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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/12/2015

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 08/12/2015	Any day expiry	14.66870	14.66870		14.54040	14.54040		15.19	0.00	8,072,862.00	552	0.00
\$ / R	On 10/12/2015	Any day expiry	14.67130	14.67130		14.54040	14.54040		15.36	0.00	0.00	0	133.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.67130	14.67130		14.54290	14.54290		15.43	0.00	651,963,229.40	44,438	448,901.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	3,721.30000	3.72130	3,592.90000	3.59290	3,721.300	40.63	1.00	0.00	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	0.00000	0.00000	0.00000	0.00000	0.000	40.63	0.00	0.00	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	3,671.30000	3.67130	3,542.90000	3.54290	3,671.300	42.05	1.00	0.00	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	3,471.30000	3.47130	3,342.90000	3.34290	3,471.300	47.71	1.00	0.00	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	3,271.30000	3.27130	3,142.90000	3.14290	3,271.300	53.37	1.00	0.00	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	0.00080	0.00000	0.00000	0.00000	0.001	59.03	0.00	0.00	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	0.00100	0.00000	0.00000	0.00000	0.001	59.31	0.00	0.00	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	0.00460	0.00000	0.00000	0.00000	0.005	60.85	0.00	0.00	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	0.00480	0.00000	0.00000	0.00000	0.005	59.87	0.00	0.00	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	0.00520	0.00001	0.00000	0.00000	0.005	57.91	0.00	0.00	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	0.00570	0.00001	0.00000	0.00000	0.006	55.95	0.00	0.00	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	2,521.30640	2.52131	2,392.90000	2.39290	2,521.306	53.01	1.00	0.00	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	0.00650	0.00001	0.00000	0.00000	0.007	52.42	0.00	0.00	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 11/12/2015	Foreign Exchange Future	12.20	Call	2,471.30670	2.47131	2,342.90000	2.34290	2,471.307	52.03	1.00	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.50	Call	2,171.30850	2.17131	2,042.90000	2.04290	2,171.309	46.14	1.00	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	0.00890	0.00001	0.00000	0.00000	0.009	44.96	0.00	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	2,101.30900	2.10131	1,972.90000	1.97290	2,101.309	44.77	1.00	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	2,091.30910	2.09131	1,962.90000	1.96290	2,091.309	44.57	1.00	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	2,071.30920	2.07131	1,942.90000	1.94290	2,071.309	44.18	1.00	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.70	Put	0.01010	0.00001	0.00000	0.00000	0.010	42.21	0.00	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.76	Put	0.01060	0.00001	0.00000	0.00000	0.011	41.04	0.00	0.00	0	402.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.77	Put	0.01070	0.00001	0.00010	0.00000	0.011	40.84	0.00	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Call	1,871.31100	1.87131	1,742.90010	1.74290	1,871.311	40.25	1.00	0.00	0	17,883.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.80	Put	0.01100	0.00001	0.00010	0.00000	0.011	40.25	0.00	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.85	Put	0.01150	0.00001	0.00030	0.00000	0.011	39.27	0.00	0.00	0	8,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	1,771.31200	1.77131	1,642.90070	1.64290	1,771.312	38.29	1.00	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Put	0.01200	0.00001	0.00070	0.00000	0.012	38.29	0.00	0.00	0	100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	1,671.31320	1.67131	1,542.90410	1.54290	1,671.313	36.33	1.00	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Put	0.01320	0.00001	0.00410	0.00000	0.013	36.33	0.00	0.00	0	54,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	0.01390	0.00001	0.00880	0.00001	0.014	35.35	0.00	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	1,571.31460	1.57131	1,442.91810	1.44292	1,571.315	34.37	1.00	0.00	0	12,166.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	1,471.31620	1.47132	1,342.93030	1.34293	1,471.316	32.41	1.00	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Put	0.01620	0.00002	0.03030	0.00003	0.016	32.41	0.00	0.00	0	60.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.25	Call	1,421.31990	1.42132	1,292.93940	1.29294	1,421.320	31.75	1.00	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	1,391.32260	1.39132	1,262.94620	1.26295	1,391.323	31.35	1.00	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.31	Call	1,361.32580	1.36133	1,232.95420	1.23295	1,361.326	30.95	1.00	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.36	Put	0.03210	0.00003	0.07090	0.00007	0.032	30.29	0.00	0.00	0	1,260.