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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/11/2015

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 26/11/2015	Any day expiry	14.25690	14.25690		14.14630	14.14630		16.49	0.00	955,212.30	67	0.00
\$ / R	On 08/12/2015	Any day expiry	14.27650	14.27650		14.16330	14.16330		14.55	0.00	0.00	0	276.00
\$ / R	On 10/12/2015	Any day expiry	14.28160	14.28160		14.19400	14.19400		14.95	0.00	1,887,802.00	133	133.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.28420	14.28420		14.17090	14.17090		15.11	0.00	313,152,516.60	21,923	589,185.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	3,334.21030	3.33421	3,220.90080	3.22090	3,334.210	33.80	1.00	0.00	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	0.01030	0.00001	0.00080	0.00000	0.010	33.80	0.00	0.00	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	3,284.21040	3.28421	3,170.90110	3.17090	3,284.210	33.26	1.00	0.00	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	3,084.21070	3.08421	2,970.90470	2.97090	3,084.211	31.12	1.00	0.00	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	2,884.21080	2.88421	2,770.91300	2.77091	2,884.211	28.98	1.00	0.00	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	0.01720	0.00002	0.02550	0.00003	0.017	27.61	0.00	0.00	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	0.01770	0.00002	0.02640	0.00003	0.018	27.55	0.00	0.00	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	0.02750	0.00003	0.04230	0.00004	0.028	26.77	0.00	0.00	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	0.03230	0.00003	0.05000	0.00005	0.032	26.49	0.00	0.00	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	0.04440	0.00004	0.07020	0.00007	0.044	25.93	0.00	0.00	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	0.06110	0.00006	0.09870	0.00010	0.061	25.37	0.00	0.00	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	2,134.29930	2.13430	2,021.06480	2.02106	2,134.299	24.54	1.00	0.00	1,650.00

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	12.18	Put	0.10950	0.00011	0.18260	0.00018	0.109	24.37	0.00	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	2,084.31690	2.08432	1,971.09560	1.97110	2,084.317	24.26	1.00	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	1,784.51490	1.78451	1,671.45170	1.67145	1,784.515	22.58	1.00	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	0.38510	0.00039	0.67980	0.00068	0.385	22.25	0.00	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	1,714.59830	1.71460	1,601.60390	1.60160	1,714.598	22.19	1.00	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	1,704.61200	1.70461	1,591.62890	1.59163	1,704.612	22.14	1.00	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	1,684.64070	1.68464	1,571.68150	1.57168	1,684.641	22.02	1.00	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.70	Put	0.61840	0.00062	1.10840	0.00111	0.618	21.47	0.00	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.76	Put	0.75890	0.00076	1.35530	0.00136	0.759	21.13	0.00	0.00	0	402.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.77	Put	0.78530	0.00079	1.39020	0.00139	0.785	21.08	0.00	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	1,485.07030	1.48507	1,372.40130	1.37240	1,485.070	20.91	1.00	0.00	0	17,883.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Put	0.87030	0.00087	1.50130	0.00150	0.870	20.91	0.00	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.85	Put	1.03350	0.00103	1.70910	0.00171	1.033	20.63	0.01	0.00	0	8,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	1,385.36230	1.38536	1,272.84970	1.27285	1,385.362	20.22	0.99	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	1.16230	0.00116	1.94970	0.00195	1.162	20.22	0.01	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	1,285.68020	1.28568	1,173.45320	1.17345	1,285.680	19.40	0.99	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Put	1.48020	0.00148	2.55320	0.00255	1.480	19.40	0.01	0.00	0	54,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	1.67670	0.00168	2.93150	0.00293	1.677	18.99	0.01	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	1,186.10430	1.18610	1,074.27350	1.07427	1,186.104	18.59	0.99	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	1,086.67690	1.08668	975.39930	0.97540	1,086.677	17.77	0.99	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Put	2.47690	0.00248	4.49930	0.00450	2.477	17.77	0.01	0.00	0	60.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Call	1,037.03720	1.03704	926.11520	0.92612	1,037.037	17.36	0.98	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	1,007.28270	1.00728	896.60530	0.89661	1,007.283	17.12	0.98	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.31	Call	977.55330	0.97755	867.14680	0.86715	977.553	16.87	0.98	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.36	Put	3.86800	0.00387	7.28120	0.00728	3.868	16.46	0.02	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.38	Call	908.29920	0.90830	798.64700	0.79865	908.299	16.30	0.98	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	888.54660	0.88855	779.14600	0.77915	888.547	16.13	0.98	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Put	4.34660	0.00435	8.24600	0.00825	4.347	16.13	0.02	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	849.09530	0.84910	740.25410	0.74025	849.095	15.81	0.97	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	790.07600	0.79008	683.68740	0.68369	790.076	15.32	0.97	0.00	0	2,150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Put	5.87600	0.00588	12.78740	0.01279	5.876	15.32	0.03	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.52	Call	770.45220	0.77045	665.15030	0.66515	770.452	15.15	0.96	0.00	0	5,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.59	Call	702.00530	0.70201	601.39400	0.60139	702.005	14.58	0.96	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	692.27920	0.69228	592.44350	0.59244	692.279	14.51	0.95	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.62	Put	9.16400	0.00916	23.77290	0.02377	9.164	14.52	0.05	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.63	Put	9.75020	0.00975	24.95480	0.02495	9.750	14.53	0.05	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.64	Put	10.36760	0.01037	26.18300	0.02618	10.368	14.54	0.06	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.65	Put	11.01680	0.01102	27.45960	0.02746	11.017	14.55	0.06	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	635.89960	0.63590	539.68440	0.53968	635.900	14.56	0.94	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Call	580.76530	0.58077	488.72840	0.48873	580.765	14.61	0.92	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Put	16.56530	0.01657	37.82840	0.03783	16.565	14.61	0.08	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.80	Put	25.47560	0.02548	53.13580	0.05314	25.476	14.68	0.12	0.00	0	11,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.83	Call	483.85970	0.48386	400.84010	0.40084	483.860	14.70	0.86	0.00	0	660.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.84	Put	31.16720	0.03117	62.34650	0.06235	31.167	14.71	0.14	0.00	0	13,360.