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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/11/2015

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 17/11/2015	Any day expiry	14.29240	14.29240	14.20010	14.20010			14.51	0.00	0.00	0	0.00
\$ / R	On 17/11/2015	Any day expiry	13.15	Call 1,142.50970	1.14251	1,050.33150	1.05033	1,142.510	23.17	1.00	0.00	0	12,500.00
\$ / R	On 17/11/2015	Any day expiry	13.35	Call 942.78990	0.94279	850.95020	0.85095	942.790	21.70	1.00	0.00	0	5,000.00
\$ / R	On 17/11/2015	Any day expiry	13.40	Call 892.93570	0.89294	801.27220	0.80127	892.936	21.34	1.00	0.00	0	7,500.00
\$ / R	On 18/11/2015	Any day expiry		14.29480	14.29480	14.20250	14.20250		14.83	0.00	0.00	0	150.00
\$ / R	On 18/11/2015	Any day expiry	13.17	Call 1,124.97060	1.12497	1,032.84230	1.03284	1,124.971	21.64	1.00	0.00	0	6,000.00
\$ / R	On 18/11/2015	Any day expiry	13.35	Call 945.33200	0.94533	853.57640	0.85358	945.332	20.51	1.00	0.00	0	6,000.00
\$ / R	On 20/11/2015	Any day expiry		14.29960	14.29960	14.20740	14.20740		15.32	0.00	0.00	0	0.00
\$ / R	On 20/11/2015	Any day expiry	13.14	Put 0.37690	0.00038	0.88890	0.00089	0.377	20.76	0.00	0.00	0	8,000.00
\$ / R	On 20/11/2015	Any day expiry	13.75	Put 10.40010	0.01040	19.33900	0.01934	10.400	17.52	0.06	0.00	0	1,000.00
\$ / R	On 24/11/2015	Any day expiry		14.30950	14.30950	14.21740	14.21740		15.14	0.00	0.00	0	0.00
\$ / R	On 24/11/2015	Any day expiry	13.68	Call 639.11460	0.63911	555.09570	0.55510	639.115	15.67	0.94	0.00	0	9,000.00
\$ / R	On 24/11/2015	Any day expiry	13.99	Call 366.30660	0.36631	302.10960	0.30211	366.307	15.41	0.79	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry		14.31200	14.31200	14.22000	14.22000		15.31	0.00	0.00	0	301.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put 0.00000	0.00000	0.00000	0.00000	0.000	25.82	0.00	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put 0.00020	0.00000	0.00100	0.00000	0.000	28.52	0.00	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 25/11/2015	Any day expiry	12.63	Put	0.41870	0.00042	0.63260	0.00063	0.419	23.46	0.00	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	12.85	Put	0.86890	0.00087	1.24760	0.00125	0.869	22.09	0.00	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	12.93	Put	1.03920	0.00104	1.48600	0.00149	1.039	21.37	0.01	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Call	1,283.31150	1.28331	1,191.86670	1.19187	1,283.311	20.47	0.99	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.03	Put	1.31150	0.00131	1.86670	0.00187	1.312	20.47	0.01	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.24	Call	1,074.21720	1.07422	983.13520	0.98314	1,074.217	18.57	0.99	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Put	2.27640	0.00228	3.21840	0.00322	2.276	18.48	0.01	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.25	Call	1,064.27640	1.06428	973.21840	0.97322	1,064.276	18.48	0.99	0.00	0	11,500.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Call	984.82480	0.98482	893.98920	0.89399	984.825	17.76	0.98	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.33	Put	2.82480	0.00282	3.98920	0.00399	2.825	17.76	0.02	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.43	Call	885.74810	0.88575	795.29180	0.79529	885.748	16.86	0.98	0.00	0	5,000.00
\$ / R	On 25/11/2015	Any day expiry	13.65	Call	670.59720	0.67060	586.14010	0.58614	670.597	15.33	0.95	0.00	0	15,000.00
\$ / R	On 25/11/2015	Any day expiry	13.73	Call	595.73650	0.59574	514.79620	0.51480	595.737	15.32	0.93	0.00	0	201.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	488.05450	0.48805	414.25280	0.41425	488.054	15.32	0.87	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	0.09440	0.00009	0.10740	0.00011	0.094	31.27	0.00	0.00	0	300.00
\$ / R	On 26/11/2015	Any day expiry			14.31460	14.31460	14.22250	14.22250		15.30	0.00	0.00	0	67.00
\$ / R	On 08/12/2015	Any day expiry			14.34540	14.34540	14.25270	14.25270		15.52	0.00	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			14.35320	14.35320	14.26030	14.26030		15.67	0.00	580,730,472.00	40,460	621,551.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	3,403.22030	3.40322	3,310.32940	3.31033	3,403.220	25.71	1.00	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	0.02030	0.00002	0.02940	0.00003	0.020	25.71	0.00	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	3,353.22200	3.35322	3,260.33170	3.26033	3,353.222	25.42	1.00	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	3,153.23000	3.15323	3,060.34340	3.06034	3,153.230	24.25	1.00	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	2,953.24110	2.95324	2,860.35980	2.86036	2,953.241	23.08	1.00	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	0.06710	0.00007	0.10740	0.00011	0.067	22.16	0.00	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	0.06930	0.00007	0.11060	0.00011	0.069	22.12	0.00	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	0.10950	0.00011	0.16670	0.00017	0.109	21.66	0.00	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	0.12880	0.00013	0.19300	0.00019	0.129	21.49	0.00	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	0.17810	0.00018	0.25860	0.00026	0.178	21.16	0.00	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	0.24590	0.00025	0.34660	0.00035	0.246	20.83	0.00	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	2,203.59770	2.20360	2,110.83790	2.11084	2,203.598	20.33	1.00	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	0.43770	0.00044	0.58720	0.00059	0.438	20.23	0.00	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	2,153.66650	2.15367	2,060.92270	2.06092	2,153.666	20.16	1.00	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	1,854.40370	1.85440	1,761.79890	1.76180	1,854.404	19.16	1.00	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	1.45210	0.00145	1.78650	0.00179	1.452	18.96	0.01	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	1,784.69810	1.78470	1,692.13950	1.69214	1,784.698	18.93	0.99	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	1,774.74550	1.77475	1,682.19420	1.68219	1,774.745	18.90	0.99	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	1,754.84480	1.75484	1,662.30830	1.66231	1,754.845	18.83	0.99	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.70	Put	2.24280	0.00224	2.69020	0.00269	2.243	18.50	0.01	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.76	Put	2.69850	0.00270	3.20530	0.00321	2.699	18.30	0.01	0.00	0	402.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.77	Put	2.78280	0.00278	3.30020	0.00330	2.783	18.26	0.01	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	1,556.25120	1.55625	1,463.90210	1.46390	1,556.251	18.16	0.99	0.00	0	17,883.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Put	3.05120	0.00305	3.60210	0.00360	3.051	18.16	0.01	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.85	Put	3.55560	0.00356	4.16710	0.00417	3.556	18.00	0.01	0.00	0	8,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	1,457.34080	1.45734	1,365.22720	1.36523	1,457.341	17.83	0.98	0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	4.14080	0.00414	4.92720	0.00493	4.141	17.83	0.02	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	1,358.72060	1.35872	1,267.15940	1.26716	1,358.721	17.46	0.98	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Put	5.52060	0.00552	6.85940	0.00686	5.521	17.46	0.02	0.00	0	54,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	6.37130	0.00637	8.07360	0.00807	6.371	17.27	0.02	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	1,260.55050	1.26055	1,169.78660	1.16979	1,260.551	17.08	0.97	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	1,162.97280	1.16297	1,073.32830	1.07333	1,162.973	16.71	0.96	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Put	9.77280	0.00977	13.02830	0.01303	9.773	16.71	0.04	0.00	0	60.