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.38	Call	1,291.33510	1.29134	1,162.97910	1.16298	1,291.335	30.03	1.00	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	1,271.33840	1.27134	1,142.98820	1.14299	1,271.338	29.76	1.00	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Put	0.03840	0.00004	0.08820	0.00009	0.038	29.76	0.00	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	1,231.34600	1.23135	1,103.01000	1.10301	1,231.346	29.23	1.00	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	1,171.36080	1.17136	1,043.05380	1.04305	1,171.361	28.44	1.00	0.00	0	2,150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Put	0.06080	0.00006	0.15380	0.00015	0.061	28.44	0.00	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.52	Call	1,151.36680	1.15137	1,023.07220	1.02307	1,151.367	28.18	1.00	0.00	0	5,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.59	Call	1,081.39360	1.08139	953.15680	0.95316	1,081.394	27.25	1.00	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.60	Call	1,071.39830	1.07140	943.17200	0.94317	1,071.398	27.12	1.00	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.62	Put	0.10850	0.00011	0.30540	0.00031	0.108	26.86	0.00	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.63	Put	0.11410	0.00011	0.32370	0.00032	0.114	26.72	0.00	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.64	Put	0.11990	0.00012	0.34310	0.00034	0.120	26.59	0.00	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.65	Put	0.12610	0.00013	0.36380	0.00036	0.126	26.46	0.00	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	1,011.43260	1.01143	883.28570	0.88329	1,011.433	26.33	1.00	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Call	951.48040	0.95148	823.44960	0.82345	951.480	25.53	1.00	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.72	Put	0.18040	0.00018	0.54960	0.00055	0.180	25.53	0.00	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.80	Put	0.27550	0.00028	0.88810	0.00089	0.276	24.48	0.00	0.00	0	11,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.83	Call	841.62430	0.84162	713.97420	0.71397	841.624	24.08	1.00	0.00	0	660.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.84	Put	0.34260	0.00034	1.14470	0.00114	0.343	23.95	0.00	0.00	0	13,360.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Call	761.81260	0.76181	634.68970	0.63469	761.813	23.05	0.99	0.00	0	200.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 11/12/2015	Foreign Exchange Future	13.91	Put	0.51260	0.00051	1.78970	0.00179	0.513	23.05	0.01	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.92	Put	0.54880	0.00055	1.90810	0.00191	0.549	22.95	0.01	0.00	0	1,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.95	Put	0.67390	0.00067	2.31270	0.00231	0.674	22.64	0.01	0.00	0	6,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Call	672.25020	0.67225	546.08810	0.54609	672.250	22.13	0.99	0.00	0	51,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.00	Put	0.95020	0.00095	3.18810	0.00319	0.950	22.13	0.01	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.01	Put	1.01800	0.00102	3.39950	0.00340	1.018	22.02	0.01	0.00	0	50,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.04	Call	632.55230	0.63255	507.02180	0.50702	632.552	21.72	0.99	0.00	0	13,360.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.09	Call	583.07060	0.58307	458.58010	0.45858	583.071	21.20	0.98	0.00	0	1,500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.12	Put	2.18030	0.00218	6.88170	0.00688	2.180	20.89	0.02	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.20	Call	475.09900	0.47510	354.33960	0.35434	475.099	20.07	0.96	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.24	Call	436.31180	0.43631	317.60790	0.31761	436.312	19.66	0.95	0.00	0	250.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.27	Put	6.16510	0.00617	17.72780	0.01773	6.165	19.35	0.06	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.28	Call	397.90480	0.39790	281.75930	0.28176	397.905	19.24	0.94	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	7.57780	0.00758	21.33020	0.02133	7.578	19.04	0.07	0.00	0	12,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	313.50880	0.31351	205.46590	0.20547	313.509	18.32	0.90	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Put	12.20880	0.01221	32.56590	0.03257	12.209	18.32	0.10	0.00	0	8,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Call	200.09350	0.20009	111.27530	0.11128	200.093	16.98	0.78	0.00	0	55,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.50	Put	28.79350	0.02879	68.37530	0.06838	28.793	16.98	0.22	0.00	0	201.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.70	Call	71.07220	0.07107	35.61630	0.03562	71.072	15.94	0.45	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.75	Call	53.69300	0.05369	26.56300	0.02656	53.693	16.44	0.36	0.00	0	200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.83	Call	33.61040	0.03361	16.47260	0.01647	33.610	17.24	0.25	0.00	0	6,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	31.65630	0.03166	15.51060	0.01551	31.656	17.34	0.24	0.00	0	5,752.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	14.29230	0.01429	7.07750	0.00708	14.292	18.65	0.12	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	11.86650	0.01187	5.90950	0.00591	11.867	18.95	0.10	0.00	0	130,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.30	Call	1.89440	0.00189	1.03620	0.00104	1.894	21.97	0.02	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.42	Call	0.92510	0.00093	0.46710	0.00047	0.925	23.12	0.01	0.00	0	11,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.57	Call	0.34030	0.00034	0.17370	0.00017	0.340	24.20	0.00	0.00	0	39,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	0.07610	0.00008	0.03950	0.00004	0.076	25.86	0.00	0.00	0	53,000.00