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Call	417.65000	0.41765	342.11430	0.34211	417.650	14.77	0.82	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Put	43.45000	0.04345	81.21430	0.08121	43.450	14.77	0.18	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.92	Put	45.46720	0.04547	84.21100	0.08421	45.467	14.78	0.19	0.00	0	1,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.95	Put	51.94270	0.05194	93.66800	0.09367	51.943	14.81	0.21	0.00	0	6,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	348.41950	0.34842	281.93460	0.28193	348.419	14.85	0.75	0.00	0	51,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Put	64.21950	0.06422	111.03460	0.11103	64.219	14.85	0.25	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.01	Put	66.90710	0.06691	114.75360	0.11475	66.907	14.86	0.26	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.04	Call	319.65640	0.31966	257.31300	0.25731	319.656	14.88	0.72	0.00	0	13,360.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.09	Call	285.57440	0.28557	228.43800	0.22844	285.574	14.93	0.68	0.00	0	1,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.12	Put	101.96360	0.10196	161.23910	0.16124	101.964	14.95	0.35	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.20	Call	218.34070	0.21834	173.64280	0.17364	218.341	15.02	0.58	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.24	Call	196.62200	0.19662	156.77720	0.15678	196.622	15.05	0.55	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.27	Put	167.09970	0.16710	244.08160	0.24408	167.100	15.08	0.48	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.28	Call	176.37520	0.17638	141.20840	0.14121	176.375	15.09	0.51	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	182.60000	0.18260	262.99660	0.26300	182.600	15.11	0.51	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	137.39440	0.13739	110.65950	0.11066	137.394	15.28	0.43	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Put	223.19440	0.22319	309.75950	0.30976	223.194	15.28	0.57	0.00	0	8,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	93.63750	0.09364	76.32300	0.07632	93.638	15.59	0.32	0.00	0	55,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Put	309.43750	0.30944	405.42300	0.40542	309.438	15.59	0.68	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.70	Call	49.20010	0.04920	41.44290	0.04144	49.200	16.08	0.19	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.75	Call	41.50960	0.04151	35.34730	0.03535	41.510	16.20	0.17	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.83	Call	31.41310	0.03141	27.27660	0.02728	31.413	16.40	0.13	0.00	0	6,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	30.32060	0.03032	26.39690	0.02640	30.321	16.42	0.13	0.00	0	5,752.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	18.94550	0.01895	17.19720	0.01720	18.945	16.74	0.09	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	16.95450	0.01695	15.55680	0.01556	16.955	16.82	0.08	0.00	0	130,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.30	Call	6.31690	0.00632	5.58660	0.00559	6.317	18.04	0.03	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.42	Call	4.28530	0.00429	3.68210	0.00368	4.285	18.53	0.02	0.00	0	11,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.57	Call	2.66180	0.00266	2.21740	0.00222	2.662	19.14	0.01	0.00	0	39,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	1.31410	0.00131	1.22100	0.00122	1.314	20.08	0.01	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			14.30970	14.30970	14.19610	14.19610		15.10	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	0.00650	0.00001	0.00790	0.00001	0.007	26.93	0.00	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	0.01080	0.00001	0.01400	0.00001	0.011	24.70	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	311.89980	0.31190	264.00860	0.26401	311.900	15.01	0.62	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	0.23860	0.00024	0.36000	0.00036	0.239	26.84	0.00	0.00	0	300.00
\$ / R	On 22/12/2015	Any day expiry			14.31220	14.31220	14.19860	14.19860		15.18	0.00	0.00	0	0.00
\$ / R	On 22/12/2015	Any day expiry	13.89	Call	495.92980	0.49593	426.17970	0.42618	495.930	14.95	0.78	0.00	0	15,000.00
\$ / R	On 22/12/2015	Any day expiry	13.90	Call	488.34610	0.48835	419.43190	0.41943	488.346	14.96	0.77	0.00	0	10,000.00
\$ / R	On 29/12/2015	Any day expiry			14.33010	14.33010	14.21620	14.21620		15.36	0.00	0.00	0	0.00
\$ / R	On 29/12/2015	Any day expiry	13.50	Put	28.07460	0.02807	43.26670	0.04327	28.075	15.13	0.09	0.00	0	100.00
\$ / R	On 29/12/2015	Any day expiry	13.92	Call	510.58910	0.51059	440.36600	0.44037	510.589	15.04	0.75	0.00	0	100.00
\$ / R	On 12/01/2016	Any day expiry			14.36700	14.36700	14.25420	14.25420		15.24	0.00	0.00	0	4,390.00
\$ / R	On 13/01/2016	Any day expiry			14.36970	14.36970	14.25690	14.25690		15.26	0.00	0.00	0	1,176.00
\$ / R	On 15/01/2016	Any day expiry			14.37500	14.37500	14.44390	14.44390		15.37	0.00	0.00	0	0.00
\$ / R	On 15/01/2016	Any day expiry	14.00	Put	161.58320	0.16158	0.00000	0.00000	161.583	15.00	0.31	44,357,216.90	10,000	10,000.00

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\$ / R	On 15/01/2016	Any day expiry	15.00	Call	132.56040	0.13256	0.00000	0.00000	132.560	16.72	0.26	36,928,705.40	10,000	10,000.00
\$ / R	On 27/01/2016	Any day expiry			14.40680	14.40680	14.29520	14.29520		15.21	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	1.60770	0.00161	1.94760	0.00195	1.608	18.82	0.00	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	1,449.00510	1.44901	1,343.80660	1.34381	1,449.005	14.34	0.96	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	1,316.07990	1.31608	1,213.47670	1.21348	1,316.080	14.38	0.95	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	13.50	Put	58.17610	0.05818	77.99760	0.07800	58.176	14.47	0.13	0.00	0	150.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	329.86660	0.32987	289.23690	0.28924	329.867	15.38	0.48	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	15.32	Call	112.17830	0.11218	98.67460	0.09867	112.178	17.19	0.20	0.00	0	150.00
\$ / R	On 29/01/2016	Any day expiry			14.41210	14.41210	14.30070	14.30070		15.28	0.00	0.00	0	0.00
\$ / R	On 29/01/2016	Any day expiry	13.74	Put	107.50900	0.10751	138.29280	0.13829	107.509	14.64	0.21	0.00	0	100.00
\$ / R	On 29/01/2016	Any day expiry	14.26	Call	443.76810	0.44377	388.91470	0.38891	443.768	15.15	0.58	0.00	0	100.00
\$ / R	On 12/02/2016	Any day expiry			14.44730	14.44730	14.33740	14.33740		15.53	0.00	0.00	0	74.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	2.18090	0.00218	2.56270	0.00256	2.181	18.90	0.01	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	148.42660	0.14843	131.96490	0.13196	148.427	17.54	0.23	0.00	0	1,000.00
\$ / R	On 19/02/2016	Any day expiry			14.46490	14.46490	14.35580	14.35580		15.57	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	731.63980	0.73164	659.89230	0.65989	731.640	15.00	0.71	0.00	0	3,600.00
