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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/11/2015

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 05/11/2015	Any day expiry	13.87740	13.87740		13.86550	13.86550		15.60	0.00	0.00	0	0.00
\$ / R	On 05/11/2015	Any day expiry	12.72	Call	1,157.41380	1.15741	1,145.53570	1.14554	1,157.414	46.49	1.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.00	Call	877.41620	0.87742	865.63860	0.86564	877.416	35.89	1.00	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.45	Put	0.34730	0.00035	3.16890	0.00317	0.347	23.94	0.01	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.70	Call	183.39620	0.18340	187.20440	0.18720	183.396	18.73	0.91	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.70	Put	5.99620	0.00600	21.70440	0.02170	5.996	18.73	0.09	0	300.00
\$ / R	On 05/11/2015	Any day expiry	13.95	Call	22.65180	0.02265	41.25430	0.04125	22.652	17.53	0.29	0	300.00
\$ / R	On 10/11/2015	Any day expiry	13.88340		13.88340	13.88340	13.87350	13.87350		16.11	0.00	0	0.00
\$ / R	On 10/11/2015	Any day expiry	13.00	Put	1.04250	0.00104	1.59410	0.00159	1.043	21.47	0.01	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	13.14	Put	2.34020	0.00234	3.14260	0.00314	2.340	20.51	0.02	0	8,000.00
\$ / R	On 10/11/2015	Any day expiry	13.81	Call	158.06960	0.15807	161.94550	0.16195	158.070	16.63	0.60	0	10,000.00
\$ / R	On 10/11/2015	Any day expiry	14.25	Call	21.46090	0.02146	25.16130	0.02516	21.461	18.12	0.13	0	20,000.00
\$ / R	On 11/11/2015	Any day expiry			13.88480	13.88480	13.87550	13.87550		16.13	0.00	0	0.00
\$ / R	On 11/11/2015	Any day expiry	13.68	Call	257.38230	0.25738	256.49790	0.25650	257.382	17.09	0.74	0	11,000.00
\$ / R	On 11/11/2015	Any day expiry	13.92	Call	107.79660	0.10780	112.81940	0.11282	107.797	16.22	0.46	0	11,000.00
\$ / R	On 17/11/2015	Any day expiry	13.89420		13.89420	13.89420	13.88960	13.88960		15.68	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 17/11/2015	Any day expiry	13.15	Call	749.85970	0.74986	747.07170	0.74707	749.860	16.08	0.97	0.00	0	12,500.00
\$ / R	On 17/11/2015	Any day expiry	13.35	Call	560.49140	0.56049	559.85940	0.55986	560.491	15.64	0.91	0.00	0	5,000.00
\$ / R	On 17/11/2015	Any day expiry	13.40	Call	515.56600	0.51557	515.67640	0.51568	515.566	15.64	0.89	0.00	0	7,500.00
\$ / R	On 18/11/2015	Any day expiry			13.89700	13.89700	13.89210	13.89210		15.75	0.00	0.00	0	150.00
\$ / R	On 18/11/2015	Any day expiry	13.17	Call	734.04530	0.73405	731.64910	0.73165	734.045	15.82	0.96	0.00	0	6,000.00
\$ / R	On 18/11/2015	Any day expiry	13.35	Call	565.37260	0.56537	565.24060	0.56524	565.373	15.60	0.91	0.00	0	6,000.00
\$ / R	On 20/11/2015	Any day expiry			13.90250	13.90250	13.89720	13.89720		15.84	0.00	0.00	0	0.00
\$ / R	On 20/11/2015	Any day expiry	13.14	Put	9.04640	0.00905	11.65690	0.01166	9.046	16.16	0.05	0.00	0	8,000.00
\$ / R	On 20/11/2015	Any day expiry	13.75	Put	116.40810	0.11641	127.44740	0.12745	116.408	15.81	0.36	0.00	0	1,000.00
\$ / R	On 24/11/2015	Any day expiry			13.91360	13.91360	13.90730	13.90730		15.54	0.00	0.00	0	0.00
\$ / R	On 24/11/2015	Any day expiry	13.68	Call	337.56510	0.33757	341.99480	0.34199	337.565	15.48	0.69	0.00	0	9,000.00
\$ / R	On 24/11/2015	Any day expiry	13.99	Call	170.65710	0.17066	177.80720	0.17781	170.657	15.86	0.45	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry			13.91640	13.91640	13.90980	13.90980		15.59	0.00	27,777.40	2	301.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	0.01180	0.00001	0.01500	0.00002	0.012	27.56	0.00	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	0.01500	0.00002	0.02120	0.00002	0.015	24.60	0.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	12.63	Put	3.12020	0.00312	3.80080	0.00380	3.120	18.61	0.01	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	12.85	Put	5.91380	0.00591	7.30270	0.00730	5.914	17.35	0.03	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	12.93	Put	7.49650	0.00750	9.27830	0.00928	7.496	16.90	0.03	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Call	896.51630	0.89652	892.32920	0.89233	896.516	16.33	0.96	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Put	10.11630	0.01012	12.52920	0.01253	10.116	16.33	0.04	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.24	Call	696.83390	0.69683	694.68800	0.69469	696.834	15.38	0.91	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Put	21.38210	0.02138	25.96780	0.02597	21.382	15.38	0.09	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Call	687.78210	0.68778	685.76780	0.68577	687.782	15.38	0.91	0.00	0	11,500.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Call	616.72170	0.61672	615.82560	0.61583	616.722	15.41	0.88	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Put	30.32170	0.03032	36.02560	0.03603	30.322	15.41	0.12	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.43	Call	531.82630	0.53183	532.44540	0.53245	531.826	15.44	0.84	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.65	Call	364.75960	0.36476	368.73420	0.36873	364.760	15.51	0.70	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.73	Call	312.00730	0.31201	317.04020	0.31704	312.007	15.54	0.65	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	241.80430	0.24180	248.10220	0.24810	241.804	15.58	0.56	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	0.53430	0.00053	0.59100	0.00059	0.534	31.93	0.00	0.00	0	300.00
\$ / R	On 26/11/2015	Any day expiry			13.91920	13.91920	13.91240	13.91240		15.54	0.00	0.00	0	67.00
\$ / R	On 08/12/2015	Any day expiry			13.95230	13.95230	13.94280	13.94280		15.55	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			13.96030	13.96030	13.95080	13.95080		15.67	0.00	258,265,550.00	18,500	575,235.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	3,010.46410	3.01046	3,001.02140	3.00102	3,010.464	23.74	1.00	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	0.16410	0.00016	0.22140	0.00022	0.164	23.74	0.00	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	2,960.48720	2.96049	2,951.05500	2.95106	2,960.487	23.56	1.00	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	2,760.60420	2.76060	2,751.22520	2.75123	2,760.604	22.79	1.00	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	2,560.74360	2.56074	2,551.41380	2.55141	2,560.744	21.80	1.00	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	0.65170	0.00065	0.89190	0.00089	0.652	20.81	0.00	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	0.66450	0.00066	0.90890	0.00091	0.665	20.76	0.00	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	0.87460	0.00087	1.18690	0.00119	0.875	20.07	0.00	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	0.96590	0.00097	1.30690	0.00131	0.966	19.82	0.00	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	1.18060	0.00118	1.58750	0.00159	1.181	19.33	0.00	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	1.44700	0.00145	1.93330	0.00193	1.447	18.84	0.01	0.00	0	121,600.00