\$ / R	On 17/12/2015	Any day expiry			14.68460	14.68460	14.55820	14.55820		14.65	0.00	0.00	0	0.00
\$ / R	On 17/12/2015	Any day expiry	14.41	Call	320.33140	0.32033	223.59010	0.22359	320.331	15.69	0.78	0.00	0	5,000.00
\$ / R	On 17/12/2015	Any day expiry	14.42	Call	312.37870	0.31238	216.68920	0.21669	312.379	15.66	0.77	0.00	0	10,000.00
\$ / R	On 21/12/2015	Any day expiry			14.69530	14.69530	14.56880	14.56880		14.48	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	0.00780	0.00001	0.00820	0.00001	0.008	41.07	0.00	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	0.00800	0.00001	0.00920	0.00001	0.008	37.04	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	562.72880	0.56273	450.81930	0.45082	562.729	15.05	0.91	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	0.02370	0.00002	0.00020	0.00000	0.024	28.13	0.00	0.00	0	300.00
\$ / R	On 22/12/2015	Any day expiry			14.69820	14.69820	14.57140	14.57140		14.62	0.00	0.00	0	0.00
\$ / R	On 22/12/2015	Any day expiry	13.89	Call	813.27720	0.81328	690.84880	0.69085	813.277	15.40	0.97	0.00	0	15,000.00
\$ / R	On 22/12/2015	Any day expiry	14.43	Call	334.66520	0.33467	245.37380	0.24537	334.665	14.72	0.74	0.00	0	15,000.00
\$ / R	On 29/12/2015	Any day expiry			14.71800	14.71800	14.58990	14.58990		14.71	0.00	0.00	0	0.00
\$ / R	On 29/12/2015	Any day expiry	13.50	Put	3.62630	0.00363	4.97390	0.00497	3.626	17.07	0.02	0.00	0	100.00
\$ / R	On 29/12/2015	Any day expiry	13.92	Call	810.12500	0.81013	689.95910	0.68996	810.125	14.66	0.95	0.00	0	100.00
\$ / R	On 12/01/2016	Any day expiry			14.75750	14.75750	14.62690	14.62690		15.07	0.00	0.00	0	4,393.00
\$ / R	On 13/01/2016	Any day expiry			14.76000	14.76000	14.62950	14.62950		15.13	0.00	0.00	0	1,176.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
\$ / R			On 15/01/2016	Any day expiry			14.76520	14.76520	14.63460	14.63460	15.24	0.00	0.00	0	0.00
\$ / R	14.00	Put	On 15/01/2016	Any day expiry	45.62400	0.04562	65.99130	0.06599	45.624	14.78	0.13	0.00	0	10,000.00	
\$ / R	14.10	Put	On 15/01/2016	Any day expiry	61.79980	0.06180	87.04780	0.08705	61.800	14.84	0.16	0.00	0	10,000.00	
\$ / R	14.40	Put	On 15/01/2016	Any day expiry	136.23690	0.13624	0.00000	0.00000	136.237	15.03	0.29	43,430,439.60	10,000	10,000.00	
\$ / R	15.00	Call	On 15/01/2016	Any day expiry	200.00920	0.20001	155.03820	0.15504	200.009	15.82	0.39	0.00	0	20,000.00	
\$ / R			On 27/01/2016	Any day expiry	14.79580	14.79580	14.66520	14.66520		15.39	0.00	0.00	0	0.00	
\$ / R	11.80	Put	On 27/01/2016	Any day expiry	0.53240	0.00053	0.72840	0.00073	0.532	20.99	0.00	0.00	0	250.00	
\$ / R	12.97	Call	On 27/01/2016	Any day expiry	1,829.80970	1.82981	1,700.95830	1.70096	1,829.810	16.15	0.99	0.00	0	4,600.00	
\$ / R	13.11	Call	On 27/01/2016	Any day expiry	1,690.98220	1.69098	1,562.71650	1.56272	1,690.982	15.56	0.98	0.00	0	3,600.00	
\$ / R	13.50	Put	On 27/01/2016	Any day expiry	14.96520	0.01497	23.43850	0.02344	14.965	14.77	0.04	0.00	0	150.00	
\$ / R	14.48	Call	On 27/01/2016	Any day expiry	508.99030	0.50899	427.77120	0.42777	508.990	15.14	0.66	0.00	0	250.00	
\$ / R	15.32	Call	On 27/01/2016	Any day expiry	163.49290	0.16349	130.60360	0.13060	163.493	16.54	0.30	0.00	0	150.00	
\$ / R			On 29/01/2016	Any day expiry	14.80090	14.80090	14.67030	14.67030		15.46	0.00	0.00	0	0.00	
\$ / R	13.74	Put	On 29/01/2016	Any day expiry	34.43650	0.03444	49.53140	0.04953	34.437	14.86	0.09	0.00	0	100.00	
\$ / R	14.26	Call	On 29/01/2016	Any day expiry	667.69810	0.66770	575.06400	0.57506	667.698	15.04	0.75	0.00	0	100.00	
\$ / R			On 12/02/2016	Any day expiry	14.83680	14.83680	14.70610	14.70610		15.63	0.00	0.00	0	96.00	
\$ / R	11.60	Put	On 12/02/2016	Any day expiry	0.69430	0.00069	0.96630	0.00097	0.694	20.22	0.00	0.00	0	1,000.00	
\$ / R	15.40	Call	On 12/02/2016	Any day expiry	206.29380	0.20629	171.02770	0.17103	206.294	16.79	0.31	0.00	0	1,000.00	
\$ / R			On 19/02/2016	Any day expiry	14.85480	14.85480	14.72390	14.72390		15.63	0.00	0.00	0	0.00	
\$ / R	13.93	Call	On 19/02/2016	Any day expiry	1,010.29790	1.01030	903.46220	0.90346	1,010.298	14.91	0.84	0.00	0	3,600.00	
\$ / R	14.30	Put	On 19/02/2016	Any day expiry	176.11270	0.17611	217.22380	0.21722	176.113	15.11	0.28	0.00	0	100.00	
\$ / R	14.91	Call	On 19/02/2016	Any day expiry	391.08280	0.39108	333.35600	0.33336	391.083	15.75	0.49	0.00	0	100.00	
\$ / R			On 25/02/2016	Any day expiry	14.87030	14.87030	14.73920	14.73920		15.62	0.00	0.00	0	0.00	
\$ / R	11.80	Put	On 25/02/2016	Any day expiry	1.82910	0.00183	2.32940	0.00233	1.829	19.24	0.00	0.00	0	250.00	
\$ / R	13.50	Put	On 25/02/2016	Any day expiry	36.03110	0.03603	48.83880	0.04884	36.031	14.86	0.08	0.00	0	150.00	
\$ / R	14.84	Call	On 25/02/2016	Any day expiry	445.74640	0.44575	382.43630	0.38244	445.746	15.61	0.53	0.00	0	250.00	
\$ / R	15.64	Call	On 25/02/2016	Any day expiry	196.68880	0.19669	163.96390	0.16396	196.689	17.24	0.28	0.00	0	150.00	
\$ / R			On 26/02/2016	Any day expiry	14.87280	14.87280	14.74180	14.74180		15.65	0.00	0.00	0	392.00	
\$ / R			On 29/02/2016	Any day expiry	14.88060	14.88060	14.74940	14.74940		15.67	0.00	0.00	0	133.00	
\$ / R	13.92	Put	On 29/02/2016	Any day expiry	94.55710	0.09456	118.72160	0.11872	94.557	14.85	0.16	0.00	0	100.00	
\$ / R	14.60	Call	On 29/02/2016	Any day expiry	585.16510	0.58517	507.40260	0.50740	585.165	15.35	0.62	0.00	0	100.00	