\$ / R	On 19/02/2016	Any day expiry	14.30	Put	349.00620	0.34901	401.94610	0.40195	349.006	15.40	0.42	0.00	0	100.00
\$ / R	On 19/02/2016	Any day expiry	14.91	Call	277.95670	0.27796	247.54050	0.24754	277.957	16.53	0.37	0.00	0	100.00
\$ / R	On 25/02/2016	Any day expiry			14.48000	14.48000	14.37150	14.37150		15.68	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	4.51500	0.00452	5.22440	0.00522	4.515	17.96	0.01	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	13.50	Put	94.65200	0.09465	114.11010	0.11411	94.652	14.79	0.16	0.00	0	150.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	320.09790	0.32010	286.09460	0.28609	320.098	16.40	0.40	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	15.64	Call	148.37280	0.14837	133.31210	0.13331	148.373	18.08	0.21	0.00	0	150.00
\$ / R	On 29/02/2016	Any day expiry			14.49000	14.49000	14.38200	14.38200		15.67	0.00	0.00	0	133.00
\$ / R	On 29/02/2016	Any day expiry	13.92	Put	206.16110	0.20616	242.45610	0.24246	206.161	14.97	0.29	0.00	0	100.00
\$ / R	On 29/02/2016	Any day expiry	14.60	Call	417.10670	0.41711	374.69470	0.37469	417.107	15.88	0.48	0.00	0	100.00
\$ / R	On 11/03/2016	Any day expiry			14.51810	14.51810	14.40880	14.40880		15.81	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			14.52570	14.52570	14.41610	14.41610		15.87	0.00	51,479,080.80	3,544	93,311.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	2.02140	0.00202	2.44070	0.00244	2.021	19.33	0.00	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	4.35180	0.00435	5.35550	0.00536	4.352	18.05	0.01	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	4.69550	0.00470	5.79720	0.00580	4.696	17.92	0.01	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	6.51980	0.00652	7.94390	0.00794	6.520	17.47	0.01	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	6.85520	0.00686	8.32600	0.00833	6.855	17.41	0.01	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	7.83150	0.00783	9.43500	0.00944	7.831	17.24	0.02	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	8.36850	0.00837	10.04180	0.01004	8.369	17.15	0.02	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	9.08920	0.00909	10.85340	0.01085	9.089	17.04	0.02	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	10.88880	0.01089	12.87020	0.01287	10.889	16.81	0.02	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	13.89800	0.01390	16.21440	0.01621	13.898	16.48	0.03	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	1,997.80310	1.99780	1,891.32720	1.89133	1,997.803	15.86	0.96	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	29.78460	0.02978	33.58730	0.03359	29.785	15.46	0.06	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	1,758.39520	1.75840	1,652.84320	1.65284	1,758.395	15.33	0.94	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	41.18950	0.04119	45.93240	0.04593	41.189	15.01	0.07	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	51.74860	0.05175	63.22380	0.06322	51.749	14.69	0.09	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	1,389.47080	1.38947	1,293.39910	1.29340	1,389.471	14.72	0.89	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	13.26	Put	71.95970	0.07196	86.82270	0.08682	71.960	14.74	0.12	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	1,138.67590	1.13868	1,050.03950	1.05004	1,138.676	14.82	0.83	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	1,099.04520	1.09905	1,011.82410	1.01182	1,099.045	14.84	0.82	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.63	Put	141.35760	0.14136	166.10050	0.16610	141.358	14.86	0.20	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	171.81990	0.17182	201.50290	0.20150	171.820	14.91	0.24	0.00	0	4,350.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	940.25190	0.94025	860.90310	0.86090	940.252	14.91	0.76	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	818.23330	0.81823	746.26570	0.74627	818.233	15.10	0.71	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	780.33990	0.78034	710.57050	0.71057	780.340	15.17	0.69	0.00	0	1,750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	719.96280	0.71996	653.87020	0.65387	719.963	15.30	0.65	0.00	0	9,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	337.35680	0.33736	384.54280	0.38454	337.357	15.42	0.38	0.00	0	800.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	657.55670	0.65756	595.50720	0.59551	657.557	15.44	0.62	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	604.43880	0.60444	546.03450	0.54603	604.439	15.56	0.59	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	512.78770	0.51279	463.62840	0.46363	512.788	15.80	0.53	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	474.45630	0.47446	429.62820	0.42963	474.456	15.95	0.50	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	432.52720	0.43253	391.30390	0.39130	432.527	16.17	0.46	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	414.65250	0.41465	375.00440	0.37500	414.653	16.27	0.45	0.00	0	29,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.03	Call	327.11960	0.32712	295.43890	0.29544	327.120	16.84	0.37	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.25	Call	271.55790	0.27156	245.35080	0.24535	271.558	17.29	0.32	0.00	0	4,350.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	267.01350	0.26701	241.26830	0.24127	267.013	17.33	0.32	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	202.33060	0.20233	183.50030	0.18350	202.331	17.99	0.25	0.00	0	1,400.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	178.65570	0.17866	162.40950	0.16241	178.656	18.30	0.22	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.11	Call	132.68840	0.13269	120.41640	0.12042	132.688	18.99	0.17	0.00	0	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	95.85170	0.09585	87.41670	0.08742	95.852	19.66	0.13	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	78.22200	0.07822	71.61500	0.07162	78.222	20.09	0.11	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	5.53550	0.00554	4.91050	0.00491	5.535	24.81	0.01	0.00	0	1,500.00
\$ / R	On 16/03/2016	Any day expiry			14.53080	14.53080	14.42100	14.42100		15.91	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	86.31280	0.08631	103.21600	0.10322	86.313	14.80	0.14	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	467.13380	0.46713	423.26640	0.42327	467.134	16.07	0.49	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			14.54870	14.54870	14.43810	14.43810		15.91	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	161.01540	0.16102	187.48870	0.18749	161.015	14.92	0.22	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	374.42370	0.37442	339.59640	0.33960	374.424	16.74	0.40	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			14.56400	14.56400	14.45270	14.45270		15.89	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	7.44380	0.00744	8.82970	0.00883	7.444	16.87	0.01	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	126.11610	0.12612	147.99220	0.14799	126.116	14.80	0.18	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	316.70630	0.31671	288.21130	0.28821	316.706	17.27	0.34	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	185.51810	0.18552	169.47280	0.16947	185.518	18.68	0.22	0.00	0	150.00