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	12.15	Call	1,812.27480	1.81227	1,803.41180	1.80341	1,812.275	18.09	0.99	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	2.10340	0.00210	2.77600	0.00278	2.103	17.95	0.01	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	1,762.49410	1.76249	1,753.69160	1.75369	1,762.494	17.85	0.99	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	1,464.50580	1.46451	1,456.21620	1.45622	1,464.506	16.37	0.98	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	4.88270	0.00488	6.25660	0.00626	4.883	16.11	0.02	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	1,395.36410	1.39536	1,387.28370	1.38728	1,395.364	16.09	0.98	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	1,385.55140	1.38555	1,377.51820	1.37752	1,385.551	16.08	0.98	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	1,365.94550	1.36595	1,358.01020	1.35801	1,365.945	16.04	0.98	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.70	Put	8.04840	0.00805	10.18730	0.01019	8.048	15.89	0.03	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.76	Put	9.90050	0.00990	12.45770	0.01246	9.900	15.80	0.04	0.00	0	402.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.77	Put	10.24370	0.01024	12.87670	0.01288	10.244	15.79	0.04	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	1,171.63920	1.17164	1,165.00930	1.16501	1,171.639	15.74	0.96	0.00	0	17,883.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Put	11.33920	0.01134	14.20930	0.01421	11.339	15.74	0.04	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.85	Put	13.39860	0.01340	16.70080	0.01670	13.399	15.66	0.05	0.00	0	8,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	1,076.08520	1.07609	1,070.36690	1.07037	1,076.085	15.59	0.95	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	15.78520	0.01579	19.56690	0.01957	15.785	15.59	0.05	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	982.01100	0.98201	977.40100	0.97740	982.011	15.44	0.93	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Put	21.71100	0.02171	26.60100	0.02660	21.711	15.44	0.07	0.00	0	54,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	25.34680	0.02535	30.86790	0.03087	25.347	15.36	0.08	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	889.80140	0.88980	886.50630	0.88651	889.801	15.28	0.91	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	799.89850	0.79990	798.12220	0.79812	799.899	15.13	0.88	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Put	39.59850	0.03960	47.32220	0.04732	39.598	15.13	0.12	0.00	0	60.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Call	755.97320	0.75597	755.02810	0.75503	755.973	15.06	0.87	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	730.70160	0.73070	730.24240	0.73024	730.702	15.08	0.86	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.31	Call	705.79310	0.70579	705.82410	0.70582	705.793	15.11	0.85	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.32	Call	697.57250	0.69757	697.76830	0.69777	697.573	15.12	0.84	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.36	Put	64.82550	0.06483	75.17920	0.07518	64.826	15.15	0.17	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.38	Call	649.16840	0.64917	650.35170	0.65035	649.168	15.17	0.82	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	633.39430	0.63339	634.90660	0.63491	633.394	15.19	0.81	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Put	73.09430	0.07309	84.10660	0.08411	73.094	15.19	0.19	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	602.41180	0.60241	604.57640	0.60458	602.412	15.22	0.79	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	557.40880	0.55741	560.53390	0.56053	557.409	15.28	0.76	0.00	0	2,150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Put	97.10880	0.09711	109.73390	0.10973	97.109	15.28	0.24	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.52	Call	542.81410	0.54281	546.25280	0.54625	542.814	15.29	0.75	0.00	0	5,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.59	Call	493.39550	0.49340	497.89090	0.49789	493.396	15.35	0.72	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	486.55150	0.48655	491.19330	0.49119	486.552	15.36	0.71	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Put	126.25150	0.12625	140.39330	0.14039	126.251	15.36	0.29	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.62	Put	132.72850	0.13273	147.15510	0.14716	132.729	15.38	0.30	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.63	Put	136.05010	0.13605	150.61820	0.15062	136.050	15.39	0.30	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.64	Put	139.42750	0.13943	154.13360	0.15413	139.428	15.40	0.31	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.65	Put	142.86080	0.14286	157.70490	0.15770	142.861	15.41	0.31	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	446.65040	0.44665	452.12890	0.45213	446.650	15.42	0.68	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.68	Put	153.49920	0.15350	168.74230	0.16874	153.499	15.43	0.33	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Call	408.78100	0.40878	415.02710	0.41503	408.781	15.47	0.65	0.00	0	500.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Put	168.48100	0.16848	184.22710	0.18423	168.481	15.47	0.35	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.80	Put	201.21500	0.20122	217.86150	0.21786	201.215	15.54	0.40	0.00	0	11,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.83	Call	344.75050	0.34475	352.19480	0.35219	344.751	15.57	0.58	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.84	Put	218.97910	0.21898	236.01700	0.23602	218.979	15.57	0.42	0.00	0	13,360.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Call	302.61260	0.30261	310.73850	0.31074	302.613	15.64	0.54	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Put	252.31260	0.25231	269.93850	0.26994	252.313	15.64	0.46	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	261.54530	0.26155	270.22080	0.27022	261.545	15.82	0.49	0.00	0	51,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Put	301.24530	0.30125	319.42080	0.31942	301.245	15.82	0.51	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.01	Put	307.13490	0.30713	325.35810	0.32536	307.135	15.85	0.52	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.04	Call	245.43890	0.24544	254.28360	0.25428	245.439	15.94	0.47	0.00	0	13,360.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.05	Call	241.54800	0.24155	250.42970	0.25043	241.548	15.98	0.46	0.00	0	1,700.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.12	Put	375.49690	0.37550	394.06070	0.39406	375.497	16.19	0.58	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.20	Call	189.37990	0.18938	198.51260	0.19851	189.380	16.43	0.38	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.24	Call	177.30180	0.17730	186.42050	0.18642	177.302	16.55	0.36	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.28	Call	165.93460	0.16593	175.00970	0.17501	165.935	16.67	0.34	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	142.78970	0.14279	151.67180	0.15167	142.790	16.95	0.31	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	114.69670	0.11470	123.11710	0.12312	114.697	17.34	0.25	0.00	0	55,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Put	654.39670	0.65440	672.31710	0.67232	654.397	17.34	0.75	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.70	Call	82.06920	0.08207	89.54130	0.08954	82.069	17.98	0.19	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.75	Call	75.78220	0.07578	83.00580	0.08301	75.782	18.17	0.18	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	65.72620	0.06573	72.49240	0.07249	65.726	18.50	0.16	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	53.66040	0.05366	59.77010	0.05977	53.660	18.98	0.13	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	51.23380	0.05123	57.19510	0.05720	51.234	19.09	0.12	0.00	0	111,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.30	Call	32.66330	0.03266	37.25200	0.03725	32.663	20.21	0.08	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.42	Call	27.30980	0.02731	31.47190	0.03147	27.310	20.62	0.07	0.00	0	11,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.57	Call	21.82520	0.02183	25.53500	0.02554	21.825	21.12	0.06	0.00	0	39,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	15.65020	0.01565	18.74200	0.01874	15.650	21.88	0.04	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			13.98700	13.98700	13.97730	13.97730		15.66	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	0.18620	0.00019	0.27640	0.00028	0.186	22.54	0.00	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	0.51300	0.00051	0.68660	0.00069	0.513	21.73	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	248.95250	0.24895	260.36830	0.26037	248.953	16.09	0.43	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	0.71710	0.00072	5.08690	0.00509	0.717	23.53	0.00	0.00	0	300.00