\$ / R			On 02/03/2016	Any day expiry	14.88570	14.88570	14.75450	14.75450		15.71	0.00	0.00	0	0.00	
\$ / R	14.60	Call	On 02/03/2016	Any day expiry	594.32270	0.59432	516.23160	0.51623	594.323	15.39	0.62	0.00	0	10,000.00	
\$ / R	14.61	Call	On 02/03/2016	Any day expiry	588.75190	0.58875	511.06130	0.51106	588.752	15.40	0.61	0.00	0	10,000.00	
\$ / R	14.62	Call	On 02/03/2016	Any day expiry	583.21870	0.58322	505.93110	0.50593	583.219	15.41	0.61	0.00	0	10,000.00	
\$ / R			On 07/03/2016	Any day expiry	14.89860	14.89860	14.76730	14.76730		15.69	0.00	0.00	0	187.00	
\$ / R			On 11/03/2016	Any day expiry	14.90890	14.90890	14.77760	14.77760		15.79	0.00	0.00	0	272.00	
\$ / R			On 14/03/2016	Foreign Exchange Future	14.91680	14.91680	14.78540	14.78540		15.76	0.00	1,719,563,953.60	115,277	208,337.00	
\$ / R	11.05	Put	On 14/03/2016	Foreign Exchange Future	0.92900	0.00093	1.21380	0.00121	0.929	20.56	0.00	0.00	0	1,500.00	
\$ / R	11.55	Put	On 14/03/2016	Foreign Exchange Future	2.11890	0.00212	2.62220	0.00262	2.119	19.33	0.00	0.00	0	42,370.00	
\$ / R	11.60	Put	On 14/03/2016	Foreign Exchange Future	2.29850	0.00230	2.83050	0.00283	2.298	19.20	0.00	0.00	0	30,000.00	
\$ / R	11.80	Put	On 14/03/2016	Foreign Exchange Future	3.17690	0.00318	3.83910	0.00384	3.177	18.71	0.01	0.00	0	1,000.00	
\$ / R	11.83	Put	On 14/03/2016	Foreign Exchange Future	3.33400	0.00333	4.01820	0.00402	3.334	18.64	0.01	0.00	0	1,204.00	
\$ / R	11.91	Put	On 14/03/2016	Foreign Exchange Future	3.79150	0.00379	4.56970	0.00457	3.791	18.44	0.01	0.00	0	788.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	4.04310	0.00404	4.87830	0.00488	4.043	18.34	0.01	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	4.38080	0.00438	5.29260	0.00529	4.381	18.22	0.01	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	5.22340	0.00522	6.32790	0.00633	5.223	17.95	0.01	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	6.63130	0.00663	8.06200	0.00806	6.631	17.58	0.01	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	2,377.28060	2.37728	2,248.21770	2.24822	2,377.281	16.87	0.98	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	14.10920	0.01411	17.31090	0.01731	14.109	16.41	0.03	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	2,132.29160	2.13229	2,004.42350	2.00442	2,132.292	16.26	0.97	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	19.55210	0.01955	24.05540	0.02406	19.552	15.89	0.04	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	24.64330	0.02464	30.36570	0.03037	24.643	15.53	0.05	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	1,745.53280	1.74553	1,620.83010	1.62083	1,745.533	15.28	0.94	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	31.49540	0.03150	38.84940	0.03885	31.495	15.14	0.06	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	1,465.40500	1.46541	1,348.25640	1.34826	1,465.405	14.81	0.91	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	1,420.87090	1.42087	1,304.82780	1.30483	1,420.871	14.82	0.90	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.63	Put	63.81500	0.06381	81.05240	0.08105	63.815	14.84	0.11	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	80.93830	0.08094	101.24640	0.10125	80.938	14.86	0.14	0.00	0	4,350.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	1,239.31090	1.23931	1,128.48840	1.12849	1,239.311	14.87	0.86	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	1,091.79020	1.09179	986.15300	0.98615	1,091.790	14.90	0.82	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.95	Put	117.03930	0.11704	143.10640	0.14311	117.039	14.90	0.18	0.00	0	32,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	1,044.49130	1.04449	940.71830	0.94072	1,044.491	14.91	0.81	0.00	0	1,750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	967.90720	0.96791	868.52410	0.86852	967.907	14.93	0.78	0.00	0	9,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	178.55780	0.17856	215.36660	0.21537	178.558	15.00	0.25	0.00	0	800.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	888.39150	0.88839	794.18000	0.79418	888.391	15.01	0.75	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	820.58910	0.82059	730.25050	0.73025	820.589	15.12	0.72	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.47	Call	719.32840	0.71933	635.31470	0.63531	719.328	15.29	0.66	0.00	0	1,676.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	701.34260	0.70134	618.52640	0.61853	701.343	15.33	0.65	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	649.29260	0.64929	570.06930	0.57007	649.293	15.42	0.62	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	589.54290	0.58954	514.70650	0.51471	589.543	15.54	0.59	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	563.77770	0.56378	490.92260	0.49092	563.778	15.60	0.57	0.00	0	29,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.03	Call	438.72710	0.43873	379.92590	0.37993	438.727	16.02	0.48	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.25	Call	361.09170	0.36109	310.41170	0.31041	361.092	16.46	0.41	0.00	0	350.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	354.72100	0.35472	304.73520	0.30474	354.721	16.50	0.41	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	264.21910	0.26422	224.64430	0.22464	264.219	17.16	0.32	0.00	0	1,400.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	231.17630	0.23118	195.67870	0.19568	231.176	17.46	0.29	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Call	211.55490	0.21155	178.54060	0.17854	211.555	17.66	0.27	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.11	Call	168.29280	0.16829	140.97290	0.14097	168.293	18.19	0.22	0.00	0	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	119.80930	0.11981	98.95000	0.09895	119.809	18.95	0.16	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	96.10460	0.09610	78.89270	0.07889	96.105	19.39	0.13	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	6.46910	0.00647	4.22150	0.00422	6.469	24.86	0.01	0.00	0	1,500.00