\$ / R	On 18/04/2016	Any day expiry			14.61500	14.61500	14.50140	14.50140		16.03	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	280.24300	0.28024	319.36220	0.31936	280.243	15.17	0.30	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	335.81610	0.33582	308.17370	0.30817	335.816	17.60	0.33	0.00	0	17,896.00
\$ / R	On 26/04/2016	Any day expiry			14.63540	14.63540	14.52090	14.52090		16.14	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	8.97540	0.00898	10.78150	0.01078	8.975	15.96	0.02	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	148.95430	0.14895	172.23540	0.17224	148.954	14.81	0.19	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	307.44950	0.30745	283.26940	0.28327	307.450	18.08	0.30	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	205.68400	0.20568	189.11450	0.18911	205.684	19.23	0.21	0.00	0	150.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R			On 10/05/2016	Any day expiry										
\$ / R			On 10/05/2016	Any day expiry										
\$ / R			On 10/05/2016	Any day expiry										
\$ / R			On 27/05/2016	Any day expiry										
\$ / R			On 27/05/2016	Any day expiry										
\$ / R			On 27/05/2016	Any day expiry										
\$ / R			On 27/05/2016	Any day expiry										
\$ / R			On 27/05/2016	Any day expiry										
\$ / R			On 27/05/2016	Any day expiry										
\$ / R			On 06/06/2016	Any day expiry										
\$ / R			On 06/06/2016	Any day expiry										
\$ / R			On 06/06/2016	Any day expiry										
\$ / R			On 09/06/2016	Any day expiry										
\$ / R			On 13/06/2016	Foreign Exchange Future										
\$ / R			On 13/06/2016	Foreign Exchange Future										
\$ / R			On 13/06/2016	Foreign Exchange Future										
\$ / R			On 13/06/2016	Foreign Exchange Future										
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\$ / R			On 13/06/2016	Foreign Exchange Future										
\$ / R			On 13/06/2016	Foreign Exchange Future										
\$ / R			On 28/06/2016	Any day expiry										
\$ / R			On 28/06/2016	Any day expiry										
\$ / R			On 28/06/2016	Any day expiry										
\$ / R			On 28/06/2016	Any day expiry										
\$ / R			On 28/06/2016	Any day expiry										
\$ / R			On 27/07/2016	Any day expiry										
\$ / R			On 27/07/2016	Any day expiry										
\$ / R			On 27/07/2016	Any day expiry										
\$ / R			On 27/07/2016	Any day expiry										
\$ / R			On 27/07/2016	Any day expiry										
\$ / R			On 11/08/2016	Any day expiry										
\$ / R			On 11/08/2016	Any day expiry										
\$ / R			On 11/08/2016	Any day expiry										
\$ / R			On 26/08/2016	Any day expiry										
\$ / R			On 26/08/2016	Any day expiry										

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 26/08/2016	Any day expiry	13.50	Put	223.51580	0.22352	253.67560	0.25368	223.516	14.91	0.20	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	290.76980	0.29077	273.92150	0.27392	290.770	21.23	0.20	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	268.07550	0.26808	255.68310	0.25568	268.075	21.56	0.19	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			14.98370	14.98370	14.86370	14.86370		16.93	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	13.50	Put	228.08070	0.22808	257.86200	0.25786	228.081	14.90	0.20	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	307.84400	0.30784	291.14570	0.29115	307.844	21.27	0.21	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.80	Call	301.55470	0.30155	285.27650	0.28528	301.555	21.36	0.21	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry			14.98910	14.98910	14.86910	14.86910		16.93	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	312.30080	0.31230	348.42320	0.34842	312.301	15.16	0.24	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	364.09390	0.36409	343.87110	0.34387	364.094	20.65	0.24	0.00	0	48,990.00
\$ / R	On 15/09/2016	Any day expiry			15.00820	15.00820	14.88800	14.88800		16.93	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			15.01910	15.01910	14.89880	14.89880		16.92	0.00	0.00	0	13,149.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	163.29620	0.16330	190.24480	0.19024	163.296	14.44	0.15	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	361.75620	0.36176	342.34320	0.34234	361.756	20.92	0.24	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	338.26260	0.33826	320.21660	0.32022	338.263	21.21	0.22	0.00	0	10,000.00
\$ / R	On 28/09/2016	Any day expiry			15.04360	15.04360	14.92320	14.92320		17.01	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	11.09150	0.01109	11.96060	0.01196	11.092	12.81	0.02	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	234.96720	0.23497	266.90620	0.26691	234.967	14.85	0.19	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	305.60680	0.30561	294.48560	0.29449	305.607	22.13	0.20	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	295.40320	0.29540	284.95750	0.28496	295.403	22.46	0.19	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			15.11980	15.11980	14.99880	14.99880		17.08	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	11.35740	0.01136	11.98240	0.01198	11.357	12.52	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	240.92940	0.24093	276.79970	0.27680	240.929	14.74	0.19	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	325.45810	0.32546	313.86250	0.31386	325.458	23.16	0.19	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	321.02780	0.32103	309.69870	0.30970	321.028	23.33	0.19	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			15.20960	15.20960	15.08790	15.08790		17.20	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	11.95550	0.01196	12.50450	0.01250	11.955	12.28	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	242.82050	0.24282	279.85260	0.27985	242.820	14.52	0.19	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	350.00390	0.35000	341.10470	0.34110	350.004	24.32	0.19	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			15.25490	15.25490	15.13350	15.13350		17.35	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			15.26910	15.26910	15.14780	15.14780		17.37	0.00	0.00	0	1,060.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	13.12090	0.01312	13.78780	0.01379	13.121	12.27	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	262.95100	0.26295	295.06170	0.29506	262.951	14.86	0.19	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	366.41920	0.36642	343.50930	0.34351	366.419	24.83	0.19	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	358.76290	0.35876	336.23910	0.33624	358.763	24.83	0.19	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future			15.50800	15.50800	15.38870	15.38870		17.97	0.00	0.00	0	0.00