\$ / R	On 29/12/2015	Any day expiry			14.00830	14.00830	13.99860	13.99860		15.68	0.00	0.00	0	0.00
\$ / R	On 29/12/2015	Any day expiry	13.50	Put	129.32730	0.12933	146.07620	0.14608	129.327	15.10	0.25	0.00	0	100.00
\$ / R	On 29/12/2015	Any day expiry	13.92	Call	382.95400	0.38295	394.76550	0.39477	382.954	15.58	0.55	0.00	0	100.00
\$ / R	On 12/01/2016	Any day expiry			14.04430	14.04430	14.03420	14.03420		15.94	0.00	557,212.00	40	47.00
\$ / R	On 13/01/2016	Any day expiry			14.04670	14.04670	14.03670	14.03670		15.98	0.00	0.00	0	1,650.00
\$ / R	On 27/01/2016	Any day expiry			14.08090	14.08090	14.07080	14.07080		16.20	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	8.55470	0.00855	10.04780	0.01005	8.555	18.07	0.02	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	1,177.89650	1.17790	1,176.00100	1.17600	1,177.896	15.41	0.87	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	1,059.06210	1.05906	1,058.54840	1.05855	1,059.062	15.35	0.84	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	13.50	Put	179.29150	0.17929	192.86000	0.19286	179.292	15.36	0.27	0.00	0	150.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	295.80250	0.29580	304.38800	0.30439	295.803	17.15	0.38	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	15.32	Call	135.96460	0.13596	142.88020	0.14288	135.965	19.42	0.20	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 29/01/2016	Any day expiry			14.08580	14.08580		14.07570	14.07570		16.24	0.00	0.00	0	0.00
\$ / R	13.74	Put	On 29/01/2016	Any day expiry	273.30530	0.27331	288.75260	0.28875	273.305	15.74	0.36	0.00	0	100.00			
\$ / R	14.26	Call	On 29/01/2016	Any day expiry	374.62240	0.37462	382.63110	0.38263	374.622	16.64	0.46	0.00	0	100.00			
\$ / R			On 12/02/2016	Any day expiry	14.12030	14.12030	14.11040	14.11040		16.32	0.00	0.00	0	0.00			
\$ / R	11.60	Put	On 12/02/2016	Any day expiry	9.73890	0.00974	10.24600	0.01025	9.739	18.52	0.02	0.00	0	1,000.00			
\$ / R	15.40	Call	On 12/02/2016	Any day expiry	166.85950	0.16686	173.46920	0.17347	166.860	19.57	0.21	0.00	0	1,000.00			
\$ / R			On 19/02/2016	Any day expiry	14.13790	14.13790	14.12800	14.12800		16.43	0.00	0.00	0	0.00			
\$ / R	13.93	Call	On 19/02/2016	Any day expiry	598.58460	0.59858	605.60650	0.60561	598.585	16.09	0.58	0.00	0	3,600.00			
\$ / R			On 25/02/2016	Any day expiry	14.15290	14.15290	14.14310	14.14310		16.43	0.00	0.00	0	0.00			
\$ / R	11.80	Put	On 25/02/2016	Any day expiry	15.28410	0.01528	16.43120	0.01643	15.284	17.53	0.03	0.00	0	250.00			
\$ / R	13.50	Put	On 25/02/2016	Any day expiry	216.69620	0.21670	230.69570	0.23070	216.696	15.43	0.28	0.00	0	150.00			
\$ / R	14.84	Call	On 25/02/2016	Any day expiry	300.00980	0.30001	308.96730	0.30897	300.010	18.03	0.34	0.00	0	250.00			
\$ / R	15.64	Call	On 25/02/2016	Any day expiry	168.34410	0.16834	175.36260	0.17536	168.344	20.07	0.20	0.00	0	150.00			
\$ / R			On 11/03/2016	Any day expiry	14.19060	14.19060	14.18090	14.18090		16.58	0.00	0.00	0	272.00			
\$ / R			On 14/03/2016	Foreign Exchange Future	14.19820	14.19820	14.18850	14.18850		16.54	0.00	15,334,056.00	1,080	85,877.00			
\$ / R	11.05	Put	On 14/03/2016	Foreign Exchange Future	5.74740	0.00575	6.21180	0.00621	5.747	18.53	0.01	0.00	0	1,500.00			
\$ / R	11.55	Put	On 14/03/2016	Foreign Exchange Future	11.25770	0.01126	12.03590	0.01204	11.258	17.24	0.02	0.00	0	42,370.00			
\$ / R	11.60	Put	On 14/03/2016	Foreign Exchange Future	12.28220	0.01228	13.16490	0.01316	12.282	17.17	0.02	0.00	0	30,000.00			
\$ / R	11.80	Put	On 14/03/2016	Foreign Exchange Future	17.28510	0.01729	18.69470	0.01869	17.285	16.87	0.03	0.00	0	1,000.00			
\$ / R	11.83	Put	On 14/03/2016	Foreign Exchange Future	18.17810	0.01818	19.68300	0.01968	18.178	16.83	0.03	0.00	0	1,204.00			
\$ / R	11.91	Put	On 14/03/2016	Foreign Exchange Future	20.76570	0.02077	22.54970	0.02255	20.766	16.71	0.04	0.00	0	788.00			
\$ / R	11.95	Put	On 14/03/2016	Foreign Exchange Future	22.18020	0.02218	24.11780	0.02412	22.180	16.65	0.04	0.00	0	1,000.00			
\$ / R	12.00	Put	On 14/03/2016	Foreign Exchange Future	24.07080	0.02407	26.21350	0.02621	24.071	16.58	0.04	0.00	0	30,000.00			
\$ / R	12.11	Put	On 14/03/2016	Foreign Exchange Future	28.75020	0.02875	31.40170	0.03140	28.750	16.42	0.05	0.00	0	786.00			
\$ / R	12.26	Put	On 14/03/2016	Foreign Exchange Future	36.44420	0.03644	39.92750	0.03993	36.444	16.20	0.06	0.00	0	10,000.00			
\$ / R	12.55	Call	On 14/03/2016	Foreign Exchange Future	1,704.88570	1.70489	1,700.78970	1.70079	1,704.886	15.77	0.91	0.00	0	12,000.00			
\$ / R	12.74	Put	On 14/03/2016	Foreign Exchange Future	74.80640	0.07481	82.20740	0.08221	74.806	15.50	0.11	0.00	0	10,000.00			
\$ / R	12.80	Call	On 14/03/2016	Foreign Exchange Future	1,479.69560	1.47970	1,478.03300	1.47803	1,479.696	15.41	0.88	0.00	0	31,070.00			
\$ / R	12.95	Put	On 14/03/2016	Foreign Exchange Future	104.58400	0.10458	114.07060	0.11407	104.584	15.40	0.15	0.00	0	38,000.00			
\$ / R	13.10	Put	On 14/03/2016	Foreign Exchange Future	132.38720	0.13239	143.39840	0.14340	132.387	15.38	0.18	0.00	0	35,000.00			
\$ / R	13.20	Call	On 14/03/2016	Foreign Exchange Future	1,151.99230	1.15199	1,154.34610	1.15435	1,151.992	15.38	0.80	0.00	0	1,000.00			
\$ / R	13.26	Put	On 14/03/2016	Foreign Exchange Future	167.80430	0.16780	180.48980	0.18049	167.804	15.37	0.22	0.00	0	10,000.00			
\$ / R	13.50	Call	On 14/03/2016	Foreign Exchange Future	931.46050	0.93146	936.94510	0.93695	931.461	15.35	0.72	0.00	0	1,000.00			
\$ / R	13.55	Call	On 14/03/2016	Foreign Exchange Future	899.68120	0.89968	905.63680	0.90564	899.681	15.44	0.71	0.00	0	12,000.00			
\$ / R	13.63	Put	On 14/03/2016	Foreign Exchange Future	282.35610	0.28236	298.72940	0.29873	282.356	15.57	0.31	0.00	0	250.00			
\$ / R	13.76	Call	On 14/03/2016	Foreign Exchange Future	775.23920	0.77524	782.97120	0.78297	775.239	15.79	0.65	0.00	0	10,000.00			
\$ / R	13.94	Call	On 14/03/2016	Foreign Exchange Future	680.01490	0.68001	688.98440	0.68898	680.015	16.10	0.59	0.00	0	788.00			
\$ / R	14.00	Call	On 14/03/2016	Foreign Exchange Future	650.55530	0.65056	659.87840	0.65988	650.555	16.20	0.58	0.00	0	1,250.00			
\$ / R	14.21	Call	On 14/03/2016	Foreign Exchange Future	556.24480	0.55624	566.54210	0.56654	556.245	16.57	0.52	0.00	0	10,000.00			
\$ / R	14.31	Call	On 14/03/2016	Foreign Exchange Future	517.66780	0.51767	528.13970	0.52814	517.668	16.79	0.49	0.00	0	43,156.00			
\$ / R	14.50	Call	On 14/03/2016	Foreign Exchange Future	451.73730	0.45174	462.34700	0.46235	451.737	17.22	0.44	0.00	0	2,000.00			
\$ / R	14.59	Call	On 14/03/2016	Foreign Exchange Future	423.63530	0.42364	434.23100	0.43423	423.635	17.43	0.42	0.00	0	1,204.00			
\$ / R	14.70	Call	On 14/03/2016	Foreign Exchange Future	391.79930	0.39180	402.31540	0.40232	391.799	17.68	0.39	0.00	0	2,000.00			
\$ / R	14.75	Call	On 14/03/2016	Foreign Exchange Future	378.19280	0.37819	388.65280	0.38865	378.193	17.79	0.38	0.00	0	31,070.00			

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	15.03	Call	311.63440	0.31163	321.61180	0.32161	311.634	18.45	0.32	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	265.70460	0.26570	275.10030	0.27510	265.705	19.03	0.28	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	196.13770	0.19614	204.22220	0.20422	196.138	20.20	0.21	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	127.77020	0.12777	133.93620	0.13394	127.770	22.01	0.14	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	112.23480	0.11223	117.84270	0.11784	112.235	22.61	0.12	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	25.02410	0.02502	26.86820	0.02687	25.024	29.48	0.03	0.00	0	1,500.00