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Call	1,114.46100	1.11446	1,025.52650	1.02553	1,114.461	16.52	0.96	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	1,085.45770	1.08546	997.00430	0.99700	1,085.458	16.41	0.96	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.31	Call	1,056.54060	1.05654	968.61340	0.96861	1,056.541	16.30	0.95	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.36	Put	15.35440	0.01535	21.31340	0.02131	15.354	16.11	0.05	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.38	Call	989.43990	0.98944	902.93390	0.90293	989.440	16.04	0.94	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	970.37480	0.97037	884.32850	0.88433	970.375	15.96	0.94	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Put	17.17480	0.01717	24.02850	0.02403	17.175	15.96	0.06	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	932.40310	0.93240	847.35490	0.84735	932.403	15.81	0.93	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	875.88470	0.87588	792.54260	0.79254	875.885	15.59	0.92	0.00	0	2,150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Put	22.68470	0.02268	32.24260	0.03224	22.685	15.59	0.08	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.52	Call	857.17420	0.85717	774.46050	0.77446	857.174	15.51	0.92	0.00	0	5,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.59	Call	792.26270	0.79226	713.29330	0.71329	792.263	15.25	0.90	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	783.06880	0.78307	704.83790	0.70484	783.069	15.21	0.90	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.62	Put	31.54510	0.03155	47.75420	0.04775	31.545	15.14	0.11	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.63	Put	32.41640	0.03242	49.42630	0.04943	32.416	15.10	0.11	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.64	Put	33.31050	0.03331	51.14230	0.05114	33.311	15.06	0.11	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.65	Put	34.23880	0.03424	52.90370	0.05290	34.239	15.03	0.11	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	728.75040	0.72875	655.00920	0.65501	728.750	15.04	0.88	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.68	Put	38.29070	0.03829	58.45890	0.05846	38.291	15.06	0.12	17,855,380.80	10,000	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Call	677.46070	0.67746	606.82530	0.60683	677.461	15.09	0.86	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Put	44.26070	0.04426	66.52530	0.06653	44.261	15.09	0.14	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.80	Put	58.30430	0.05830	85.05730	0.08506	58.304	15.17	0.17	0.00	0	11,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.83	Call	587.54950	0.58755	523.17570	0.52318	587.549	15.19	0.81	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.84	Put	66.46380	0.06646	95.59180	0.09559	66.464	15.20	0.19	0.00	0	13,360.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Call	525.92010	0.52592	466.47090	0.46647	525.920	15.27	0.77	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Put	82.72010	0.08272	116.17090	0.11617	82.720	15.27	0.23	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.92	Put	85.25660	0.08526	119.33960	0.11934	85.257	15.28	0.23	0.00	0	1,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	460.78240	0.46078	407.11990	0.40712	460.782	15.35	0.72	0.00	0	51,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Put	107.58240	0.10758	146.81990	0.14682	107.582	15.35	0.28	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.01	Put	110.63490	0.11063	150.52410	0.15052	110.635	15.36	0.28	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.04	Call	433.34590	0.43335	382.30300	0.38230	433.346	15.39	0.70	0.00	0	13,360.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.09	Call	400.41360	0.40041	352.66000	0.35266	400.414	15.43	0.67	0.00	0	1,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.12	Put	148.19500	0.14819	195.31330	0.19531	148.195	15.46	0.35	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.20	Call	333.44800	0.33345	292.87270	0.29287	333.448	15.54	0.61	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.24	Call	311.00200	0.31100	272.98160	0.27298	311.002	15.57	0.58	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.27	Put	211.63960	0.21164	268.98760	0.26899	211.640	15.60	0.44	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.28	Call	289.57960	0.28958	254.94120	0.25494	289.580	15.61	0.56	0.00	0	12,000.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	226.05270	0.22605	286.12800	0.28613	226.053	15.63	0.46	78,836,811.12	12,000	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	245.72800	0.24573	218.46900	0.21847	245.728	15.73	0.50	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	194.33640	0.19434	173.67760	0.17368	194.336	16.10	0.42	0.00	0	55,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Put	341.13640	0.34114	413.37760	0.41338	341.136	16.10	0.58	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.70	Call	133.32040	0.13332	120.56690	0.12057	133.320	16.67	0.31	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.75	Call	121.03430	0.12103	109.85510	0.10986	121.034	16.81	0.29	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	101.49860	0.10150	92.78390	0.09278	101.499	17.07	0.25	0.00	0	5,752.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	78.41510	0.07842	72.65340	0.07265	78.415	17.44	0.20	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	73.84530	0.07385	68.81280	0.06881	73.845	17.53	0.19	0.00	0	111,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.30	Call	41.50620	0.04151	40.15680	0.04016	41.506	18.54	0.12	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.42	Call	33.12790	0.03313	32.49740	0.03250	33.128	18.96	0.09	0.00	0	11,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.57	Call	25.08950	0.02509	25.04880	0.02505	25.089	19.49	0.07	0.00	0	39,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	16.55340	0.01655	16.04190	0.01604	16.553	20.29	0.05	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			14.37950	14.37950	14.28700	14.28700		15.69	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	0.04420	0.00004	0.07120	0.00007	0.044	24.53	0.00	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	0.10760	0.00011	0.17920	0.00018	0.108	23.34	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	415.49640	0.41550	370.89840	0.37090	415.496	15.39	0.64	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	1.37640	0.00138	1.43250	0.00143	1.376	24.64	0.00	0.00	0	300.00
\$ / R	On 29/12/2015	Any day expiry			14.40140	14.40140	14.30890	14.30890		15.77	0.00	0.00	0	0.00
\$ / R	On 29/12/2015	Any day expiry	13.50	Put	41.63050	0.04163	56.78680	0.05679	41.631	14.96	0.11	0.00	0	100.00
\$ / R	On 29/12/2015	Any day expiry	13.92	Call	606.56400	0.60656	549.18630	0.54919	606.564	15.19	0.74	0.00	0	100.00