\$ / R	On 16/03/2016	Any day expiry			14.92210	14.92210	14.79060	14.79060		15.82	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	37.17480	0.03717	46.82420	0.04682	37.175	14.98	0.07	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	636.62790	0.63663	558.55820	0.55856	636.628	15.52	0.61	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			14.94050	14.94050	14.80880	14.80880		15.93	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	77.67990	0.07768	96.38980	0.09639	77.680	14.90	0.13	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	498.59850	0.49860	435.68200	0.43568	498.598	15.97	0.51	0.00	0	19,744.00

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 29/03/2016	Any day expiry			14.95630	14.95630	14.82440	14.82440	15.93	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 29/03/2016	Any day expiry	4.26110	0.00426	5.12470	0.00512	4.261	18.23	0.01	0.00	0	250.00	
\$ / R	13.50	Put	On 29/03/2016	Any day expiry	59.05130	0.05905	74.05560	0.07406	59.051	14.81	0.10	0.00	0	150.00	
\$ / R	15.25	Call	On 29/03/2016	Any day expiry	416.27930	0.41628	362.03710	0.36204	416.279	16.51	0.43	0.00	0	250.00	
\$ / R	15.96	Call	On 29/03/2016	Any day expiry	235.23590	0.23524	200.98940	0.20099	235.236	17.88	0.27	0.00	0	150.00	
\$ / R			On 18/04/2016	Any day expiry	15.00890	15.00890	14.87630	14.87630		16.13	0.00	0.00	0	0.00	
\$ / R	13.97	Put	On 18/04/2016	Any day expiry	159.12130	0.15912	185.80570	0.18581	159.121	15.03	0.20	0.00	0	17,896.00	
\$ / R	15.42	Call	On 18/04/2016	Any day expiry	432.60620	0.43261	379.43890	0.37944	432.606	16.90	0.41	0.00	0	17,896.00	
\$ / R			On 26/04/2016	Any day expiry	15.02990	15.02990	14.89710	14.89710		16.25	0.00	0.00	0	0.00	
\$ / R	11.80	Put	On 26/04/2016	Any day expiry	5.51490	0.00551	6.19270	0.00619	5.515	17.15	0.01	0.00	0	250.00	
\$ / R	13.50	Put	On 26/04/2016	Any day expiry	79.62730	0.07963	93.88810	0.09389	79.627	14.91	0.11	0.00	0	150.00	
\$ / R	15.66	Call	On 26/04/2016	Any day expiry	390.22070	0.39022	342.18550	0.34219	390.221	17.36	0.37	0.00	0	250.00	
\$ / R	16.29	Call	On 26/04/2016	Any day expiry	255.63110	0.25563	222.36750	0.22237	255.631	18.53	0.26	0.00	0	150.00	
\$ / R			On 10/05/2016	Any day expiry	15.06670	15.06670	14.93350	14.93350		16.27	0.00	0.00	0	0.00	
\$ / R	14.28	Put	On 10/05/2016	Any day expiry	268.52300	0.26852	305.40660	0.30541	268.523	15.23	0.28	0.00	0	8,403.00	
\$ / R	15.51	Call	On 10/05/2016	Any day expiry	477.80260	0.47780	423.02630	0.42303	477.803	17.09	0.42	187,572.96	30	8,403.00	
\$ / R			On 27/05/2016	Any day expiry	15.11140	15.11140	14.97770	14.97770		16.41	0.00	0.00	0	0.00	
\$ / R	11.80	Put	On 27/05/2016	Any day expiry	7.24350	0.00724	7.49090	0.00749	7.244	16.40	0.01	0.00	0	250.00	
\$ / R	13.50	Put	On 27/05/2016	Any day expiry	98.78700	0.09879	112.11030	0.11211	98.787	14.90	0.12	0.00	0	150.00	
\$ / R	16.13	Call	On 27/05/2016	Any day expiry	371.18100	0.37118	329.29780	0.32930	371.181	18.22	0.32	0.00	0	250.00	
\$ / R	16.70	Call	On 27/05/2016	Any day expiry	269.60220	0.26960	236.78890	0.23679	269.602	19.23	0.24	0.00	0	150.00	
\$ / R			On 31/05/2016	Any day expiry	15.12190	15.12190	14.98810	14.98810		16.46	0.00	0.00	0	230.00	
\$ / R			On 06/06/2016	Any day expiry	15.13770	15.13770	15.00370	15.00370		16.46	0.00	0.00	0	0.00	
\$ / R	12.20	Put	On 06/06/2016	Any day expiry	12.08620	0.01209	10.57200	0.01057	12.086	15.25	0.02	0.00	0	1,000.00	
\$ / R	15.45	Call	On 06/06/2016	Any day expiry	583.46910	0.58347	521.71320	0.52171	583.469	16.98	0.46	0.00	0	1,000.00	
\$ / R			On 08/06/2016	Any day expiry	15.14300	15.14300	15.07550	15.07550		16.48	0.00	0.00	0	0.00	
\$ / R	14.60	Put	On 08/06/2016	Any day expiry	421.17540	0.42118	0.00000	0.00000	421.175	15.66	0.35	43,391,718.18	8,219	8,219.00	
\$ / R	15.78	Call	On 08/06/2016	Any day expiry	489.86630	0.48987	0.00000	0.00000	489.866	17.57	0.39	48,804,771.31	8,219	8,219.00	
\$ / R			On 09/06/2016	Any day expiry	15.14560	15.14560	15.01150	15.01150		16.48	0.00	0.00	0	264.00	
\$ / R			On 13/06/2016	Foreign Exchange Future	15.15660	15.15660	15.02240	15.02240		16.49	0.00	12,504,195.00	825	31,981.00	
\$ / R	12.16	Put	On 13/06/2016	Foreign Exchange Future	11.55430	0.01155	13.31960	0.01332	11.554	15.13	0.02	0.00	0	330.00	
\$ / R	12.91	Put	On 13/06/2016	Foreign Exchange Future	44.91830	0.04492	50.77700	0.05078	44.918	14.99	0.06	0.00	0	6,600.00	
\$ / R	13.00	Put	On 13/06/2016	Foreign Exchange Future	51.87750	0.05188	58.52520	0.05853	51.878	14.97	0.07	0.00	0	750.00	
\$ / R	13.20	Put	On 13/06/2016	Foreign Exchange Future	70.50760	0.07051	79.19420	0.07919	70.508	14.94	0.09	0.00	0	700.00	
\$ / R	13.50	Call	On 13/06/2016	Foreign Exchange Future	1,764.70970	1.76471	1,643.08110	1.64308	1,764.710	14.88	0.87	0.00	0	53,633.00	