\$ / R	On 16/03/2016	Any day expiry			14.20320	14.20320	14.19350	14.19350		16.57	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	190.39110	0.19039	204.00370	0.20400	190.391	15.39	0.24	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	418.89430	0.41889	429.62060	0.42962	418.894	17.54	0.41	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			14.22080	14.22080	14.21120	14.21120		16.54	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	307.32130	0.30732	324.50820	0.32451	307.321	15.64	0.32	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	350.32040	0.35032	361.12320	0.36112	350.320	18.27	0.35	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			14.23590	14.23590	14.22630	14.22630		16.62	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	20.23860	0.02024	22.55830	0.02256	20.239	16.63	0.03	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	246.85060	0.24685	261.60360	0.26160	246.851	15.34	0.28	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	308.57410	0.30857	319.19200	0.31919	308.574	18.90	0.30	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	204.17060	0.20417	212.77950	0.21278	204.171	20.56	0.21	0.00	0	150.00
\$ / R	On 18/04/2016	Any day expiry			14.28610	14.28610	14.27670	14.27670		16.71	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	465.56390	0.46556	486.78400	0.48678	465.564	16.07	0.40	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	329.70710	0.32971	341.36680	0.34137	329.707	19.22	0.30	0.00	0	17,896.00
\$ / R	On 26/04/2016	Any day expiry			14.30630	14.30630	14.29690	14.29690		16.71	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	29.82390	0.02982	32.65750	0.03266	29.824	16.75	0.04	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	269.62020	0.26962	286.86420	0.28686	269.620	15.33	0.27	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	309.56960	0.30957	321.09180	0.32109	309.570	19.74	0.28	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	226.84590	0.22685	236.50830	0.23651	226.846	21.11	0.21	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry			14.38490	14.38490	14.37580	14.37580		16.93	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	39.79770	0.03980	42.99640	0.04300	39.798	16.73	0.05	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	294.41420	0.29441	312.00660	0.31201	294.414	15.42	0.27	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	312.23480	0.31223	324.45760	0.32446	312.235	20.60	0.25	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	246.22010	0.24622	256.84170	0.25684	246.220	21.75	0.20	0.00	0	150.00
\$ / R	On 06/06/2016	Any day expiry			14.41030	14.41030	14.40140	14.40140		16.91	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	68.04200	0.06804	73.57860	0.07358	68.042	16.15	0.08	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	449.33000	0.44933	464.27850	0.46428	449.330	19.11	0.34	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			14.41800	14.41800	14.40910	14.40910		16.92	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			14.42820	14.42820	14.41940	14.41940		16.91	0.00	0.00	0	33,026.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	67.60870	0.06761	73.03440	0.07303	67.609	16.19	0.08	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	151.47910	0.15148	163.13700	0.16314	151.479	15.21	0.16	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	168.43400	0.16843	181.09430	0.18109	168.434	15.18	0.17	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	216.26750	0.21627	231.37600	0.23138	216.268	15.26	0.21	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	1,232.50660	1.23251	1,242.58170	1.24258	1,232.507	15.40	0.73	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	304.30660	0.30431	323.18170	0.32318	304.307	15.40	0.27	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	314.23210	0.31423	333.48380	0.33348	314.232	15.41	0.28	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	594.76850	0.59477	611.26250	0.61126	594.768	18.00	0.43	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	575.14600	0.57515	591.54290	0.59154	575.146	18.15	0.42	0.00	0	53,633.00

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	16.23	Call	334.99090	0.33499	348.08530	0.34809	334.991	20.69	0.26	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	297.28310	0.29728	309.47410	0.30947	297.283	21.29	0.23	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.81	Call	267.35580	0.26736	278.72300	0.27872	267.356	21.84	0.21	0.00	0	2,310.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	255.88120	0.25588	266.90430	0.26690	255.881	22.08	0.20	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	244.26570	0.24427	254.92360	0.25492	244.266	22.34	0.19	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	209.95030	0.20995	218.15380	0.21815	209.950	26.06	0.15	0.00	0	6,600.00
\$ / R	On 28/06/2016	Any day expiry			14.46640	14.46640	14.45780	14.45780		17.01	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	48.68310	0.04868	52.27820	0.05228	48.683	16.61	0.06	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	313.93180	0.31393	333.14030	0.33314	313.932	15.42	0.27	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	317.37240	0.31737	330.28440	0.33028	317.372	21.38	0.24	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	273.56610	0.27357	285.23080	0.28523	273.566	22.20	0.20	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry			14.54020	14.54020	14.53200	14.53200		17.17	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	55.89300	0.05589	60.21020	0.06021	55.893	16.48	0.06	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	328.08480	0.32808	349.41690	0.34942	328.085	15.39	0.26	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	318.59920	0.31860	332.50180	0.33250	318.599	22.18	0.22	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	289.27420	0.28927	305.06040	0.30506	289.274	22.78	0.20	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			14.57870	14.57870	14.57110	14.57110		17.27	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	151.52350	0.15152	161.70910	0.16171	151.524	15.56	0.14	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	601.61890	0.60162	621.82120	0.62182	601.619	19.06	0.39	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			14.61860	14.61860	14.61140	14.61140		17.31	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	64.19630	0.06420	68.22150	0.06822	64.196	16.44	0.06	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	344.56450	0.34456	365.36560	0.36537	344.564	15.45	0.26	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	335.41350	0.33541	349.53400	0.34953	335.413	23.42	0.21	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	329.78570	0.32979	343.27010	0.34327	329.786	24.20	0.20	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			14.64780	14.64780	14.64100	14.64100		17.41	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	13.50	Put	349.32230	0.34932	370.09300	0.37009	349.322	15.46	0.26	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	348.79990	0.34880	363.47800	0.36348	348.800	23.34	0.22	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.80	Call	347.21580	0.34722	361.72440	0.36172	347.216	23.54	0.21	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry			14.65310	14.65310	14.64640	14.64640		17.42	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	456.06060	0.45606	480.52210	0.48052	456.061	15.73	0.31	0.00	0	50,000.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	386.32970	0.38633	402.49940	0.40250	386.330	22.33	0.24	0.00	0	50,000.00