\$ / R	On 12/01/2016	Any day expiry			14.43970	14.43970	14.34720	14.34720		15.96	0.00	0.00	0	47.00
\$ / R	On 13/01/2016	Any day expiry			14.44250	14.44250	14.35000	14.35000		15.99	0.00	0.00	0	1,650.00
\$ / R	On 27/01/2016	Any day expiry			14.47940	14.47940	14.38550	14.38550		16.22	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	3.54100	0.00354	4.35590	0.00436	3.541	19.05	0.01	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	1,533.79590	1.53380	1,444.44790	1.44445	1,533.796	15.43	0.95	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	1,401.82270	1.40182	1,316.53960	1.31654	1,401.823	15.18	0.93	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	13.50	Put	79.00940	0.07901	96.81260	0.09681	79.009	15.18	0.15	0.00	0	150.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	426.38180	0.42638	390.98680	0.39099	426.382	16.19	0.51	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	15.32	Call	182.07180	0.18207	168.31680	0.16832	182.072	18.16	0.26	0.00	0	150.00
\$ / R	On 29/01/2016	Any day expiry			14.48450	14.48450	14.39050	14.39050		16.27	0.00	0.00	0	0.00
\$ / R	On 29/01/2016	Any day expiry	13.74	Put	130.62570	0.13063	157.08190	0.15708	130.626	15.24	0.22	0.00	0	100.00
\$ / R	On 29/01/2016	Any day expiry	14.26	Call	543.60770	0.54361	497.84130	0.49784	543.608	15.92	0.60	0.00	0	100.00
\$ / R	On 12/02/2016	Any day expiry			14.52040	14.52040	14.42610	14.42610		16.39	0.00	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	4.58290	0.00458	5.38010	0.00538	4.583	19.42	0.01	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	220.96720	0.22097	203.49430	0.20349	220.967	18.47	0.28	0.00	0	1,000.00
\$ / R	On 19/02/2016	Any day expiry			14.53850	14.53850	14.44390	14.44390		16.39	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	826.32170	0.82632	765.17560	0.76518	826.322	15.54	0.72	0.00	0	3,600.00
\$ / R	On 19/02/2016	Any day expiry	14.30	Put	372.06420	0.37206	0.00000	0.00000	372.064	16.09	0.41	579,762.54	100	100.00
\$ / R	On 19/02/2016	Any day expiry	14.91	Call	363.93760	0.36394	0.00000	0.00000	363.938	17.30	0.41	607,026.81	100	100.00
\$ / R	On 25/02/2016	Any day expiry			14.55410	14.55410	14.45930	14.45930		16.50	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	7.77510	0.00778	8.97990	0.00898	7.775	18.40	0.01	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	13.50	Put	112.69560	0.11270	130.82310	0.13082	112.696	15.33	0.17	0.00	0	150.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	407.72910	0.40773	377.15290	0.37715	407.729	17.14	0.43	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 25/02/2016	Any day expiry	15.64	Call	216.24100	0.21624	200.49390	0.20049	216.241	18.96	0.26	0.00	0	150.00
\$ / R	On 29/02/2016	Any day expiry			14.56460	14.56460	14.46960	14.46960		16.47	0.00	0.00	0	0.00
\$ / R	On 29/02/2016	Any day expiry	13.92	Put	225.81960	0.22582	259.23120	0.25923	225.820	15.50	0.28	0.00	0	100.00
\$ / R	On 29/02/2016	Any day expiry	14.60	Call	509.49250	0.50949	472.53340	0.47253	509.493	16.58	0.51	0.00	0	100.00
\$ / R	On 11/03/2016	Any day expiry			14.59330	14.59330	14.49790	14.49790		16.63	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			14.60110	14.60110	14.50560	14.50560		16.60	0.00	156,202,567.80	10,698	86,308.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	3.62400	0.00362	4.03200	0.00403	3.624	19.76	0.01	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	6.22800	0.00623	6.90990	0.00691	6.228	18.15	0.01	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	6.57750	0.00658	7.29630	0.00730	6.578	17.99	0.01	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	8.70610	0.00871	10.17010	0.01017	8.706	17.50	0.02	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	9.16080	0.00916	10.68310	0.01068	9.161	17.45	0.02	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	10.48350	0.01048	12.17030	0.01217	10.483	17.32	0.02	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	11.20920	0.01121	12.98440	0.01298	11.209	17.25	0.02	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	12.18160	0.01218	14.07320	0.01407	12.182	17.17	0.02	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	14.60210	0.01460	16.77360	0.01677	14.602	16.99	0.03	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	18.61960	0.01862	21.23420	0.02123	18.620	16.74	0.03	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	2,080.49760	2.08050	1,988.71160	1.98871	2,080.498	16.26	0.95	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	39.27520	0.03928	43.92770	0.04393	39.275	15.94	0.06	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	1,844.07060	1.84407	1,753.56120	1.75356	1,844.071	15.84	0.93	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	53.61920	0.05362	59.56020	0.05956	53.619	15.59	0.09	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	66.58470	0.06658	75.37570	0.07538	66.585	15.35	0.10	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	1,479.32600	1.47933	1,395.93690	1.39594	1,479.326	15.27	0.88	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	86.95340	0.08695	100.33350	0.10033	86.953	15.28	0.13	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	1,230.59490	1.23059	1,154.30760	1.15431	1,230.595	15.32	0.82	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	1,191.12280	1.19112	1,116.19980	1.11620	1,191.123	15.32	0.81	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.63	Put	158.15660	0.15816	181.01530	0.18102	158.157	15.34	0.21	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	188.46240	0.18846	214.95520	0.21496	188.462	15.35	0.24	0.00	0	4,350.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	1,032.26100	1.03226	963.56730	0.96357	1,032.261	15.36	0.76	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	909.48780	0.90949	848.72830	0.84873	909.488	15.52	0.71	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	872.07930	0.87208	813.34700	0.81335	872.079	15.61	0.69	972,649.47	100	1,550.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	812.35410	0.81235	757.01130	0.75701	812.354	15.78	0.67	0.00	0	9,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	354.78790	0.35479	398.32160	0.39832	354.788	15.94	0.36	0.00	0	800.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	750.41750	0.75042	698.78910	0.69879	750.418	15.96	0.63	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	697.48690	0.69749	649.19120	0.64919	697.487	16.12	0.60	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	605.52140	0.60552	563.36690	0.56337	605.521	16.43	0.55	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	565.75590	0.56576	527.49450	0.52749	565.756	16.58	0.52	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	521.94720	0.52195	486.67980	0.48668	521.947	16.81	0.49	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	503.21740	0.50322	469.18420	0.46918	503.217	16.91	0.48	0.00	0	29,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.03	Call	410.15470	0.41015	382.38120	0.38238	410.155	17.51	0.41	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.25	Call	349.64160	0.34964	326.04840	0.32605	349.642	17.97	0.36	0.00	0	4,350.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	344.63080	0.34463	321.46420	0.32146	344.631	18.02	0.35	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	273.37800	0.27338	255.38040	0.25538	273.378	18.75	0.29	0.00	0	1,400.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	246.78180	0.24678	230.58660	0.23059	246.782	19.09	0.27	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.11	Call	194.44290	0.19444	0.00000	0.00000	194.443	19.91	0.21	1,723,071.45	500	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	152.11830	0.15212	142.23070	0.14223	152.118	20.79	0.17	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	130.96810	0.13097	122.46800	0.12247	130.968	21.36	0.15	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	29.49090	0.02949	24.80550	0.02481	29.491	29.09	0.03	0.00	0	1,500.00