\$ / R	13.50	Put	On 13/06/2016	Foreign Exchange Future	108.10970	0.10811	120.68110	0.12068	108.110	14.88	0.13	0.00	0	545.00	
\$ / R	13.53	Put	On 13/06/2016	Foreign Exchange Future	112.59730	0.11260	126.25910	0.12626	112.597	14.87	0.13	0.00	0	36,230.00	
\$ / R	14.25	Put	On 13/06/2016	Foreign Exchange Future	288.16830	0.28817	0.00000	0.00000	288.168	15.27	0.27	12,186,702.00	3,000	3,000.00	
\$ / R	14.85	Put	On 13/06/2016	Foreign Exchange Future	546.26190	0.54626	600.14780	0.60015	546.262	16.04	0.41	0.00	0	8,000.00	
\$ / R	14.93	Call	On 13/06/2016	Foreign Exchange Future	814.86670	0.81487	736.80120	0.73680	814.867	16.16	0.57	0.00	0	330.00	
\$ / R	15.00	Call	On 13/06/2016	Foreign Exchange Future	782.90190	0.78290	706.78200	0.70678	782.902	16.27	0.56	0.00	0	53,633.00	
\$ / R	16.10	Call	On 13/06/2016	Foreign Exchange Future	425.04680	0.42505	0.00000	0.00000	425.047	18.14	0.35	31,334,389.80	6,000	3,000.00	
\$ / R	16.23	Call	On 13/06/2016	Foreign Exchange Future	396.93750	0.39694	355.24570	0.35525	396.938	18.38	0.33	0.00	0	750.00	
\$ / R	16.53	Call	On 13/06/2016	Foreign Exchange Future	340.09320	0.34009	303.65920	0.30366	340.093	18.93	0.28	0.00	0	36,230.00	

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	16.81	Call	293.26300	0.29326	259.78060	0.25978	293.263	19.37	0.25	0.00	0	2,310.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	274.74030	0.27474	243.19060	0.24319	274.740	19.54	0.24	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	256.13990	0.25614	226.55860	0.22656	256.140	19.72	0.22	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	144.87780	0.14488	130.61410	0.13061	144.878	21.25	0.13	0.00	0	6,600.00
\$ / R	On 28/06/2016	Any day expiry			15.19820	15.19820	15.06340	15.06340		16.65	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	8.02510	0.00803	8.28210	0.00828	8.025	15.57	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	117.03620	0.11704	131.31020	0.13131	117.036	14.92	0.13	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	364.42160	0.36442	326.86580	0.32687	364.422	19.10	0.29	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	294.87890	0.29488	262.94690	0.26295	294.879	19.71	0.24	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry			15.27860	15.27860	15.14260	15.14260		16.91	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	8.55610	0.00856	8.96000	0.00896	8.556	14.95	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	129.85370	0.12985	148.06900	0.14807	129.854	14.86	0.13	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	352.01810	0.35202	317.03720	0.31704	352.018	19.87	0.26	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	305.17550	0.30518	274.65900	0.27466	305.175	20.29	0.23	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			15.32020	15.32020	15.18350	15.18350		16.93	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	34.62810	0.03463	41.23150	0.04123	34.628	13.98	0.05	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	777.69750	0.77770	711.92860	0.71193	777.698	17.28	0.49	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			15.36180	15.36180	15.22450	15.22450		17.04	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	9.29390	0.00929	9.50570	0.00951	9.294	14.48	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	140.29530	0.14030	159.27120	0.15927	140.295	14.75	0.14	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	338.68820	0.33869	308.25130	0.30825	338.688	20.62	0.23	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	310.15070	0.31015	282.08000	0.28208	310.151	20.92	0.22	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			15.39230	15.39230	15.25450	15.25450		17.12	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	13.50	Put	143.00880	0.14301	162.86110	0.16286	143.009	14.68	0.14	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	357.39330	0.35739	326.42590	0.32643	357.393	20.66	0.24	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.80	Call	349.48350	0.34948	319.20700	0.31921	349.483	20.74	0.24	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry			15.39790	15.39790	15.26000	15.26000		17.13	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	210.93780	0.21094	235.87390	0.23587	210.938	15.10	0.18	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	427.63460	0.42763	390.86370	0.39086	427.635	20.08	0.28	0.00	0	48,990.00
\$ / R	On 15/09/2016	Any day expiry			15.40760	15.40760	15.27960	15.27960		17.14	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			15.40580	15.40580	15.29090	15.29090		17.13	0.00	1,001,377.00	65	19,437.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	100.24700	0.10025	111.21690	0.11122	100.247	14.23	0.10	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	415.27690	0.41528	386.52500	0.38653	415.277	20.33	0.27	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	386.15290	0.38615	359.34370	0.35934	386.153	20.59	0.25	0.00	0	10,000.00
