Bond Future			8.21237		96.38860		8.19215	96.46899		5.04	0.00	0.00	0	37,966.00
R208	On 05/05/2016	Bond Future			8.28805		94.64328		8.26660	94.72501		5.33	0.00	0.00	0	0.00
R208	On 04/08/2016	Bond Future			8.35514		96.35038		8.33156	96.43631		5.04	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 05/11/2015	Bond Future			9.07500		74.65587		9.07500	74.65587		14.68	0.00	0.00	0	0.00
R209	On 04/02/2016	Bond Future			9.24335		75.10402		9.21321	75.31975		14.51	0.00	0.00	0	41,118.00
R209	On 04/02/2016	Bond Future	9.52	Put	1,279.56000		1.27956	1,218.23000	1.21823	1,279.560		14.68	0.34	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			9.30105		73.24514		9.27006	73.46454		14.79	0.00	0.00	0	0.00
R209	On 05/05/2016	Bond Future	8.25	Call	585.68000		0.58568	626.67000	0.62667	585.680		14.30	0.16	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	2,063.94000		2.06394	2,162.74000	2.16274	2,063.940		14.67	0.41	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.35401		74.56647		9.32184	74.79195		14.51	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 05/11/2015	Bond Future			180.97846		180.97846		180.97846	180.97846			0.00	0.00	0	0.00
R210	On 04/02/2016	Bond Future			184.63840		184.63840		184.66341	184.66341			0.00	0.00	0	3,297.00
R210	On 05/05/2016	Bond Future			185.65796		185.65796		185.68300	185.68300			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R211	On 05/11/2015	Bond Future			135.72263		135.72263		135.72263	135.72263			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future			135.92739		135.92739		135.94605	135.94605			0.00	0.00	0	1,010.00
R211	On 05/05/2016	Bond Future			138.27238		138.27238		138.29122	138.29122			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 05/11/2015	Bond Future			141.92098		141.92098		141.92098	141.92098			0.00	0.00	0	0.00
R212	On 04/02/2016	Bond Future			142.25964		142.25964		142.36084	142.36084			0.00	0.00	0	1,569.00
R212	On 05/05/2016	Bond Future			144.71391		144.71391		144.81675	144.81675			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213	On 05/11/2015	Bond Future	8.92000		85.49143		8.92000	85.49143		12.54	0.00	0.00	0	0.00
R213	On 04/02/2016	Bond Future	9.12226		85.93571		9.08696	86.18655		12.29	0.00	0.00	0	31,687.00
R213	On 05/05/2016	Bond Future	9.18281		83.86432		9.14643	84.11941		12.57	0.00	0.00	0	0.00
R213	On 04/08/2016	Bond Future	9.23776		85.37688		9.19989	85.63899		12.29	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 05/11/2015	Bond Future	9.15000		75.30621		9.15000	75.30621		15.38	0.00	0.00	0	0.00
R214	On 04/02/2016	Bond Future	9.31517		75.76868		9.28504	75.99418		15.23	0.00	0.00	0	32,977.00
R214	On 05/05/2016	Bond Future	9.37017		73.77607		9.33921	74.00546		15.52	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	9.42029		75.10679		9.38819	75.34238		15.23	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 11/12/2015	Foreign Exchange Future	24,745.49000	24,745.49000		24,808.32000	24,808.32000				0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future	10.08740	10.08740		10.07690	10.07690			12.13	0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future	10.21830	10.21830		10.21470	10.21470			13.28	0.00	0.00	0	3,243.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.88940	4.88940		4.88110	4.88110			10.64	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future	4.83920	4.83920		4.83260	4.83260			13.94	0.00	0.00	0	0.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	0.97910	0.97910		1.05000	1.05000				0.00	0.00	0	7,688.00
ZMW / R	On 14/03/2016	Foreign Exchange Future	0.95020	0.95020		0.99700	0.99700				0.00	0.00	0	1.00
Total for Derivatives :												3,706,526,141.98	212,747	4223661.00
Grand Total:												3,706,526,141.98	212,747	4223661.00