\$ / R	On 16/03/2016	Any day expiry			14.60630	14.60630	14.51070	14.51070		16.62	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	101.80080	0.10180	117.18290	0.11718	101.801	15.31	0.15	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	557.52210	0.55752	520.23310	0.52023	557.522	16.69	0.51	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			14.62460	14.62460	14.52870	14.52870		16.60	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	176.59290	0.17659	200.68400	0.20068	176.593	15.35	0.22	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	458.65760	0.45866	428.73580	0.42874	458.658	17.36	0.43	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			14.64020	14.64020	14.54410	14.54410		16.66	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	9.84250	0.00984	10.95490	0.01095	9.843	17.01	0.02	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	141.69510	0.14170	161.04060	0.16104	141.695	15.28	0.18	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	395.84990	0.39585	370.93250	0.37093	395.850	17.91	0.38	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	251.37270	0.25137	236.06280	0.23606	251.373	19.45	0.25	0.00	0	150.00
\$ / R	On 18/04/2016	Any day expiry			14.69240	14.69240	14.59550	14.59550		16.75	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	289.18360	0.28918	326.88010	0.32688	289.184	15.44	0.29	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	413.01670	0.41302	389.33290	0.38933	413.017	18.21	0.37	0.00	0	17,896.00
\$ / R	On 26/04/2016	Any day expiry			14.71330	14.71330	14.61600	14.61600		16.75	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	12.28370	0.01228	12.57390	0.01257	12.284	16.35	0.02	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	163.03460	0.16303	183.20370	0.18320	163.035	15.25	0.19	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	381.17040	0.38117	360.23970	0.36024	381.170	18.69	0.33	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	271.09150	0.27109	256.47750	0.25648	271.092	19.99	0.25	0.00	0	150.00
\$ / R	On 10/05/2016	Any day expiry			14.74980	14.74980	14.65200	14.65200		16.81	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	439.29470	0.43929	486.48500	0.48648	439.295	15.93	0.36	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	454.24250	0.45424	430.41240	0.43041	454.243	18.32	0.37	0.00	0	8,403.00
\$ / R	On 27/05/2016	Any day expiry			14.79450	14.79450	14.69630	14.69630		16.98	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	20.73080	0.02073	20.27480	0.02027	20.731	16.70	0.03	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	185.23040	0.18523	206.05160	0.20605	185.230	15.28	0.19	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	373.24220	0.37324	356.43920	0.35644	373.242	19.57	0.30	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	286.89080	0.28689	274.03460	0.27403	286.891	20.65	0.23	0.00	0	150.00
\$ / R	On 06/06/2016	Any day expiry			14.82100	14.82100	14.72240	14.72240		16.97	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	38.48300	0.03848	40.22600	0.04023	38.483	16.20	0.05	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	550.16740	0.55017	524.49290	0.52449	550.167	18.20	0.41	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			14.82890	14.82890	14.73020	14.73020		17.08	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			14.83950	14.83950	14.74070	14.74070		17.08	0.00	7,419,750.00	500	34,036.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	38.55690	0.03856	40.32200	0.04032	38.557	16.23	0.05	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	98.39160	0.09839	106.76310	0.10676	98.392	15.56	0.11	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	109.14710	0.10915	118.77210	0.11877	109.147	15.48	0.12	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	136.57430	0.13657	149.39050	0.14939	136.574	15.30	0.15	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	1,534.72630	1.53473	1,457.36750	1.45737	1,534.726	15.26	0.81	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	195.22630	0.19523	216.66750	0.21667	195.226	15.26	0.19	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	202.71040	0.20271	224.90320	0.22490	202.710	15.28	0.20	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	738.32960	0.73833	703.36210	0.70336	738.330	17.23	0.51	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	712.91620	0.71292	679.31800	0.67932	712.916	17.36	0.49	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	398.38520	0.39839	381.83210	0.38183	398.385	19.70	0.30	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	349.30940	0.34931	334.84770	0.33485	349.309	20.26	0.27	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.81	Call	310.00180	0.31000	297.52240	0.29752	310.002	20.77	0.24	0.00	0	2,310.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	294.95180	0.29495	283.22220	0.28322	294.952	20.99	0.23	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	279.73710	0.27974	268.76320	0.26876	279.737	21.22	0.22	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	201.18720	0.20119	198.15230	0.19815	201.187	23.83	0.15	0.00	0	6,600.00
\$ / R	On 28/06/2016	Any day expiry			14.87910	14.87910	14.77980	14.77980		17.20	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	27.97650	0.02798	27.93390	0.02793	27.977	16.69	0.03	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	204.10890	0.20411	226.97030	0.22697	204.109	15.26	0.19	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	371.23440	0.37123	356.96860	0.35697	371.234	20.38	0.27	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	314.03100	0.31403	302.54860	0.30255	314.031	21.13	0.23	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry			14.95580	14.95580	14.85560	14.85560		17.32	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	34.12080	0.03412	34.25510	0.03426	34.121	16.61	0.04	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	219.69250	0.21969	242.29100	0.24229	219.693	15.26	0.19	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	365.24840	0.36525	353.12880	0.35313	365.248	21.18	0.25	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	327.09590	0.32710	316.78500	0.31678	327.096	21.73	0.23	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			14.99540	14.99540	14.89470	14.89470		17.41	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	101.62630	0.10163	107.82110	0.10782	101.626	15.77	0.10	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	723.88210	0.72388	695.95600	0.69596	723.882	18.32	0.45	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			15.03660	15.03660	14.93560	14.93560		17.50	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	39.59240	0.03959	40.45170	0.04045	39.592	16.48	