\$ / R	On 28/09/2016	Any day expiry			15.40160	15.40160	15.31620	15.31620		17.15	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	10.77820	0.01078	10.04050	0.01004	10.778	14.06	0.02	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	156.88240	0.15688	168.98650	0.16899	156.882	14.62	0.14	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	331.32170	0.33132	314.56600	0.31457	331.322	21.34	0.22	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	314.47430	0.31447	300.02300	0.30002	314.474	21.55	0.21	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			15.38870	15.38870	15.39510	15.39510		17.16	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	12.78460	0.01278	10.73480	0.01073	12.785	13.75	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	177.09010	0.17709	172.64090	0.17264	177.090	14.52	0.15	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	323.76450	0.32376	324.31360	0.32431	323.765	22.21	0.20	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	318.57430	0.31857	318.97810	0.31898	318.574	22.37	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 28/11/2016	Any day expiry		15.37350	15.37350		15.48800	15.48800		17.13	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	15.46590	0.01547	11.51860	0.01152	15.466	13.44	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	199.82010	0.19982	171.14780	0.17115	199.820	14.39	0.16	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	329.94020	0.32994	344.71440	0.34471	329.940	23.47	0.19	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry		15.37420	15.37420		14.53790	14.53790		17.12	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future		15.39210	15.39210		15.35480	15.35480		17.14	0.00	30,784,200.00	2,000	3,092.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	17.45230	0.01745	15.71000	0.01571	17.452	13.37	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	212.26630	0.21227	221.64100	0.22164	212.266	14.38	0.17	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	344.92720	0.34493	343.28480	0.34328	344.927	24.16	0.19	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	342.32370	0.34232	340.70600	0.34071	342.324	24.28	0.18	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future		15.69150	15.69150		15.59140	15.59140		17.79	0.00	0.00	0	0.00
\$ / R	On 19/06/2017	Foreign Exchange Future		16.04090	16.04090		15.86760	15.86760		18.28	0.00	0.00	0	0.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future		14.67130	14.67130		14.54290	14.54290		15.43	0.00	58,685.20	4	1,239.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future		14.91680	14.91680		14.78540	14.78540		15.76	0.00	447,504.00	30	981.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future		15.15660	15.15660		15.02240	15.02240		16.49	0.00	0.00	0	130.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future		15.40580	15.40580		15.29090	15.29090		17.13	0.00	0.00	0	55.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future		15.39210	15.39210		15.35480	15.35480		17.14	0.00	0.00	0	0.00
£ / R	On 11/12/2015	Foreign Exchange Future		21.97890	21.97890		21.92020	21.92020		15.78	0.00	30,792,438.90	1,401	23,922.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	0.00000	0.00000	0.01280	0.00001	0.000	22.59	0.00	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	2,578.90060	2.57890	2,520.23310	2.52023	2,578.901	31.10	1.00	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.00	Call	1,978.97860	1.97898	1,920.31180	1.92031	1,978.979	31.61	1.00	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.12	Put	0.11300	0.00011	0.16820	0.00017	0.113	30.58	0.00	0.00	0	12,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.23	Put	0.15910	0.00016	0.24610	0.00025	0.159	29.64	0.00	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	1,649.11890	1.64912	1,590.54990	1.59055	1,649.119	28.78	1.00	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.75	Put	0.91490	0.00091	1.62390	0.00162	0.915	25.17	0.01	0.00	0	6,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	1,209.88310	1.20988	1,151.95080	1.15195	1,209.883	25.00	0.99	0.00	0	18,900.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.81	Put	1.13640	0.00114	2.03650	0.00204	1.136	24.66	0.01	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.20	Put	5.52840	0.00553	9.17520	0.00918	5.528	21.68	0.03	0.00	0	3,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.35	Call	639.29430	0.63929	586.65300	0.58665	639.294	20.57	0.94	0.00	0	4,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Call	498.37900	0.49838	449.55460	0.44955	498.379	19.47	0.90	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.50	Put	19.47900	0.01948	29.35460	0.02935	19.479	19.47	0.10	0.00	0	500.00
£ / R	On 11/12/2015	Foreign Exchange Future	21.82	Call	229.53070	0.22953	195.64800	0.19565	229.531	17.11	0.68	0.00	0	10,000.00
£ / R	On 11/12/2015	Foreign Exchange Future	23.20	Call	1.38580	0.00139	1.32460	0.00132	1.386	24.85	0.01	0.00	0	10,000.00
£ / R	On 12/01/2016	Any day expiry		22.11110	22.11110		22.04990	22.04990		13.16	0.00	0.00	0	15.00
£ / R	On 26/02/2016	Any day expiry		22.28220	22.28220		22.22150	22.22150		14.07	0.00	0.00	0	163.00
£ / R	On 29/02/2016	Any day expiry		22.29390	22.29390		22.23290	22.23290		14.03	0.00	0.00	0	47.00
£ / R	On 07/03/2016	Any day expiry		22.32060	22.32060		22.25970	22.25970		14.08	0.00	0.00	0	50.00
£ / R	On 14/03/2016	Foreign Exchange Future		22.34800	22.34800		22.28720	22.28720		14.21	0.00	15,017,856.00	672	29,255.00
£ / R	On 13/06/2016	Foreign Exchange Future		22.71150	22.71150		22.64750	22.64750		15.01	0.00	9,084,600.00	400	443.00
£ / R	On 08/09/2016	Any day expiry		23.08250	23.08250		23.01460	23.01460		15.84	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	453.90540	0.45391	465.65880	0.46566	453.905	15.15	0.24	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	539.48650	0.53949	520.25630	0.52026	539.487	18.27	0.26	0.00	0	12,264.00