\$ / R	On 19/06/2017	Foreign Exchange Future			15.78660	15.78660	15.66970	15.66970		18.45	0.00	0.00	0	0.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			14.28420	14.28420	14.17090	14.17090		15.11	0.00	214,263.00	15	1,130.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			14.52570	14.52570	14.41610	14.41610		15.87	0.00	145,257.00	10	383.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			14.75900	14.75900	14.64030	14.64030		16.37	0.00	0.00	0	184.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			15.01910	15.01910	14.89880	14.89880		16.92	0.00	0.00	0	55.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			15.26910	15.26910	15.14780	15.14780		17.37	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R		On 11/12/2015	Foreign Exchange Future		21.59210	21.59210	21.37970	21.37970		13.89	0.00	539,802.50	25	40,101.00
£ / R	17.87	Put	Foreign Exchange Future	0.09170	0.00009		0.00120	0.00000	0.092	27.39	0.00	0.00	0	830.00
£ / R	19.40	Call	Foreign Exchange Future	2,193.84950	2.19385	1,982.74980	1.98275	2,193.850	21.11	0.99	0.00	0.00	0	700.00
£ / R	20.00	Call	Foreign Exchange Future	1,597.06350	1.59706	1,388.24660	1.38825	1,597.064	18.03	0.98	0.00	0.00	0	500.00
£ / R	20.12	Put	Foreign Exchange Future	6.20070	0.00620		10.71190	0.01071	6.201	17.40	0.02	0.00	0	12,000.00
£ / R	20.23	Put	Foreign Exchange Future	7.65090	0.00765		13.26040	0.01326	7.651	16.82	0.03	0.00	0	20,000.00
£ / R	20.33	Call	Foreign Exchange Future	1,271.41130	1.27141	1,067.31590	1.06732	1,271.411	16.29	0.97	0.00	0.00	0	8,250.00
£ / R	20.75	Put	Foreign Exchange Future	29.19820	0.02920		57.70760	0.05771	29.198	15.06	0.09	0.00	0	6,000.00
£ / R	20.77	Call	Foreign Exchange Future	853.12140	0.85312	670.50140	0.67050	853.121	15.03	0.90	0.00	0.00	0	18,900.00
£ / R	20.81	Put	Foreign Exchange Future	34.96430	0.03496		67.41470	0.06741	34.964	14.97	0.11	0.00	0	4,500.00
£ / R	21.20	Put	Foreign Exchange Future	101.17150	0.10117		168.90120	0.16890	101.171	14.44	0.26	0.00	0	3,000.00
£ / R	21.35	Call	Foreign Exchange Future	386.76500	0.38676		262.30410	0.26230	386.765	14.23	0.66	0.00	0	4,500.00
£ / R	21.50	Call	Foreign Exchange Future	293.14610	0.29315		195.29590	0.19530	293.146	14.02	0.57	0.00	0	500.00
£ / R	21.50	Put	Foreign Exchange Future	201.04610	0.20105		315.59590	0.31560	201.046	14.02	0.43	0.00	0	500.00
£ / R	21.82	Call	Foreign Exchange Future	149.47700	0.14948		96.08810	0.09609	149.477	14.06	0.36	0.00	0	10,000.00
£ / R	23.20	Call	Foreign Exchange Future	5.79530	0.00580		5.40590	0.00541	5.795	17.27	0.02	0.00	0	10,000.00
£ / R		On 12/01/2016	Any day expiry		22.65130	22.65130	22.42650	22.42650		14.73	0.00	0.00	0	15.00
£ / R		On 29/02/2016	Any day expiry		22.66310	22.66310	22.43870	22.43870		14.88	0.00	0.00	0	47.00
£ / R		On 14/03/2016	Foreign Exchange Future		21.96290	21.96290	21.75530	21.75530		14.33	0.00	3,733,693.00	170	9,337.00
£ / R		On 13/06/2016	Foreign Exchange Future		22.31950	22.31950	22.09860	22.09860		15.05	0.00	111,597.50	5	425.00
£ / R		On 08/09/2016	Any day expiry		22.67710	22.67710	22.45550	22.45550		15.83	0.00	0.00	0	0.00
£ / R	21.20	Put	Any day expiry	574.51150	0.57451	641.58270	0.64158	574.512	15.06	0.28	0.00	0.00	0	12,264.00
£ / R	25.85	Call	Any day expiry	495.27780	0.49528	459.81380	0.45981	495.278	18.78	0.24	0.00	0.00	0	12,264.00
£ / R		On 19/09/2016	Foreign Exchange Future		22.72370	22.72370	22.50150	22.50150		15.85	0.00	0.00	0	200.00
£ / R		On 19/12/2016	Foreign Exchange Future		23.11700	23.11700	22.89420	22.89420		16.27	0.00	0.00	0	0.00
¥ / R		On 11/12/2015	Foreign Exchange Future		0.11678	0.11678	0.11553	0.11553		21.05	0.00	0.00	0	7,990.00
¥ / R		On 14/03/2016	Foreign Exchange Future		0.11887	0.11887	0.11764	0.11764		15.59	0.00	3,566.01	30	1,452.00
¥ / R		On 13/06/2016	Foreign Exchange Future		0.12112	0.12112	0.11980	0.11980		15.14	0.00	0.00	0	0.00
¥ / R		On 19/09/2016	Foreign Exchange Future		0.12370	0.12370	0.12237	0.12237		16.18	0.00	0.00	0	0.00
€ / R		On 11/12/2015	Foreign Exchange Future		15.17350	15.17350	14.99200	14.99200		16.21	0.00	56,657,849.00	3,734	81,626.00
€ / R	13.05	Put	Foreign Exchange Future	0.26370	0.00026		0.42590	0.00043	0.264	24.74	0.00	0.00	0	6,877.00
€ / R	13.85	Put	Foreign Exchange Future	2.65480	0.00265		3.74790	0.00375	2.655	20.18	0.01	0.00	0	12,000.00
€ / R	13.90	Put	Foreign Exchange Future	2.95750	0.00296		4.19480	0.00419	2.958	19.78	0.01	0.00	0	6,076.00
€ / R	14.03	Put	Foreign Exchange Future	3.95720	0.00396		5.69430	0.00569	3.957	18.73	0.02	0.00	0	12,000.00
€ / R	14.30	Put	Foreign Exchange Future	7.64810	0.00765		13.17530	0.01318	7.648	16.55	0.04	0.00	0	100.00
€ / R	14.80	Put	Foreign Exchange Future	61.63680	0.06164		109.97520	0.10998	61.637	15.99	0.22	0.00	0	65,000.00
€ / R	15.78	Call	Foreign Exchange Future	34.99100	0.03499		16.88610	0.01689	34.991	17.15	0.13	0.00	0	6,000.00
€ / R	16.31	Call	Foreign Exchange Future	7.32620	0.00733		3.81880	0.00382	7.326	19.08	0.03	0.00	0	25,000.00
€ / R	16.50	Call	Foreign Exchange Future	4.38340	0.00438		2.33350	0.00233	4.383	19.89	0.02	0.00	0	6,877.00
€ / R		On 29/12/2015	Any day expiry		15.22720	15.22720	15.04420	15.04420		15.18	0.00	0.00	0	0.00
€ / R	15.30	Put	Any day expiry	317.28460	0.31728	438.58280	0.43858	317.285	15.26	0.53	0.00	0.00	0	100.00
€ / R	15.70	Call	Any day expiry	117.31040	0.11731	85.99910	0.08600	117.310	15.93	0.27	0.00	0.00	0	100.00

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 25/01/2016	Any day expiry		15.32090	15.32090		15.13910	15.13910		15.17	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	648.08820	0.64809	526.85810	0.52686	648.088	14.98	0.71	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	601.73430	0.60173	485.81170	0.48581	601.734	15.01	0.68	0.00	0	1,000.00
€ / R	On 29/01/2016	Any day expiry		15.32890	15.32890		15.14710	15.14710		15.30	0.00	0.00	0	0.00
€ / R	On 29/01/2016	Any day expiry	15.15	Put	303.89170	0.30389	387.17190	0.38717	303.892	15.20	0.41	0.00	0	100.00
€ / R	On 29/01/2016	Any day expiry	15.52	Call	312.60090	0.31260	244.92530	0.24493	312.601	15.56	0.44	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry		15.34280	15.34280		15.16180	15.16180		15.22	0.00	0.00	0	0.00
€ / R	On 19/02/2016	Any day expiry	15.40	Put	481.77470	0.48177	586.44620	0.58645	481.775	15.30	0.51	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry	16.06	Call	214.18800	0.21419	171.67090	0.17167	214.188	16.28	0.29	0.00	0	100.00
€ / R	On 14/03/2016	Foreign Exchange Future		15.47390	15.47390		15.29400	15.29400		15.36	0.00	16,092,856.00	1,040	35,092.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	16.50380	0.01650	21.23100	0.02123	16.504	16.86	0.03	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	19.92250	0.01992	25.63400	0.02563	19.923	16.46	0.04	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	45.24270	0.04524	62.25900	0.06226	45.243	14.72	0.08	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	62.37070	0.06237	86.62480	0.08662	62.371	14.61	0.10	0.00	0	17,534.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	166.04080	0.16604	214.07470	0.21407	166.041	14.72	0.22	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	832.36480	0.83236	717.92670	0.71793	832.365	14.90	0.69	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	280.69970	0.28070	349.40440	0.34940	280.700	14.95	0.32	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Call	567.74150	0.56774	480.26550	0.48027	567.742	15.30	0.55	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	463.84150	0.46384	556.26550	0.55627	463.842	15.30	0.45	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	345.58300	0.34558	288.50110	0.28850	345.583	16.10	0.38	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	330.81610	0.33082	275.84440	0.27584	330.816	16.17	0.37	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	289.98810	0.28999	241.19600	0.24120	289.988	16.39	0.33	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	254.17150	0.25417	210.91070	0.21091	254.172	16.62	0.30	0.00	0	36,640.00