0.04	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	234.70520	0.23471	255.41370	0.25541	234.705	15.29	0.19	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	360.74730	0.36075	350.77630	0.35078	360.747	22.03	0.23	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	337.08300	0.33708	328.09870	0.32810	337.083	22.41	0.22	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			15.06740	15.06740	14.96600	14.96600		17.49	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	13.50	Put	238.40520	0.23841	259.42830	0.25943	238.405	15.26	0.19	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	378.92620	0.37893	368.57510	0.36858	378.926	22.06	0.24	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.80	Call	372.41370	0.37241	362.32760	0.36233	372.414	22.16	0.23	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry			15.07300	15.07300	14.97150	14.97150		17.50	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	320.47370	0.32047	351.25110	0.35125	320.474	15.48	0.24	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	436.79410	0.43679	424.13360	0.42413	436.794	21.32	0.27	0.00	0	48,990.00
\$ / R	On 15/09/2016	Any day expiry			15.09250	15.09250	14.99080	14.99080		17.58	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			15.10370	15.10370	15.00190	15.00190		17.57	0.00	0.00	0	13,149.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	193.22950	0.19323	207.53010	0.20753	193.230	15.41	0.16	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	434.44850	0.43445	422.46940	0.42247	434.448	21.61	0.26	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	410.08840	0.41009	399.14900	0.39915	410.088	21.94	0.25	0.00	0	10,000.00
\$ / R	On 28/09/2016	Any day expiry			15.12890	15.12890	15.02670	15.02670		17.65	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	43.96860	0.04397	45.75150	0.04575	43.969	16.25	0.04	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	249.76110	0.24976	268.73370	0.26873	249.761	15.33	0.19	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	373.68590	0.37369	373.22720	0.37323	373.686	22.87	0.22	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	368.11600	0.36812	367.91350	0.36791	368.116	23.35	0.22	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			15.20710	15.20710	15.10410	15.10410		17.71	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	49.09760	0.04910	49.87150	0.04987	49.098	16.20	0.05	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	259.70630	0.25971	279.58930	0.27959	259.706	15.31	0.19	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	408.28130		0.40828		408.09370	0.40809	408.281	24.22	0.22	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	406.15320		0.40615		406.06180	0.40606	406.153	24.45	0.22	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			15.29940		15.29940		15.19620	15.19620		17.90	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	54.64550		0.05465		55.01090	0.05501	54.646	16.13	0.05	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	272.73990		0.27274		296.10550	0.29611	272.740	15.36	0.19	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	448.51430		0.44851		444.46750	0.44447	448.514	25.67	0.22	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			15.34410		15.34410		15.24150	15.24150		18.03	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			15.35810		15.35810		15.25560	15.25560		18.05	0.00	383,952.50	25	1,035.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	57.02240		0.05702		59.29010	0.05929	57.022	16.02	0.05	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	278.31160		0.27831		298.43820	0.29844	278.312	15.34	0.19	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	483.53190		0.48353		459.89360	0.45989	483.532	26.55	0.22	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	474.67280		0.47467		451.37250	0.45137	474.673	26.55	0.22	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future			15.59290		15.59290		15.49330	15.49330		18.58	0.00	0.00	0	0.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			14.35320		14.35320		14.26030	14.26030		15.67	0.00	1,507,086.00	105	861.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			14.60110		14.60110		14.50560	14.50560		16.60	0.00	438,033.00	30	189.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			14.83950		14.83950		14.74070	14.74070		17.08	0.00	0.00	0	199.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			15.10370		15.10370		15.00190	15.00190		17.57	0.00	0.00	0	55.00
£ / R	On 11/12/2015	Foreign Exchange Future			21.85110		21.85110		21.65090	21.65090		15.51	0.00	78,248,789.10	3,581	40,741.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	0.28820		0.00029		0.51470	0.00051	0.288	22.70	0.00	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	2,458.42060		2.45842		2,261.24200	2.26124	2,458.421	20.01	0.98	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.00	Call	1,869.00480		1.86900		1,672.26460	1.67226	1,869.005	18.10	0.96	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.12	Put	20.75010		0.02075		24.58160	0.02458	20.750	17.60	0.05	0.00	0	12,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.23	Put	23.82210		0.02382		28.06360	0.02806	23.822	17.14	0.05	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	1,548.17510		1.54818		1,352.66390	1.35266	1,548.175	16.72	0.94	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.75	Put	47.61580		0.04762		72.56790	0.07257	47.616	14.95	0.11	0.00	0	6,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	1,131.10630		1.13111		957.19900	0.95720	1,131.106	14.96	0.89	0.00	0	18,900.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.81	Put	55.18200		0.05518		84.17450	0.08417	55.182	14.98	0.12	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.20	Put	129.95700		0.12996		192.75710	0.19276	129.957	15.18	0.23	0.00	0	3,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.35	Call	673.68120		0.67368		552.06010	0.55206	673.681	15.25	0.71	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	575.13750		0.57514		470.04460	0.47004	575.138	15.33	0.65	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Put	224.03750		0.22404		319.14460	0.31914	224.038	15.33	0.35	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.82	Call	396.18130		0.39618		327.82680	0.32783	396.181	15.49	0.52	0.00	0	10,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	23.20	Call	56.79960		0.05680		52.10300	0.05210	56.800	17.19	0.11	0.00	0	10,000.00
£ / R	On 12/01/2016	Any day expiry			22.94110		22.94110		22.72660	22.72660		15.96	0.00	0.00	0	2.00
£ / R	On 14/03/2016	Foreign Exchange Future			22.23240		22.23240		22.02830	22.02830		15.46	0.00	222,324.00	10	9,772.00
£ / R	On 13/06/2016	Foreign Exchange Future			22.60160		22.60160		22.39330	22.39330		16.06	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry			22.96780		22.96780		22.75430	22.75430		16.72	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	565.71700		0.56572		607.89480	0.60789	565.717	15.73	0.26	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	650.36770		0.65037		597.95380	0.59795	650.368	19.51	0.28	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			23.01590		23.01590		22.80230	22.80230		16.78	0.00	0.00	0	200.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.11689		0.11689		0.11594	0.11594		20.72	0.00	0.00	0	8,140.00