\$ / R	On 15/09/2016	Any day expiry			14.67170	14.67170	14.66520	14.66520		17.43	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			14.68230	14.68230	14.67590	14.67590		17.52	0.00	29,364,600.00	2,000	12,349.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	271.22420	0.27122	289.22450	0.28922	271.224	15.22	0.21	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	387.67600	0.38768	403.95620	0.40396	387.676	22.65	0.24	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	371.60550	0.37161	390.45160	0.39045	371.606	23.08	0.22	0.00	0	10,000.00
\$ / R	On 28/09/2016	Any day expiry			14.70620	14.70620	14.70010	14.70010		17.54	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	72.25900	0.07226	76.17610	0.07618	72.259	16.37	0.07	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	359.12120	0.35912	379.82040	0.37982	359.121	15.48	0.26	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	375.96840	0.37597	390.53850	0.39054	375.968	24.85	0.21	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	373.24490	0.37324	387.40970	0.38741	373.245	25.37	0.21	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			14.78060	14.78060	14.77530	14.77530		17.73	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	78.66610	0.07867	82.29790	0.08230	78.666	16.31	0.07	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	369.94050	0.36994	390.00420	0.39000	369.941	15.50	0.25	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 26/10/2016	Any day expiry	18.77	Call	414.13760	0.41414	432.62210	0.43262	414.138	26.20	0.21	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	413.27520	0.41328	431.58180	0.43158	413.275	26.46	0.21	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			14.87360	14.87360	14.86820	14.86820		17.94	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	85.96170	0.08596	89.34440	0.08934	85.962	16.28	0.07	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	385.41830	0.38542	404.21460	0.40421	385.418	15.63	0.25	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	449.17210	0.44917	461.88540	0.46189	449.172	27.44	0.21	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			14.92010	14.92010	14.91450	14.91450		18.09	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.93460	14.93460	14.92890	14.92890		18.11	0.00	0.00	0	1,010.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	90.76970	0.09077	94.86670	0.09487	90.770	16.28	0.07	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	397.12800	0.39713	414.89290	0.41489	397.128	15.76	0.25	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	420.79650	0.42080	429.26050	0.42926	420.797	26.87	0.20	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	413.01860	0.41302	421.41440	0.42141	413.019	26.87	0.20	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future			15.17890	15.17890	15.17160	15.17160		18.73	0.00	0.00	0	0.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			13.96030	13.96030	13.95080	13.95080		15.67	0.00	628,213.50	45	695.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			14.19820	14.19820	14.18850	14.18850		16.54	0.00	369,153.20	26	190.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			14.42820	14.42820	14.41940	14.41940		16.91	0.00	144,282.00	10	189.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.68230	14.68230	14.67590	14.67590		17.52	0.00	146,823.00	10	55.00
£ / R	On 11/12/2015	Foreign Exchange Future			21.46790	21.46790	21.42950	21.42950		15.49	0.00	21,553,771.60	1,004	40,059.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	2.47370	0.00247	3.06110	0.00306	2.474	22.66	0.01	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	2,086.51290	2.08651	2,050.45080	2.05045	2,086.513	18.09	0.96	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.00	Call	1,510.66970	1.51067	1,478.03270	1.47803	1,510.670	16.32	0.92	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.12	Put	50.60250	0.05060	57.42920	0.05743	50.603	15.96	0.10	0.00	0	12,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.23	Put	59.05680	0.05906	66.99980	0.06700	59.057	15.64	0.11	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	1,205.87560	1.20588	1,176.56310	1.17656	1,205.876	15.34	0.87	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.75	Put	146.36880	0.14637	165.04470	0.16504	146.369	15.25	0.23	0.00	0	6,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	849.46290	0.84946	830.10870	0.83011	849.463	15.26	0.76	0.00	0	18,900.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.81	Put	162.34690	0.16235	182.13190	0.18213	162.347	15.27	0.25	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.20	Put	297.01250	0.29701	323.83860	0.32384	297.013	15.40	0.39	0.00	0	3,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.35	Call	481.75180	0.48175	472.63680	0.47264	481.752	15.45	0.55	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	408.66530	0.40867	403.28990	0.40329	408.665	15.56	0.50	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.82	Call	286.57670	0.28658	284.85360	0.28485	286.577	16.02	0.38	0.00	0	10,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	23.20	Call	43.36930	0.04337	47.50140	0.04750	43.369	17.22	0.08	0.00	0	10,000.00
£ / R	On 12/01/2016	Any day expiry			22.52440	22.52440	22.48890	22.48890		16.09	0.00	0.00	0	2.00
£ / R	On 14/03/2016	Foreign Exchange Future			21.82890	21.82890	21.78970	21.78970		15.31	0.00	0.00	0	9,752.00
£ / R	On 13/06/2016	Foreign Exchange Future			22.17990	22.17990	22.14150	22.14150		15.70	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry			22.52580	22.52580	22.49030	22.49030		16.04	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	658.93000	0.65893	682.90870	0.68291	658.930	15.07	0.31	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	553.77200	0.55377	565.15580	0.56516	553.772	19.56	0.25	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			22.57090	22.57090	22.53590	22.53590		16.03	0.00	9,028,360.00	400	200.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.11517	0.11517	0.11514	0.11514		18.89	0.00	0.00	0	8,134.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.11740	0.11740	0.11736	0.11736		16.06	0.00	0.00	0	1,139.00

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		0.11961	0.11961		0.11957	0.11957		16.47	0.00	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future		15.21200	15.21200		15.27150	15.27150		16.54	0.00	53,546,240.00	3,520	88,172.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	2.34000	0.00234	3.00650	0.00301	2.340	19.95	0.01	0.00	0	6,877.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.85	Put	11.90450	0.01190	12.17610	0.01218	11.905	16.66	0.04	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	13.86460	0.01386	14.16460	0.01416	13.865	16.61	0.04	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.03	Put	20.34580	0.02035	20.70890	0.02071	20.346	16.47	0.06	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	42.56420	0.04256	42.88390	0.04288	42.564	16.18	0.11	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.04	Put	236.93260	0.23693	224.15250	0.22415	236.933	16.42	0.40	0.00	0	50,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.78	Call	134.59650	0.13460	159.50760	0.15951	134.596	17.64	0.27	0.00	0	6,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	41.76860	0.04177	54.13440	0.05413	41.769	19.25	0.10	0.00	0	6,877.00
€ / R	On 29/12/2015	Any day expiry			15.27130	15.27130	15.33070	15.33070		16.08	0.00	0.00	0	0.00
€ / R	On 29/12/2015	Any day expiry	15.30	Put	397.09080	0.39709	381.79990	0.38180	397.091	16.16	0.50	0.00	0	100.00
€ / R	On 29/12/2015	Any day expiry	15.70	Call	225.72820	0.22573	259.54340	0.25954	225.728	16.87	0.35	0.00	0	100.00
€ / R	On 25/01/2016	Any day expiry			15.35470	15.35470	15.41360	15.41360		16.26	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	747.77160	0.74777	799.84670	0.79985	747.772	15.81	0.69	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	704.17340	0.70417	755.01810	0.75502	704.173	15.87	0.66	0.00	0	1,000.00