€ / R	On 13/06/2016	Foreign Exchange Future		15.76750	15.76750		15.57510	15.57510		15.75	0.00	0.00	0	4,389.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	140.45600	0.14046	175.60460	0.17560	140.456	14.52	0.15	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	659.22010	0.65922	579.02460	0.57902	659.220	16.05	0.48	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future		16.10590	16.10590		15.91020	15.91020		16.21	0.00	0.00	0	700.00
€ / R	On 19/12/2016	Foreign Exchange Future		16.43250	16.43250		16.23560	16.23560		16.61	0.00	0.00	0	4,500.00
10Y STND	On 17/12/2025	Interest Rate Swap		101.07633	101.07633		100.84493	100.84493			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap		99.88435	99.88435		99.88072	99.88072			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		99.94933	99.94933		99.90584	99.90584			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		99.45572	99.45572		99.32466	99.32466			0.00	0.00	0	0.00
AI03/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		472.43700	472.43700		473.13100	473.13100			0.00	0.00	0	2.00
AL37	On 05/05/2016	Index Future		480.65900	480.65900		481.37300	481.37300			0.00	0.00	0	0.00
AL7T	On 04/02/2016	Index Future		553.38000	553.38000		554.73600	554.73600			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future		563.01100	563.01100		564.39900	564.39900			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 04/02/2016	Index Future			504.52900		504.52900		506.02500	506.02500			0.00	0.00	0	611.00
ALBI	On 05/05/2016	Index Future			513.31000		513.31000		514.83900	514.83900			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future			522.75100		522.75100		524.30800	524.30800			0.00	0.00	0	0.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			10.31600		10.31600		10.25120	10.25120		12.81	0.00	0.00	0	13,847.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	0.59210		0.00059		1.13510	0.00114	0.592	19.75	0.00	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	717.99330		0.71799		654.30490	0.65430	717.993	16.65	0.98	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	176.86330		0.17686		148.94370	0.14894	176.863	13.16	0.67	0.00	0	201.00
AU\$ / R	On 15/01/2016	Any day expiry			10.36280		10.36280		10.29730	10.29730		12.38	0.00	0.00	0	3.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			10.44130		10.44130		10.37850	10.37850		11.89	0.00	5,930,658.40	568	8,036.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	60.32180		0.06032		71.03640	0.07104	60.322	12.11	0.16	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	291.29070		0.29129		261.15950	0.26116	291.291	11.89	0.54	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	53.65230		0.05365		49.26580	0.04927	53.652	14.13	0.14	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			10.56660		10.56660		10.49900	10.49900		12.87	0.00	0.00	0	250.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			10.71100		10.71100		10.64180	10.64180		13.81	0.00	0.00	0	500.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			10.85490		10.85490		10.78420	10.78420		14.36	0.00	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			10.73370		10.73370		10.63340	10.63340		13.89	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			10.91470		10.91470		10.81670	10.81670		12.29	0.00	0.00	0	2.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.09160		11.09160		10.98630	10.98630		13.74	0.00	0.00	0	0.00
CF CANDO CAGJ	On 22/12/2015	Can-Do Future			215.66760		215.66760		167.38160	167.38160			0.00	0.00	0	10,000.00
CHF / R	On 11/12/2015	Foreign Exchange Future			13.96180		13.96180		13.84430	13.84430		16.63	0.00	0.00	0	6,549.00
CHF / R	On 14/03/2016	Foreign Exchange Future			14.27400		14.27400		14.15790	14.15790		16.01	0.00	842,166.00	59	1,268.00
CHF / R	On 13/06/2016	Foreign Exchange Future			14.58040		14.58040		14.45210	14.45210		16.41	0.00	0.00	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future			2.21700		2.21700		2.20270	2.20270		16.40	0.00	0.00	0	25,268.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.23180		2.23180		2.21890	2.21890		15.63	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future			2.25140		2.25140		2.23790	2.23790		15.99	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future			2.03740		2.03740		2.01310	2.01310		17.70	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.07940		2.07940		2.05540	2.05540		18.70	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future			2.12070		2.12070		2.09540	2.09540		18.51	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

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
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 04/02/2016	Bond Future	10.05319	82.13841		10.00806	82.44886				0.00	0.00	0	8,569.00
ES33	On 05/05/2016	Bond Future	10.13838	79.77827		10.09159	80.09549				0.00	0.00	0	0.00
ES33	On 04/08/2016	Bond Future	10.21495	81.26228		10.16666	81.58526				0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 04/02/2016	Bond Future	10.13274	87.55419		10.02000	10.02000				0.00	240,774,022.50	2,750	2,750.00
ES42	On 05/05/2016	Bond Future	10.21498	84.81587		10.02000	10.02000				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	501.64700	501.64700		502.99300	502.99300				0.00	0.00	0	451.00
GOVI	On 05/05/2016	GOVI	510.37700	510.37700		511.75500	511.75500				0.00	0.00	0	146.00
GOVI	On 04/08/2016	GOVI	519.76500	519.76500		521.16700	521.16700				0.00	0.00	0	0.00
I2025	On 04/02/2016	Bond Future	123.73221	123.73221		123.74916	123.74916				0.00	0.00	0	950.00
I2025	On 05/05/2016	Bond Future	125.87288	125.87288		125.89201	125.89201				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	106.26737	106.26737		106.28183	106.28183				0.00	0.00	0	185.00
I2033	On 05/05/2016	Bond Future	107.13151	107.13151		107.14767	107.14767				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	130.74044	130.74044		130.75807	130.75807				0.00	0.00	0	16,637.00
I2038	On 05/05/2016	Bond Future	133.00242	133.00242		133.02240	133.02240				0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 04/02/2016	Bond Future	132.17477	132.17477		132.19226	132.19226				0.00	0.00	0	11,598.00
I2046	On 05/05/2016	Bond Future	133.03297	133.03297		133.05258	133.05258				0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 04/02/2016	Bond Future	139.01490	139.01490		139.03332	139.03332				0.00	0.00	0	9,973.00