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			0.11922		0.11922		0.11823	0.11823		15.45	0.00	0.00	0	1,231.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.12152		0.12152		0.12053	0.12053		15.78	0.00	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future			15.47350		15.47350		15.32820	15.32820		15.90	0.00	80,849,037.50	5,225	96,552.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	0.59280		0.00059		1.04310	0.00104	0.593	21.37	0.00	0.00	0	6,877.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.85	Put	5.14520		0.00515		7.15600	0.00716	5.145	18.81	0.02	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	5.86870		0.00587		8.20640	0.00821	5.869	18.65	0.02	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.03	Put	8.03440		0.00803		11.66720	0.01167	8.034	18.15	0.03	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	15.39870		0.01540		23.70740	0.02371	15.399	17.13	0.05	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.04	Put	106.77100		0.10677		160.16050	0.16016	106.771	15.74	0.25	0.00	0	50,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.78	Call	162.14750		0.16215		131.94320	0.13194	162.148	16.50	0.35	0.00	0	6,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	38.89940		0.03890		33.59050	0.03359	38.899	17.91	0.11	0.00	0	6,877.00
€ / R	On 29/12/2015	Any day expiry			15.53440		15.53440		15.39020	15.39020		15.66	0.00	0.00	0	0.00
€ / R	On 29/12/2015	Any day expiry	15.30	Put	237.51390		0.23751		304.16680	0.30417	237.514	15.50	0.38	0.00	0	100.00
€ / R	On 29/12/2015	Any day expiry	15.70	Call	279.04910		0.27905		230.89190	0.23089	279.049	15.91	0.44	0.00	0	100.00
€ / R	On 25/01/2016	Any day expiry			15.62600		15.62600		15.47940	15.47940		15.72	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	911.55050		0.91155		804.26110	0.80426	911.551	15.08	0.78	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	860.11130		0.86011		756.46250	0.75646	860.111	15.13	0.76	0.00	0	1,000.00
€ / R	On 29/01/2016	Any day expiry			15.63290		15.63290		15.48640	15.48640		15.83	0.00	0.00	0	0.00
€ / R	On 29/01/2016	Any day expiry	15.15	Put	238.02710		0.23803		293.46050	0.29346	238.027	15.43	0.32	0.00	0	100.00
€ / R	On 29/01/2016	Any day expiry	15.52	Call	510.26430		0.51026		439.91290	0.43991	510.264	15.72	0.55	0.00	0	100.00
€ / R	On 14/03/2016	Foreign Exchange Future			15.78160		15.78160		15.63310	15.63310		16.09	0.00	473,448.00	30	29,052.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	18.49500		0.01849		22.11910	0.02212	18.495	17.69	0.03	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	22.32700		0.02233		26.61900	0.02662	22.327	17.38	0.03	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	49.65330		0.04965		58.51210	0.05851	49.653	16.00	0.07	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	61.65370		0.06165		72.45140	0.07245	61.654	15.62	0.09	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	139.99750		0.14000		168.40330	0.16840	139.998	15.24	0.18	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	1,092.23520		1.09224		984.40750	0.98441	1,092.235	15.24	0.76	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	227.38040		0.22738		272.46300	0.27246	227.380	15.23	0.26	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	381.42090		0.38142		445.87390	0.44587	381.421	15.63	0.37	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	518.92610		0.51893		461.90470	0.46190	518.926	16.32	0.47	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	500.24350		0.50024		445.11950	0.44512	500.243	16.40	0.46	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	447.88560		0.44789		398.18930	0.39819	447.886	16.63	0.42	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	400.75180		0.40075		356.09170	0.35609	400.752	16.86	0.39	0.00	0	36,640.00
€ / R	On 13/06/2016	Foreign Exchange Future			16.08410		16.08410		15.93250	15.93250		16.42	0.00	8,042,050.00	500	539.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	123.87060		0.12387		144.68360	0.14468	123.871	15.05	0.13	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	857.10840		0.85711		788.15480	0.78815	857.108	16.22	0.55	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.42970		16.42970		16.27540	16.27540		16.82	0.00	0.00	0	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.75870		16.75870		16.60310	16.60310		17.18	0.00	0.00	0	3,000.00
10Y STND	On 17/12/2025	Interest Rate Swap			102.08902		102.08902		101.65416	101.65416			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			99.90669		99.90669		99.87955	99.87955			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
2Y STND	On 18/12/2017	Interest Rate Swap			100.12668		100.12668		100.05459	100.05459			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			100.02734		100.02734		99.72824	99.72824			0.00	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
AL37	On 04/02/2016	Index Future			471.00500		471.00500		472.27900	472.27900			0.00	0.00	0	2.00
AL37	On 05/05/2016	Index Future			479.07900		479.07900		480.37500	480.37500			0.00	0.00	0	0.00
AL7T	On 04/02/2016	Index Future			549.53300		549.53300		551.70800	551.70800			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			558.95400		558.95400		561.16600	561.16600			0.00	0.00	0	0.00
ALBI	On 04/02/2016	Index Future			500.32100		500.32100		502.49100	502.49100			0.00	0.00	0	611.00
ALBI	On 05/05/2016	Index Future			508.89800		508.89800		511.10500	511.10500			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future			517.96900		517.96900		520.22800	520.22800			0.00	0.00	0	0.00
AU\$ / R	On 23/11/2015	Any day expiry			10.27910		10.27910		10.12330	10.12330		10.54	0.00	0.00	0	0.00
AU\$ / R	On 23/11/2015	Any day expiry	10.06	Put	14.84350		0.01484		56.04670	0.05605	14.843	11.58	0.14	0.00	0	10,000.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			10.20880		10.20880		10.05320	10.05320		11.88	0.00	0.00	0	15,133.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	1.87320		0.00187		5.32350	0.00532	1.873	14.88	0.01	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	615.27520		0.61528		473.50680	0.47351	615.275	12.80	0.96	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	140.74430		0.14074		93.74960	0.09375	140.744	11.88	0.52	0.00	0	201.00
AU\$ / R	On 15/01/2016	Any day expiry			10.25410		10.25410		10.09850	10.09850		11.52	0.00	0.00	0	3.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			10.33250		10.33250		10.17540	10.17540		12.12	0.00	2,066,500.00	200	8,812.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			10.45920		10.45920		10.29960	10.29960		13.22	0.00	0.00	0	250.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			10.60370		10.60370		10.44410	10.44410		14.15	0.00	0.00	0	500.00
CAD/ R	On 11/12/2015	Foreign Exchange Future			10.78710		10.78710		10.76650	10.76650		10.79	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			10.97020		10.97020		10.94850	10.94850		13.22	0.00	0.00	0	0.00
CHF / R	On 11/12/2015	Foreign Exchange Future			14.33720		14.33720		14.20700	14.20700		16.91	0.00	0.00	0	6,549.00
CHF / R	On 14/03/2016	Foreign Exchange Future			14.65660		14.65660		14.52090	14.52090		16.57	0.00	0.00	0	1,160.00