€ / R	On 29/01/2016	Any day expiry			15.36140	15.36140	15.15100	15.15100		16.34	0.00	0.00	0	0.00
€ / R	On 29/01/2016	Any day expiry	15.15	Put	379.02570	0.37903	0.00000	0.00000	379.026	16.16	0.41	628,008.95	100	100.00
€ / R	On 29/01/2016	Any day expiry	15.52	Call	421.75380	0.42175	0.00000	0.00000	421.754	16.63	0.47	722,347.34	100	100.00
€ / R	On 14/03/2016	Foreign Exchange Future			15.50540	15.50540	15.56520	15.56520		16.54	0.00	2,325,810.00	150	28,227.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	28.85300	0.02885	30.17530	0.03018	28.853	17.23	0.04	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	35.06900	0.03507	36.64410	0.03664	35.069	16.96	0.05	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	79.04950	0.07905	81.94100	0.08194	79.049	15.81	0.11	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	100.89570	0.10090	102.22340	0.10222	100.896	15.63	0.13	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	221.80330	0.22180	218.25460	0.21825	221.803	15.64	0.25	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	927.38630	0.92739	979.41640	0.97942	927.386	15.82	0.68	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	346.18120	0.34618	337.47610	0.33748	346.181	15.90	0.34	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	539.12030	0.53912	523.27110	0.52327	539.120	16.39	0.45	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	450.90290	0.45090	484.49970	0.48450	450.903	17.28	0.41	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	435.48340	0.43548	468.33240	0.46833	435.483	17.36	0.40	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	392.29280	0.39229	422.94140	0.42294	392.293	17.60	0.37	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	353.40270	0.35340	381.93550	0.38194	353.403	17.85	0.34	0.00	0	36,640.00
€ / R	On 13/06/2016	Foreign Exchange Future			15.79650	15.79650	15.85790	15.85790		16.83	0.00	0.00	0	39.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	181.49040	0.18149	182.28190	0.18228	181.490	15.30	0.17	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	764.02680	0.76403	804.30330	0.80430	764.027	17.08	0.50	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.12740	16.12740	16.19240	16.19240		17.16	0.00	0.00	0	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.44830	16.44830	16.51610	16.51610		17.66	0.00	0.00	0	3,000.00
10Y STND	On 17/12/2025	Interest Rate Swap			100.61142	100.61142	100.58338	100.58338			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			99.77620	99.77620	99.77804	99.77804			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.71868	99.71868	99.72917	99.72917			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	99.03022	99.03022		99.04457	99.04457			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 05/11/2015			Index Future	467.39800	467.39800		467.36500	467.36500			0.00	0.00	0	1.00
AL37	On 04/02/2016			Index Future	475.06200	475.06200		475.03100	475.03100			0.00	0.00	0	2.00
AL37	On 05/05/2016			Index Future	483.38600	483.38600		483.36000	483.36000			0.00	0.00	0	0.00
AL7T	On 05/11/2015			Index Future	547.00200	547.00200		547.35400	547.35400			0.00	0.00	0	1.00
AL7T	On 04/02/2016			Index Future	555.97100	555.97100		556.33300	556.33300			0.00	0.00	0	0.00
AL7T	On 05/05/2016			Index Future	565.71300	565.71300		566.08000	566.08000			0.00	0.00	0	0.00
ALBI	On 05/11/2015			Index Future	498.06900	498.06900		498.26800	498.26800			0.00	0.00	0	4.00
ALBI	On 04/02/2016			Index Future	506.23500	506.23500		506.44100	506.44100			0.00	0.00	0	600.00
ALBI	On 05/05/2016			Index Future	515.10600	515.10600		515.31600	515.31600			0.00	0.00	0	0.00
ALBI	On 04/08/2016			Index Future	524.19300	524.19300		524.00000	524.00000			0.00	0.00	0	0.00
AU\$ / R	On 11/12/2015			Foreign Exchange Future	9.98110	9.98110		9.96110	9.96110		12.47	0.00	0.00	0	15,133.00
AU\$ / R	On 11/12/2015	9.30	Put	Foreign Exchange Future	9.65910	0.00966		11.82710	0.01183	9.659	13.81	0.05	0.00	0	201.00
AU\$ / R	On 11/12/2015	9.60	Call	Foreign Exchange Future	416.80610	0.41681		404.27890	0.40428	416.806	12.74	0.84	0.00	0	201.00
AU\$ / R	On 11/12/2015	10.20	Call	Foreign Exchange Future	80.78150	0.08078		81.18250	0.08118	80.781	13.11	0.31	0.00	0	201.00
AU\$ / R	On 15/01/2016			Any day expiry	10.02860	10.02860		9.96000	9.96000		11.59	0.00	29,756.10	3	3.00
AU\$ / R	On 14/03/2016			Foreign Exchange Future	10.10500	10.10500		10.08500	10.08500		12.28	0.00	909,450.00	90	6,655.00
AU\$ / R	On 13/06/2016			Foreign Exchange Future	10.22970	10.22970		10.21030	10.21030		13.39	0.00	0.00	0	250.00
AU\$ / R	On 19/09/2016			Foreign Exchange Future	10.37230	10.37230		10.35470	10.35470		14.26	0.00	0.00	0	500.00
CAD/ R	On 11/12/2015			Foreign Exchange Future	10.63780	10.63780		10.60170	10.60170		12.08	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016			Foreign Exchange Future	10.81520	10.81520		10.77850	10.77850		13.55	0.00	0.00	0	0.00
CHF / R	On 11/12/2015			Foreign Exchange Future	14.09400	14.09400		14.07630	14.07630		17.10	0.00	0.00	0	7,272.00
CHF / R	On 14/03/2016			Foreign Exchange Future	14.39070	14.39070		14.37090	14.37090		17.05	0.00	0.00	0	1,709.00
CNH / R	On 11/12/2015			Foreign Exchange Future	2.19150	2.19150		2.19010	2.19010		16.10	0.00	0.00	0	25,268.00
CNH / R	On 14/03/2016			Foreign Exchange Future	2.21180	2.21180		2.21130	2.21130		15.96	0.00	0.00	0	0.00
DKK / R	On 11/12/2015			Foreign Exchange Future	2.04160	2.04160		2.04950	2.04950		20.27	0.00	0.00	0	0.00
DKK / R	On 14/03/2016			Foreign Exchange Future	2.08300	2.08300		2.09060	2.09060		19.85	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	128.79162	128.79162		128.71000	128.71000			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	9.95608	80.82149		9.95430	80.83390				0.00	0.00	0	6,441.00
ES33	On 04/02/2016	Bond Future	10.05199	82.14664		10.04999	82.16036				0.00	0.00	0	6,569.00
ES33	On 05/05/2016	Bond Future	10.13566	79.79666		10.13348	79.81140				0.00	0.00	0	0.00
ES33	On 04/08/2016	Bond Future	10.22135	81.21962		10.22000	10.22000				0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
GOVI	On 05/11/2015	GOVI	495.59400	495.59400		495.78300	495.78300				0.00	14,867,820.00	3	14.00
GOVI	On 04/02/2016	GOVI	503.72000	503.72000		503.91600	503.91600				0.00	80,595,200.00	16	468.00
GOVI	On 05/05/2016	GOVI	512.54700	512.54700		512.74600	512.74600				0.00	0.00	0	145.00
GOVI	On 04/08/2016	GOVI	521.58900	521.58900		521.00000	521.00000				0.00	0.00	0	0.00
I2025	On 05/11/2015	Bond Future	123.87525	123.87525		123.70517	123.70517				0.00	0.00	0	21.00
I2025	On 04/02/2016	Bond Future	124.71260	124.71260		124.54146	124.54146				0.00	5,113,216.60	41	950.00
I2025	On 05/05/2016	Bond Future	126.90824	126.90824		126.73000	126.73000				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	103.49054	103.49054		103.05458	103.05458				0.00	0.00	0	0.00
I2033	On 04/02/2016	Bond Future	105.19583	105.19583		104.75430	104.75430				0.00	0.00	0	185.00
I2033	On 05/05/2016	Bond Future	106.07323	106.07323		105.62475	105.62475				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	128.59410	128.59410		128.07375	128.07375				0.00	0.00	0	513.00
I2038	On 04/02/2016	Bond Future	129.35875	129.35875		128.83155	128.83155				0.00	1,293,587.50	10	7,889.00
I2038	On 05/05/2016	Bond Future	131.63625	131.63625		131.10000	131.10000				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	127.47299	127.47299		127.40171	127.40171				0.00	0.00	0	958.00
I2046	On 04/02/2016	Bond Future	129.57363	129.57363		129.50290	129.50290				0.00	0.00	0	6,612.00

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
I2046	On 05/05/2016	Bond Future		130.42594	130.42594		130.35000	130.35000			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 05/11/2015	Bond Future		134.71059	134.71059		135.27839	135.27839			0.00	0.00	0	790.00