I2050	On 05/05/2016	Bond Future	141.41983	141.41983		141.44074	141.44074				0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 04/02/2016	Index Future	238.74200	238.74200		238.80600	238.80600				0.00	0.00	0	1,038.00
IGOV	On 05/05/2016	Index Future	242.87200	242.87200		242.94100	242.94100				0.00	0.00	0	21.00

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
IGOV	On 04/08/2016	Index Future		247.38300	247.38300		247.45400	247.45400			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future		645.76800	645.76800		645.93900	645.93900			0.00	0.00	0	157.00
ILBI	On 05/05/2016	Index Future		656.83200	656.83200		657.00700	657.00700			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.51000	93.49000		6.51000	93.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future		6.53000	93.47000		6.53000	93.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future		6.62000	93.38000		6.62000	93.38000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		6.77000	93.23000		6.77000	93.23000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future		6.82000	93.18000		6.82000	93.18000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future		6.94000	93.06000		6.94000	93.06000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		6.97000	93.03000		6.97000	93.03000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.18000	92.82000		7.18000	92.82000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.35000	92.65000		7.35000	92.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.52000	92.48000		7.52000	92.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.66000	92.34000		7.66000	92.34000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.79000	92.21000		7.79000	92.21000			0.00	0.00	0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future		0.13960	0.13960		0.13850	0.13850			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future		0.13920	0.13920		0.13830	0.13830			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future		0.13760	0.13760		0.13750	0.13750			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future		0.13830	0.13830		0.13590	0.13590			0.00	0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future		0.07180	0.07180		0.07120	0.07120			0.00	0.00	0	28,268.00
NGN / R	On 14/03/2016	Foreign Exchange Future		0.06890	0.06890		0.06830	0.06830			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future		0.06650	0.06650		0.06590	0.06590			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future		0.06420	0.06420		0.06350	0.06350			0.00	0.00	0	0.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future		9.38680	9.38680		9.28570	9.28570		12.04	0.00	0.00	0	0.00
NZ\$ / R	On 17/12/2015	Any day expiry		9.39400	9.39400		9.29000	9.29000		11.46	0.00	0.00	0	0.00
NZ\$ / R	On 17/12/2015	Any day expiry	9.34	Put	78.84930	0.07885	0.00000	0.00000	78.849	11.56	0.41	38,503,602.00	10,000	10,000.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future		9.48720	9.48720		9.38790	9.38790		11.32	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future		9.58990	9.58990		9.48500	9.48500		13.07	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future		9.70730	9.70730		9.60210	9.60210		13.68	0.00	0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future		1.06230	1.06230		1.05790	1.05790			0.00	0.00	0	90.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future		1.06530	1.06530		1.06090	1.06090			0.00	0.00	0	50.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future		1.06830	1.06830		1.06390	1.06390			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future		1.07240	1.07240		1.06790	1.06790			0.00	0.00	0	0.00
R186	On 04/02/2016	Bond Future		8.54035	115.10847		8.49988	115.41788		9.35	0.00	94,734,270.81	823	51,017.00
R186	On 04/02/2016	Bond Future	7.90	Call	344.06000	0.34406	400.21000	0.40021	344.060	9.15	0.15	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.02	Call	506.08000	0.50608	580.57000	0.58057	506.080	9.19	0.20	0.00	0	700.00
R186	On 04/02/2016	Bond Future	8.40	Call	1,392.44000	1.39244	1,538.88000	1.53888	1,392.440	9.32	0.42	0.00	0	680.00

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	8.45	Call	1,556.66000		1.55666	1,713.22000	1.71322	1,556.660	9.33	0.45	0.00	0	350.00	
R186	On 04/02/2016	Bond Future	8.65	Put	1,500.65000		1.50065	1,387.05000	1.38705	1,500.650	9.42	0.42	0.00	0	340.00	
R186	On 04/02/2016	Bond Future	8.70	Put	1,346.02000		1.34602	1,241.59000	1.24159	1,346.020	9.45	0.39	0.00	0	5,000.00	
R186	On 04/02/2016	Bond Future	8.75	Put	1,203.54000		1.20354	1,107.92000	1.10792	1,203.540	9.47	0.36	0.00	0	11,695.00	
R186	On 04/02/2016	Bond Future	8.80	Put	1,072.37000		1.07237	985.19000	0.98519	1,072.370	9.49	0.33	0.00	0	5,000.00	
R186	On 04/02/2016	Bond Future	8.83	Put	999.05000		0.99905	916.73000	0.91673	999.050	9.51	0.32	0.00	0	33.00	
R186	On 04/02/2016	Bond Future	9.20	Put	379.19000		0.37919	343.18000	0.34318	379.190	9.67	0.15	0.00	0	700.00	
R186	On 05/05/2016	Bond Future			8.59573		117.11206	8.55343	117.42882		9.09	0.00	0.00	0	0.00	
R186	On 05/05/2016	Bond Future	8.75	Put	2,304.42000		2.30442	2,181.45000	2.18145	2,304.420	9.20	0.42	0.00	0	1,900.00	
R186	On 05/05/2016	Bond Future	8.85	Put	2,003.58000		2.00358	1,892.92000	1.89292	2,003.580	9.24	0.38	0.00	0	5,350.00	
R186	On 04/08/2016	Bond Future			8.63904		113.98746	8.59510	114.30993		9.23	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			294.05599		294.05599	294.09646	294.09646			0.00	0.00	0	714.00	
R197	On 05/05/2016	Bond Future			299.14302		299.14302	299.18831	299.18831			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			242.67946		242.67946	242.71200	242.71200			0.00	0.00	0	42,265.00	
R202	On 05/05/2016	Bond Future			246.87751		246.87751	246.91405	246.91405			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			8.36077		100.25534	8.32010	100.46479		7.07	0.00	0.00	0	12,087.00	
R2023	On 05/05/2016	Bond Future			8.41976		98.07253	8.37683	98.28722		7.08	0.00	0.00	0	0.00	
R2023	On 04/08/2016	Bond Future			8.46266		99.89630	8.41763	100.11481		6.80	0.00	0.00	0	0.00	
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R203	On 04/02/2016	Bond Future			7.37705		104.61222	7.33281	104.67837		1.65	0.00	0.00	0	15,947.00	
R203	On 05/05/2016	Bond Future			7.43693		102.26427	7.38270	102.33325		1.45	0.00	0.00	0	0.00	
R203	On 04/08/2016	Bond Future			7.41966		104.16628	7.35256	104.23638		1.16	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			8.95635		92.65423	8.91091	92.99418			0.00	0.00	0	10,930.00	
R2030	On 05/05/2016	Bond Future			9.01580		94.26761	8.96867	94.61500			0.00	0.00	0	0.00	
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2032	On 04/02/2016	Bond Future			9.06116		96.14669	9.01576	96.50987		12.43	0.00	0.00	0	8,417.00	
R2032	On 04/02/2016	Bond Future	9.20	Put	1,569.21000		1.56921	1,440.93000	1.44093	1,569.210	12.41	0.41	0.00	0	22.00	
R2032	On 04/02/2016	Bond Future	9.30	Put	1,267.24000		1.26724	1,158.65000	1.15865	1,267.240	12.46	0.35	0.00	0	22.00	