CNH / R	On 11/12/2015	Foreign Exchange Future			2.24110		2.24110		2.22640	2.22640		16.20	0.00	0.00	0	25,268.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.26260		2.26260		2.24720	2.24720		15.99	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future			2.07710		2.07710		2.05760	2.05760		17.34	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.12050		2.12050		2.10040	2.10040		19.48	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			128.83309		128.83309		128.84864	128.84864			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 04/02/2016	Bond Future	10.18990		81.20912		10.12913	81.62014			0.00	0.00	0	6,569.00
ES33	On 05/05/2016	Bond Future	10.28262		78.81242		10.21984	79.23058			0.00	0.00	0	0.00
ES33	On 04/08/2016	Bond Future	10.37087		80.23300		10.30572	80.66057			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 04/02/2016	GOVI	498.07700		498.07700		500.06600	500.06600			0.00	0.00	0	445.00
GOVI	On 05/05/2016	GOVI	506.61600		506.61600		508.63800	508.63800			0.00	0.00	0	145.00
GOVI	On 04/08/2016	GOVI	515.64600		515.64600		517.71700	517.71700			0.00	0.00	0	0.00
I2025	On 04/02/2016	Bond Future	123.93423		123.93423		123.95090	123.95090			0.00	0.00	0	950.00
I2025	On 05/05/2016	Bond Future	126.06918		126.06918		126.08614	126.08614			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	104.96487		104.96487		104.97837	104.97837			0.00	0.00	0	185.00
I2033	On 05/05/2016	Bond Future	105.79857		105.79857		105.81253	105.81253			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	128.88152		128.88152		128.89818	128.89818			0.00	413,709,679.20	3,210	13,599.00
I2038	On 05/05/2016	Bond Future	131.10187		131.10187		131.11881	131.11881			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	130.09007		130.09007		130.10666	130.10666			0.00	20,554,231.06	158	8,112.00
I2046	On 05/05/2016	Bond Future	130.90233		130.90233		130.91929	130.91929			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	135.90509		135.90509		135.92233	135.92233			0.00	5,164,393.42	38	6,284.00
I2050	On 05/05/2016	Bond Future	138.24610		138.24610		138.26378	138.26378			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

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 04/02/2016	Index Future			237.63800		237.63800		237.51100	237.51100			0.00	0.00	0	1,035.00
IGOV	On 05/05/2016	Index Future			241.73100		241.73100		241.60200	241.60200			0.00	0.00	0	19.00
IGOV	On 04/08/2016	Index Future			246.05800		246.05800		245.93300	245.93300			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future			643.50700		643.50700		643.17300	643.17300			0.00	0.00	0	157.00
ILBI	On 05/05/2016	Index Future			654.55300		654.55300		654.21400	654.21400			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future			6.37000		93.63000		6.37000	93.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			6.45000		93.55000		6.45000	93.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future			6.54000		93.46000		6.54000	93.46000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future			6.65000		93.35000		6.65000	93.35000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			6.71000		93.29000		6.71000	93.29000			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 15/06/2016	Jibar Tradeable Future			6.98000		93.02000		6.98000	93.02000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.22000		92.78000		7.22000	92.78000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.40000		92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.57000		92.43000		7.57000	92.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.72000		92.28000		7.72000	92.28000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.90000		92.10000		7.90000	92.10000			0.00	0.00	0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future			0.13950		0.13950		0.13880	0.13880			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future			0.13960		0.13960		0.13800	0.13800			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future			0.13930		0.13930		0.13720	0.13720			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future			0.13870		0.13870		0.13800	0.13800			0.00	0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.07140		0.07140		0.07080	0.07080			0.00	0.00	0	28,268.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.06730		0.06730		0.06680	0.06680			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.06440		0.06440		0.06370	0.06370			0.00	0.00	0	0.00
NZ\$ / R	On 20/11/2015	Any day expiry			9.33570		9.33570		9.31370	9.31370		14.54	0.00	0.00	0	8,000.00
NZ\$ / R	On 20/11/2015	Any day expiry	9.34	Put	82.78050		0.08278		96.61820	0.09662	82.780	14.62	0.50	0.00	0	8,000.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			9.36090		9.36090		9.33700	9.33700		11.14	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			9.46040		9.46040		9.43460	9.43460		12.08	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			9.56290		9.56290		9.53700	9.53700		13.48	0.00	0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.07800		1.07800		1.07490	1.07490			0.00	0.00	0	2,159.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.08090		1.08090		1.07770	1.07770			0.00	0.00	0	50.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.08390		1.08390		1.08080	1.08080			0.00	0.00	0	0.00
R186	On 04/02/2016	Bond Future			8.66398		114.17032		8.59744	114.67393		9.51	0.00	57,085,160.00	500	52,945.00
R186	On 04/02/2016	Bond Future	7.90	Call	320.46000		0.32046		398.12000	0.39812	320.460	9.22	0.13	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.02	Call	461.27000		0.46127		563.36000	0.56336	461.270	9.27	0.17	0.00	0	2,500.00
R186	On 04/02/2016	Bond Future	8.40	Call	1,215.52000		1.21552		1,416.45000	1.41645	1,215.520	9.39	0.36	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	1,355.42000		1.35542	1,570.92000	1.57092	1,355.420	9.40	0.39	0.00	0	900.00	
R186	On 04/02/2016	Bond Future	8.65	Put	2,124.09000		2.12409	0.00000	0.00000	2,124.090	9.47	0.50	19,430,409.90	340	340.00	
R186	On 04/02/2016	Bond Future	8.70	Put	1,938.54000		1.93854	1,723.63000	1.72363	1,938.540	9.49	0.47	1,778,669.65	33	5,000.00	
R186	On 04/02/2016	Bond Future	8.75	Put	1,764.66000		1.76466	1,563.91000	1.56391	1,764.660	9.51	0.44	0.00	0	11,695.00	
R186	On 04/02/2016	Bond Future	8.80	Put	1,603.07000		1.60307	1,416.13000	1.41613	1,603.070	9.53	0.41	0.00	0	5,000.00	
R186	On 04/02/2016	Bond Future	8.83	Put	1,511.44000		1.51144	0.00000	0.00000	1,511.440	9.55	0.40	1,500,953.53	33	33.00	
R186	On 04/02/2016	Bond Future	9.20	Put	678.64000		0.67864	584.32000	0.58432	678.640	9.71	0.22	0.00	0	2,500.00	
R186	On 05/05/2016	Bond Future			8.72815		116.12819	8.65901	116.64044		9.25	0.00	0.00	0	0.00	
R186	On 05/05/2016	Bond Future	8.75	Put	2,884.84000		2.88484	2,655.11000	2.65511	2,884.840	9.25	0.48	0.00	0	1,900.00	
R186	On 05/05/2016	Bond Future	8.85	Put	2,543.31000		2.54331	2,333.43000	2.33343	2,543.310	9.29	0.44	0.00	0	5,350.00	
R186	On 04/08/2016	Bond Future			8.78571		112.92006	8.71344	113.44429		9.40	0.00	0.00	0	0.00	
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R197	On 04/02/2016	Bond Future			293.75653		293.75653	292.90252	292.90252			0.00	0.00	0	724.00	
R197	On 05/05/2016	Bond Future			298.81643		298.81643	297.94793	297.94793			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			242.22274		242.22274	242.25454	242.25454			0.00	540,398,932.94	2,231	48,921.00	