I2050	On 04/02/2016	Bond Future		135.42148	135.42148		136.00045	136.00045			0.00	0.00	0	5,946.00
I2050	On 05/05/2016	Bond Future		137.80556	137.80556		138.39000	138.39000			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 05/11/2015	Index Future		233.84400	233.84400		233.87600	233.87600			0.00	0.00	0	20.00
IGOV	On 04/02/2016	Index Future		237.69800	237.69800		237.73200	237.73200			0.00	0.00	0	1,035.00
IGOV	On 05/05/2016	Index Future		241.88200	241.88200		241.91600	241.91600			0.00	0.00	0	19.00
IGOV	On 04/08/2016	Index Future		246.16800	246.16800		246.21000	246.21000			0.00	0.00	0	0.00
ILBI	On 05/11/2015	Index Future		633.40200	633.40200		633.64800	633.64800			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future		644.15000	644.15000		644.40100	644.40100			0.00	0.00	0	157.00
ILBI	On 05/05/2016	Index Future		655.85400	655.85400		656.11000	656.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future		6.31000	93.69000		6.31000	93.69000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.34000	93.66000		6.34000	93.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future		6.40000	93.60000		6.40000	93.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future		6.45000	93.55000		6.45000	93.55000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		6.53000	93.47000		6.53000	93.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future		6.57000	93.43000		6.57000	93.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		6.82000	93.18000		6.82000	93.18000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.05000	92.95000		7.05000	92.95000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.22000	92.78000		7.22000	92.78000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.40000	92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.56000	92.44000		7.56000	92.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.68000	92.32000		7.68000	92.32000			0.00	0.00	0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future		0.13600	0.13600		0.13580	0.13580			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future		0.13590	0.13590		0.13560	0.13560			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future		0.13560	0.13560		0.13450	0.13450			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future		0.13500	0.13500		0.13370	0.13370			0.00	0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future		0.06870	0.06870		0.06850	0.06850			0.00	0.00	0	28,268.00
NGN / R	On 14/03/2016	Foreign Exchange Future		0.06450	0.06450		0.06410	0.06410			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future		0.06150	0.06150		0.06130	0.06130			0.00	0.00	0	0.00
NZ\$ / R	On 20/11/2015	Any day expiry		9.16360	9.16360		9.24160	9.24160		17.94	0.00	0.00	0	8,000.00
NZ\$ / R	On 20/11/2015	Any day expiry	9.34	Put	214.62360	0.21462	157.84840	0.15785	214.624	13.37	0.75	0.00	0	8,000.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future		9.18580	9.18580		9.26070	9.26070		10.91	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future		9.28370	9.28370		9.35800	9.35800		12.30	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future		9.38160	9.38160		9.45610	9.45610		13.57	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
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.08970		1.08970		1.09470	1.09470			0.00	0.00	0	1,453.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.09210		1.09210		1.09700	1.09700			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.09480		1.09480		1.09980	1.09980			0.00	0.00	0	0.00
R186	On 05/11/2015	Bond Future			8.41078		118.95081		8.40309	119.01115		9.14	0.00	9,516,064.80	80	12,833.00
R186	On 05/11/2015	Bond Future	7.73	Call	0.00000		0.00000		0.00000	0.00000	0.000	8.88	0.00	0.00	0	169.00
R186	On 05/11/2015	Bond Future	7.75	Call	0.00000		0.00000		0.00000	0.00000	0.000	8.89	0.00	0.00	0	1,200.00
R186	On 05/11/2015	Bond Future	7.86	Call	0.00000		0.00000		0.00000	0.00000	0.000	8.93	0.00	0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.00	Call	0.00000		0.00000		0.00000	0.00000	0.000	8.98	0.00	0.00	0	200.00
R186	On 05/11/2015	Bond Future	8.22	Put	1,510.32000		1.51032	1,460.48000	1.46048	1,510.320	9.05	1.00	1.00	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	1,272.94000		1.27294	1,233.07000	1.23307	1,272.940	9.06	0.99	0.99	0.00	0	8,650.00
R186	On 05/11/2015	Bond Future	8.35	Put	541.23000		0.54123	571.06000	0.57106	541.230	9.09	0.80	0.80	0.00	0	9,430.00
R186	On 05/11/2015	Bond Future	8.35	Call	63.19000		0.06319	153.36000	0.15336	63.190	9.09	0.20	0.20	0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.45	Call	412.21000		0.41221	536.51000	0.53651	412.210	9.12	0.71	0.71	0.00	0	200.00
R186	On 05/11/2015	Bond Future	8.45	Put	105.18000		0.10518	169.14000	0.16914	105.180	9.12	0.29	0.29	0.00	0	6,308.00
R186	On 05/11/2015	Bond Future	8.50	Put	30.04000		0.03004	74.18000	0.07418	30.040	9.14	0.11	0.11	0.00	0	4,666.00
R186	On 05/11/2015	Bond Future	8.55	Put	6.12000		0.00612	27.70000	0.02770	6.120	9.16	0.03	0.03	0.00	0	4,667.00
R186	On 05/11/2015	Bond Future	8.75	Put	0.00000		0.00000	0.09000	0.00009	0.000	9.26	0.00	0.00	0.00	0	10,200.00
R186	On 05/11/2015	Bond Future	8.85	Put	0.00000		0.00000	0.00000	0.00000	0.000	9.30	0.00	0.00	0.00	0	2,283.00
R186	On 05/11/2015	Bond Future	9.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	9.37	0.00	0.00	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.47563		115.60383	8.46743	115.66681		9.21	0.00	1,644,811,293.24	14,228	43,235.00	
R186	On 04/02/2016	Bond Future	7.90	Call	585.62000		0.58562	603.34000	0.60334	585.620	9.01	0.20	0.20	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.40	Call	1,851.62000		1.85162	1,887.94000	1.88794	1,851.620	9.18	0.47	0.47	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.70	Put	1,391.68000		1.39168	0.00000	0.00000	1,391.680	9.30	0.37	0.37	212,089,201.83	5,000	5,000.00
R186	On 04/02/2016	Bond Future	8.75	Put	1,257.31000		1.25731	1,242.45000	1.24245	1,257.310	9.32	0.34	0.34	197,092,995.64	5,000	11,695.00
R186	On 04/02/2016	Bond Future	8.80	Put	1,133.12000		1.13312	0.00000	0.00000	1,133.120	9.34	0.32	0.32	182,559,992.73	5,000	5,000.00
R186	On 05/05/2016	Bond Future			8.52656		117.63066	8.51789	117.69589		9.07	0.00	0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.57913		114.42744	8.56967	114.49713		9.21	0.00	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			296.56966		296.56966	296.41041	296.41041				0.00	0.00	0	260.00
R197	On 04/02/2016	Bond Future			295.11944		295.11944	294.96138	294.96138				0.00	0.00	0	724.00
R197	On 05/05/2016	Bond Future			300.31466		300.31466	300.15000	300.15000				0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R202	On 05/11/2015	Bond Future			242.47045		242.47045	242.33784	242.33784				0.00	0.00	0	790.00
R202	On 04/02/2016	Bond Future			243.10022		243.10022	242.96883	242.96883				0.00	0.00	0	53,566.00
R202	On 05/05/2016	Bond Future			247.37960		247.37960	247.25000	247.25000				0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2023	On 05/11/2015	Bond Future		8.16087	99.27396		8.14846	99.34035		7.23	0.00	3,970,958.40	40	9,456.00
R2023	On 04/02/2016	Bond Future		8.23563	100.90163		8.22236	100.97048		6.74	0.00	33,196,636.27	329	9,691.00
R2023	On 05/05/2016	Bond Future		8.28621	98.74236		8.27211	98.81342		7.01	0.00	0.00	0	0.00
R2023	On 04/08/2016	Bond Future		8.33795	100.50296		8.33000	8.33000		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		7.09105	103.22688		7.09419	103.22145		1.80	0.00	3,096,806.40	30	14,742.00
R203	On 04/02/2016	Bond Future		7.17196	104.91938		7.17469	104.91528		1.14	0.00	3,147,581.40	30	15,947.00
R203	On 05/05/2016	Bond Future		7.18170	102.58951		7.18416	102.58637		1.41	0.00	0.00	0	0.00