R2032	On 05/05/2016	Bond Future			9.11937		93.66386	9.07235	94.03490		12.71	0.00	0.00	0	0.00	
R2032	On 04/08/2016	Bond Future			9.16823		95.40634	9.11977	95.78399		12.42	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 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 04/02/2016	Bond Future			9.17886		93.93562		9.13349	94.33528		14.19	0.00	0.00	0	50,887.00
R2037	On 04/02/2016	Bond Future	9.30	Put	1,831.14000		1.83114		1,686.25000	1.68625	1,831.140	14.22	0.42	0.00	0	16.00
R2037	On 04/02/2016	Bond Future	9.43	Put	1,395.61000		1.39561		1,278.39000	1.27839	1,395.610	14.30	0.34	0.00	0	16.00
R2037	On 05/05/2016	Bond Future			9.23575		95.57134		9.18886	95.97957		13.91	0.00	0.00	0	0.00
R2037	On 04/08/2016	Bond Future			9.28502		93.09003		9.23675	93.50565		14.24	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 04/02/2016	Bond Future			7.75330		101.70060		7.70587	101.82098		3.10	0.00	0.00	0	35,969.00
R204	On 05/05/2016	Bond Future			7.82682		103.47078		7.77362	103.59491		2.81	0.00	0.00	0	0.00
R204	On 04/08/2016	Bond Future			7.86918		101.35481		7.80980	101.48107		2.62	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 04/02/2016	Bond Future			9.25410		97.78582		9.20874	98.21285		14.68	0.00	0.00	0	1,820.00
R2040	On 05/05/2016	Bond Future			9.31142		99.48865		9.26457	99.92466		14.40	0.00	0.00	0	0.00
R2040	On 04/08/2016	Bond Future			9.36139		96.82969		9.31316	97.27372		14.75	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			9.24697		95.26593		9.20672	95.65093		15.32	0.00	0.00	0	18,852.00
R2044	On 04/02/2016	Bond Future	9.58	Put	1,293.60000		1.29360		1,196.83000	1.19683	1,293.600	15.54	0.30	702,131.96	25	0.00
R2044	On 05/05/2016	Bond Future			9.30170		96.92490		9.26014	97.31815		15.03	0.00	0.00	0	0.00
R2044	On 04/08/2016	Bond Future			9.34929		94.34345		9.30654	94.74394		15.41	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 04/02/2016	Bond Future			9.22792		99.01473		9.18256	99.46084		15.12	0.00	0.00	0	56,273.00
R2048	On 04/02/2016	Bond Future	9.45	Put	1,681.48000		1.68148		1,543.81000	1.54381	1,681.480	15.26	0.36	0.00	0	75.00
R2048	On 04/02/2016	Bond Future	9.55	Put	1,358.20000		1.35820		1,242.21000	1.24221	1,358.200	15.32	0.31	0.00	0	75.00
R2048	On 05/05/2016	Bond Future			9.27828		96.30359		9.23150	96.75907		15.53	0.00	0.00	0	0.00
R2048	On 04/08/2016	Bond Future			9.32030		98.09470		9.27225	98.55844		15.22	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			7.98832		98.03996		7.94163	98.19273		4.31	0.00	10,784,395.60	110	48,100.00
R207	On 04/02/2016	Bond Future	7.27	Call	80.17000		0.08017		98.42000	0.09842	80.170	4.17	0.10	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	189.35000		0.18935		224.14000	0.22414	189.350	4.22	0.19	0.00	0	19.00
R207	On 05/05/2016	Bond Future			8.06341		99.74678		8.01254	99.90384		4.03	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	449.24000		0.44924		497.75000	0.49775	449.240	3.95	0.28	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.11536		97.95758		8.06025	98.11739		3.87	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

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/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 04/02/2016	Bond Future			8.12072		96.75362		8.07972	96.91746		5.49	0.00	0.00	0	38,640.00
R208	On 05/05/2016	Bond Future			8.18493		95.03697		8.14101	95.20525		5.39	0.00	0.00	0	0.00
R208	On 04/08/2016	Bond Future			8.23079		96.80459		8.18410	96.97582		5.09	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 04/02/2016	Bond Future			9.10014		76.13780		9.05479	76.46982		14.42	0.00	0.00	0	40,791.00
R209	On 04/02/2016	Bond Future	9.52	Put	775.38000		0.77538		704.54000	0.70454	775.380	14.59	0.26	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			9.15137		74.31426		9.10459	74.65331		14.75	0.00	0.00	0	0.00
R209	On 05/05/2016	Bond Future	8.25	Call	692.11000		0.69211		763.65000	0.76365	692.110	14.37	0.19	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	2,405.02000		2.40502		2,572.97000	2.57297	2,405.020	14.75	0.46	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.19427		75.69665		9.14621	76.04192		14.47	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 04/02/2016	Bond Future			184.63206		184.63206		184.85320	184.85320			0.00	0.00	0	3,296.00
R210	On 05/05/2016	Bond Future			185.66064		185.66064		185.88819	185.88819			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			135.58178		135.58178		135.60060	135.60060			0.00	0.00	0	1,010.00
R211	On 05/05/2016	Bond Future			137.92752		137.92752		137.94863	137.94863			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			141.82990		141.82990		141.84939	141.84939			0.00	0.00	0	1,569.00
R212	On 05/05/2016	Bond Future			144.28377		144.28377		144.30567	144.30567			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 04/02/2016	Bond Future			9.01235		86.72027		8.96697	87.04726		12.34	0.00	108,400,337.50	1,250	32,753.00
R213	On 05/05/2016	Bond Future			9.06676		84.68196		9.01980	85.01607		12.60	0.00	0.00	0	0.00
R213	On 04/08/2016	Bond Future			9.11129		86.25682		9.06291	86.59693		12.31	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

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	9.16141	76.93159		9.11606	77.28039		15.11	0.00	41,312,263.83	537	30,289.00
R214	On 04/02/2016	9.35	Put	Bond Future	1,388.25000	1.38825	1,274.88000	1.27488	1,388.250		15.17	0.38	0.00	0	25.00
R214	On 04/02/2016	9.45	Put	Bond Future	1,120.62000	1.12062	1,024.97000	1.02497	1,120.620		15.24	0.32	0.00	0	25.00
R214	On 05/05/2016			Bond Future	9.20992	74.97637		9.16320	75.33244		15.49	0.00	0.00	0	0.00
R214	On 04/08/2016			Bond Future	9.25005	76.37073		9.20209	76.73333		15.19	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	24,535.19000	24,535.19000	24,303.14000	24,303.14000				0.00	0.00	0	0.00
RAIN	On 13/06/2016			Foreign Exchange Future	25,296.79000	25,296.79000	25,056.77000	25,056.77000				0.00	0.00	0	0.00
SGD / R	On 11/12/2015			Foreign Exchange Future	10.14690	10.14690	10.05690	10.05690			11.83	0.00	0.00	0	0.00
SGD / R	On 14/03/2016			Foreign Exchange Future	10.28630	10.28630	10.19930	10.19930			12.22	0.00	0.00	0	3,191.00
SGD / R	On 13/06/2016			Foreign Exchange Future	10.43200	10.43200	10.33600	10.33600			13.31	0.00	0.00	0	0.00
TRY / R	On 11/12/2015			Foreign Exchange Future	4.88580	4.88580	4.90320	4.90320			13.33	0.00	0.00	0	0.00
TRY / R	On 14/03/2016			Foreign Exchange Future	4.83320	4.83320	4.85380	4.85380			12.87	0.00	0.00	0	0.00
TRY / R	On 13/06/2016			Foreign Exchange Future	4.79100	4.79100	4.81070	4.81070			14.83	0.00	0.00	0	0.00
ZMW / R	On 11/12/2015			Foreign Exchange Future	1.23480	1.23480	1.20990	1.20990				0.00	0.00	0	7,688.00
ZMW / R	On 14/03/2016			Foreign Exchange Future	1.18920	1.18920	1.15310	1.15310				0.00	0.00	0	1.00
ZMW / R	On 13/06/2016			Foreign Exchange Future	1.15370	1.15370	1.10420	1.10420				0.00	0.00	0	0.00
Total for Derivatives :													1,068,390,856.61	66,828	4244199.00
Grand Total:													1,068,390,856.61	66,828	4244199.00