R202	On 05/05/2016	Bond Future			246.39470		246.39470	246.42714	246.42714			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			8.44651		99.81561	8.38473	100.13220		7.17	0.00	25,253,349.33	253	9,944.00	
R2023	On 05/05/2016	Bond Future			8.51464		97.60014	8.44989	97.92221		7.20	0.00	0.00	0	0.00	
R2023	On 04/08/2016	Bond Future			8.57394		99.35894	8.50546	99.68918		6.92	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			7.47166		104.47094	7.38034	104.60730		1.68	0.00	0.00	0	15,947.00	
R203	On 05/05/2016	Bond Future			7.57089		102.09414	7.46164	102.23286		1.48	0.00	0.00	0	0.00	
R203	On 04/08/2016	Bond Future			7.64239		103.93412	7.50443	104.07783		1.21	0.00	0.00	0	0.00	
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2030	On 04/02/2016	Bond Future			9.06314		91.86216	8.98660	92.42889			0.00	0.00	0	9,973.00	
R2030	On 05/05/2016	Bond Future			9.12936		93.43803	9.05029	94.01454			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			9.17270		95.26313	9.09625	95.86740			0.00	0.00	0	2,957.00	
R2032	On 04/02/2016	Bond Future	9.20	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	22	22.00	
R2032	On 04/02/2016	Bond Future	9.30	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	22	22.00	
R2032	On 05/05/2016	Bond Future			9.23755		92.74074	9.15868	93.35531			0.00	0.00	0	0.00	
R2032	On 04/08/2016	Bond Future			9.29716		94.41241	9.21547	95.04035			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			9.33583		92.57332		9.27488	93.09856			0.00	0.00	0	49,449.00
R2037	On 04/02/2016	Bond Future	9.30	Put	308.20000		0.30820		0.00000	0.00000	308.200		1.00	1,528,429.12	16	16.00
R2037	On 04/02/2016	Bond Future	9.43	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0.00	16	16.00
R2037	On 05/05/2016	Bond Future			9.40020		94.16146		9.33741	94.69580			0.00	0.00	0	0.00
R2037	On 04/08/2016	Bond Future			9.46089		91.60005		9.39590	92.14625			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			7.81297		101.54942		7.73224	101.75403		3.13	0.00	92,105,323.94	907	30,253.00
R204	On 05/05/2016	Bond Future			7.90412		103.29077		7.81476	103.49891		2.85	0.00	0.00	0	0.00
R204	On 04/08/2016	Bond Future			7.98308		101.11320		7.88201	101.32756		2.66	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 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			9.40327		93.79577		9.35260	94.26809			0.00	0.00	0	17,852.00
R2044	On 04/02/2016	Bond Future	9.58	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0.00	25	25.00
R2044	On 05/05/2016	Bond Future			9.46515		95.40491		9.41299	95.88540			0.00	0.00	0	0.00
R2044	On 04/08/2016	Bond Future			9.52353		92.74069		9.46957	93.23203			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			9.36894		97.65106		9.32855	98.03808			0.00	10,741,616.60	110	55,384.00
R2048	On 04/02/2016	Bond Future	9.45	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0.00	75	75.00
R2048	On 04/02/2016	Bond Future	9.55	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0.00	75	75.00
R2048	On 05/05/2016	Bond Future			9.42584		94.89180		9.38429	95.28555			0.00	0.00	0	0.00
R2048	On 04/08/2016	Bond Future			9.47784		96.60201		9.43486	97.00508			0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future			8.08022		97.74010		7.99039	98.03319		4.37	0.00	0.00	0	47,160.00
R207	On 04/02/2016	Bond Future	7.27	Call	81.48000		0.08148		114.04000	0.11404	81.480	4.18	0.09	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	181.71000		0.18171		241.46000	0.24146	181.710	4.23	0.17	0.00	0	19.00
R207	On 05/05/2016	Bond Future			8.17074		99.41643		8.07385	99.71459		4.10	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	402.20000		0.40220		484.71000	0.48471	402.200	3.97	0.25	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.25139		97.56448		8.14547	97.87040		3.94	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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R208	On 04/02/2016	Bond Future			8.22955		96.32037		8.15665	96.61031		5.57	0.00	29,377,712.85	305	38,271.00
R208	On 05/05/2016	Bond Future			8.30687		94.57164		8.22951	94.86653		5.48	0.00	0.00	0	0.00
R208	On 04/08/2016	Bond Future			8.37557		96.27601		8.29258	96.57856		5.19	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			9.23023		75.19781		9.16933	75.63557		14.58	0.00	7,519,781.00	100	41,102.00
R209	On 04/02/2016	Bond Future	9.52	Put	1,212.90000		1.21290		1,083.75000	1.08375	1,212.900	14.59	0.34	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			9.28781		73.33875		9.22518	73.78409		14.93	0.00	0.00	0	0.00
R209	On 05/05/2016	Bond Future	8.25	Call	608.09000		0.60809		689.96000	0.68996	608.090	14.44	0.16	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	2,113.41000		2.11341		2,310.67000	2.31067	2,113.410	14.81	0.41	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.34055		74.66068		9.27590	75.11579		14.65	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			184.54130		184.54130		184.56591	184.56591			0.00	7,566,193.30	41	3,256.00
R210	On 05/05/2016	Bond Future			185.55462		185.55462		185.57964	185.57964			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			135.74123		135.74123		135.77563	135.77563			0.00	0.00	0	1,010.00
R211	On 05/05/2016	Bond Future			138.07964		138.07964		138.11469	138.11469			0.00	0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 04/02/2016	Bond Future			142.14330		142.14330		142.20326	142.20326			0.00	0.00	0	1,569.00
R212	On 05/05/2016	Bond Future			144.59209		144.59209		144.65310	144.65310			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			9.12415		85.92231		9.04771	86.46672		12.49	0.00	0.00	0	31,687.00
R213	On 05/05/2016	Bond Future			9.18505		83.84865		9.10626	84.40238		12.76	0.00	0.00	0	0.00
R213	On 04/08/2016	Bond Future			9.24025		85.35968		9.15869	85.92548		12.48	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 04/02/2016	Bond Future			9.30709		75.82904		9.24619	76.28665		15.23	0.00	0.00	0	32,977.00
R214	On 04/02/2016	Bond Future	9.35	Put	2,038.56000		2.03856		0.00000	0.00000	2,038.560	15.16	0.46	894,796.71	25	25.00

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	9.45	Put	1,703.42000	1.70342	0.00000	0.00000	1,703.420	15.21	0.41	784,761.65	25	25.00
R214	On 05/05/2016	Bond Future			9.36211	73.83568	9.29953	74.30120		15.63	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future			9.41216	75.16634	9.34761	75.64202		15.33	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			24,836.23000	24,836.23000	24,638.12000	24,638.12000			0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future			10.10670	10.10670	10.02790	10.02790		11.38	0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future			10.24960	10.24960	10.16710	10.16710		13.04	0.00	0.00	0	3,243.00
TRY / R	On 11/12/2015	Foreign Exchange Future			4.95750	4.95750	4.89920	4.89920		9.84	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future			4.91010	4.91010	4.85240	4.85240		13.53	0.00	0.00	0	0.00
ZMW / R	On 11/12/2015	Foreign Exchange Future			1.14150	1.14150	1.02020	1.02020			0.00	0.00	0	7,688.00
ZMW / R	On 14/03/2016	Foreign Exchange Future			1.09770	1.09770	0.98100	0.98100			0.00	0.00	0	1.00

Total for Derivatives :												2,252,553,106.30	92,724	4249136.00
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Grand Total:												2,252,553,106.30	92,724	4249136.00
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