R203	On 04/08/2016	Bond Future		7.17825	104.41881		7.17000	7.17000		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		8.80575	95.73207		8.80301	95.75305			0.00	0.00	0	7,437.00
R2030	On 04/02/2016	Bond Future		8.87087	93.29519		8.86786	93.31787			0.00	0.00	0	9,973.00
R2030	On 05/05/2016	Bond Future		8.92594	94.93155		8.92000	8.92000			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 05/11/2015	Bond Future		8.92575	95.14765		8.92301	95.17003			0.00	0.00	0	1,403.00
R2032	On 04/02/2016	Bond Future		8.99114	96.70768		8.98815	96.73175			0.00	0.00	0	2,957.00
R2032	On 05/05/2016	Bond Future		9.04568	94.24632		9.04247	94.27181			0.00	0.00	0	0.00
R2032	On 04/08/2016	Bond Future		9.10150	95.92694		9.09000	9.09000			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		9.12074	96.55199		9.11797	96.57662			0.00	0.00	0	11,847.00
R2037	On 04/02/2016	Bond Future		9.18541	93.87815		9.18240	93.90455			0.00	0.00	0	48,339.00
R2037	On 05/05/2016	Bond Future		9.24111	95.52485		9.23790	95.55269			0.00	0.00	0	0.00
R2037	On 04/08/2016	Bond Future		9.29904	92.96986		9.29000	9.29000			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		7.45098	104.59132		7.45895	104.56933		3.13	0.00	4,183,652.80	40	15,529.00
R204	On 04/02/2016	Bond Future		7.52951	102.27014		7.53770	102.24923		2.56	0.00	4,090,805.60	40	29,106.00
R204	On 05/05/2016	Bond Future		7.57372	104.06305		7.58234	104.04280		2.75	0.00	0.00	0	0.00
R204	On 04/08/2016	Bond Future		7.62286	101.87987		7.63000	7.63000		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		9.20572	97.84092		9.19786	97.91658			0.00	0.00	0	2,945.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 04/02/2016	Bond Future			9.26830		95.06298		9.26007	95.14120			0.00	0.00	0	17,552.00
R2044	On 05/05/2016	Bond Future			9.32235		96.73053		9.31378	96.81112			0.00	0.00	0	0.00
R2044	On 04/08/2016	Bond Future			9.37846		94.07184		9.36000	9.36000			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			9.18073		97.25935		9.17290	97.33686			0.00	0.00	0	16,583.00
R2048	On 04/02/2016	Bond Future			9.24435		98.85405		9.23616	98.93409			0.00	0.00	0	52,892.00
R2048	On 05/05/2016	Bond Future			9.29393		96.15207		9.28540	96.23460			0.00	0.00	0	0.00
R2048	On 04/08/2016	Bond Future			9.34409		97.86658		9.33000	9.33000			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			7.74094		100.58399		7.74376	100.57418		4.42	0.00	5,029,199.50	50	1,833.00
R207	On 05/11/2015	Bond Future	7.43	Call	0.00000	0.00000	0.00000	0.03000	0.00003		0.000	4.36	0.00	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	0.01000	0.00001	0.00000	0.45000	0.00045		0.010	4.37	0.00	0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.82008		98.59183		7.82269	98.58324		3.82	0.00	4,929,591.50	50	47,160.00
R207	On 04/02/2016	Bond Future	7.27	Call	154.68000	0.15468	0.00000	153.27000	0.15327		154.680	3.68	0.16	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	326.25000	0.32625	0.00000	323.80000	0.32380		326.250	3.72	0.29	0.00	0	19.00
R207	On 05/05/2016	Bond Future			7.87803		100.32061		7.88052	100.31287		3.98	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	681.53000	0.68153	0.00000	689.57000	0.68957		681.530	3.89	0.37	0.00	0	43.00
R207	On 04/08/2016	Bond Future			7.94038		98.46610		7.94209	98.46111		3.82	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 05/11/2015	Bond Future			7.91087		95.73128		7.91348	95.72035		5.69	0.00	0.00	0	1,765.00
R208	On 05/11/2015	Bond Future	8.48	Put	0.00000	0.00000	0.00000	0.00000	0.00000		0.000	5.84	0.00	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			7.98411		97.30088		7.98655	97.29107		5.04	0.00	0.00	0	38,148.00
R208	On 05/05/2016	Bond Future			8.03692		95.60554		8.03925	95.59656		5.33	0.00	0.00	0	0.00
R208	On 04/08/2016	Bond Future			8.09319		97.31031		8.09000	8.09000		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			9.02568		75.01932		9.02272	75.04122		14.68	0.00	0.00	0	8,093.00
R209	On 05/11/2015	Bond Future	8.50	Call	0.00000	0.00000	0.00000	0.00000	0.00000		0.000	14.43	0.00	0.00	0	900.00
R209	On 05/11/2015	Bond Future	9.00	Put	337.82000	0.33782	0.00000	416.58000	0.41658		337.820	14.68	0.63	0.00	0	500.00
R209	On 05/11/2015	Bond Future	9.25	Put	0.40000	0.00040	0.00000	6.42000	0.00642		0.400	14.85	0.00	0.00	0	900.00
R209	On 04/02/2016	Bond Future			9.08488		76.24927		9.08169	76.27261		14.51	0.00	3,278,718.61	43	41,118.00
R209	On 04/02/2016	Bond Future	9.52	Put	991.11000	0.99111	0.00000	992.42000	0.99242		991.110	14.68	0.28	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			9.13440		74.43699		9.13103	74.46139		14.79	0.00	0.00	0	0.00
R209	On 05/05/2016	Bond Future	8.25	Call	836.02000	0.83602	0.00000	862.16000	0.86216		836.020	14.30	0.21	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	2,636.84000	2.63684	0.00000	2,677.77000	2.67777		2,636.840	14.67	0.47	0.00	0	6,700.00

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
R209	On 04/08/2016	Bond Future	9.18482	75.76435		9.18000	9.18000			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	181.44756	181.44756		181.34968	181.34968				0.00	0.00	0	1,516.00
R210	On 04/02/2016	Bond Future	184.43773	184.43773		184.34075	184.34075				0.00	0.00	0	2,860.00
R210	On 05/05/2016	Bond Future	185.51872	185.51872		185.00000	185.00000				0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R211	On 05/11/2015	Bond Future	136.35298	136.35298		136.28401	136.28401				0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future	136.92856	136.92856		136.86032	136.86032				0.00	0.00	0	1,120.00
R211	On 05/05/2016	Bond Future	139.33936	139.33936		139.27000	139.27000				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	142.28893	142.28893		142.21246	142.21246				0.00	0.00	0	359.00
R212	On 04/02/2016	Bond Future	142.79919	142.79919		142.72341	142.72341				0.00	0.00	0	1,569.00
R212	On 05/05/2016	Bond Future	145.31341	145.31341		145.23000	145.23000				0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R213	On 05/11/2015	Bond Future	8.86577	85.88945		8.86306	85.90941			12.54	0.00	0.00	0	4,856.00
R213	On 04/02/2016	Bond Future	8.93238	87.29773		8.92942	87.31921			12.29	0.00	8,729,773.00	100	31,687.00
R213	On 05/05/2016	Bond Future	8.98288	85.28007		8.97971	85.30280			12.57	0.00	0.00	0	0.00
R213	On 04/08/2016	Bond Future	9.03405	86.80075		9.03000	9.03000			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	9.10070	75.68678		9.09780	75.70926			15.38	0.00	0.00	0	3,205.00
R214	On 04/02/2016	Bond Future	9.16192	76.92768		9.15880	76.95159			15.23	0.00	11,000,658.24	143	32,977.00
R214	On 05/05/2016	Bond Future	9.20921	74.98176		9.20591	75.00683			15.52	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	9.25695	76.31880		9.25000	9.25000			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	24,339.94000	24,339.94000		24,364.23000	24,364.23000				0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future	9.96630	9.96630		9.94440	9.94440			12.40	0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future	10.10830	10.10830		10.08590	10.08590			13.22	0.00	3,244,764.30	321	2,543.00

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
TRY / R	On 11/12/2015	Foreign Exchange Future	4.85460	4.85460		4.86590	4.86590		12.04	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future	4.81220	4.81220		4.82140	4.82140		14.29	0.00	0.00	0	0.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.08760	1.08760		1.08920	1.08920			0.00	0.00	0	7,688.00
ZMW / R	On 14/03/2016	Foreign Exchange Future	1.04910	1.04910		1.05600	1.05600			0.00	0.00	0	1.00

Total for Derivatives :											2,829,419,929.45	57,674	4,375,642.00
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Grand Total:											2,829,419,929.45	57,674	4,375,642.00
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