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 19/09/2016	Foreign Exchange Future			23.09590		23.09590		23.06240	23.06240		15.86	0.00	230,959.00	10	210.00
£ / R	On 19/12/2016	Foreign Exchange Future			23.09110		23.09110		23.25290	23.25290		15.96	0.00	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.11942		0.11942		0.11790	0.11790		50.27	0.00	0.00	0	7,667.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.12172		0.12172		0.12017	0.12017		17.70	0.00	54,287.57	446	2,097.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.12404		0.12404		0.12246	0.12246		15.42	0.00	0.00	0	0.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.12657		0.12657		0.12513	0.12513		16.69	0.00	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future			15.95670		15.95670		15.73590	15.73590		16.13	0.00	151,445,039.70	9,491	64,465.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	0.00000		0.00000		0.00940	0.00001	0.000	23.67	0.00	0.00	0	6,877.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.85	Put	0.00000		0.00000		0.01730	0.00002	0.000	29.54	0.00	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	0.00000		0.00000		0.01800	0.00002	0.000	29.91	0.00	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.03	Put	0.00020		0.00000		0.02010	0.00002	0.000	30.87	0.00	0.00	0	12,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.30	Put	0.01260		0.00001		0.04070	0.00004	0.013	32.85	0.00	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future	14.80	Put	0.17460		0.00017		0.67000	0.00067	0.175	28.08	0.00	0.00	0	65,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	15.78	Call	214.01570		0.21402		78.00550	0.07801	214.016	17.82	0.76	0.00	0	6,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.31	Call	14.17430		0.01417		4.63250	0.00463	14.174	19.28	0.11	0.00	0	25,000.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	4.81450		0.00481		1.67460	0.00167	4.814	20.94	0.04	0.00	0	6,675.00
€ / R	On 29/12/2015	Any day expiry			16.01160		16.01160		15.79080	15.79080		14.23	0.00	0.00	0	0.00
€ / R	On 29/12/2015	Any day expiry	15.30	Put	21.60010		0.02160		48.33460	0.04833	21.600	14.05	0.09	0.00	0	100.00
€ / R	On 29/12/2015	Any day expiry	15.70	Call	405.49600		0.40550		260.82310	0.26082	405.496	14.15	0.72	0.00	0	100.00
€ / R	On 25/01/2016	Any day expiry			16.10670		16.10670		15.88280	15.88280		14.67	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	1,281.07320		1.28107		1,073.64540	1.07365	1,281.073	14.91	0.94	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	1,215.81340		1.21581		1,010.98840	1.01099	1,215.813	14.84	0.93	0.00	0	1,000.00
€ / R	On 29/01/2016	Any day expiry			16.11930		16.11930		15.89540	15.89540		14.83	0.00	0.00	0	0.00
€ / R	On 29/01/2016	Any day expiry	15.15	Put	57.11220		0.05711		90.99990	0.09100	57.112	14.68	0.13	0.00	0	100.00
€ / R	On 29/01/2016	Any day expiry	15.52	Call	727.53690		0.72754		567.62460	0.56762	727.537	14.66	0.76	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry			16.18600		16.18600		15.96160	15.96160		15.04	0.00	0.00	0	0.00
€ / R	On 19/02/2016	Any day expiry	15.40	Put	133.61240		0.13361		190.22100	0.19022	133.612	14.66	0.21	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry	16.06	Call	496.49480		0.49649		383.08630	0.38309	496.495	14.97	0.56	0.00	0	100.00
€ / R	On 26/02/2016	Any day expiry			16.20830		16.20830		15.98380	15.98380		15.06	0.00	0.00	0	34.00
€ / R	On 07/03/2016	Any day expiry			16.24030		16.24030		16.01530	16.01530		15.08	0.00	0.00	0	5.00
€ / R	On 14/03/2016	Foreign Exchange Future			16.26320		16.26320		16.03810	16.03810		15.15	0.00	232,238,496.00	14,280	43,005.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	6.14020		0.00614		7.41010	0.00741	6.140	19.02	0.01	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	7.38550		0.00739		8.93250	0.00893	7.385	18.62	0.01	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	16.49470		0.01649		20.19410	0.02019	16.495	16.86	0.03	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	20.63810		0.02064		25.36990	0.02537	20.638	16.38	0.04	0.00	0	17,534.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	42.22200		0.04222		58.44370	0.05844	42.222	14.84	0.07	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	1,435.65570		1.43566		1,238.92830	1.23893	1,435.656	14.70	0.88	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Put	72.45570		0.07246		100.82830	0.10083	72.456	14.70	0.12	0.00	0	33,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	80.69700		0.08070		111.60720	0.11161	80.697	14.70	0.13	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Call	1,051.29870		1.05130		880.12850	0.88013	1,051.299	14.69	0.78	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	158.09870		0.15810		212.02850	0.21203	158.099	14.69	0.22	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	668.13420		0.66813		538.03790	0.53804	668.134	14.97	0.61	0.00	0	26,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 14/03/2016	Foreign Exchange Future	15.99	Call	645.74690		0.64575		518.53650	0.51854	645.747	15.00	0.60	0.00	0	1,892.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	640.23470		0.64023		513.74420	0.51374	640.235	15.00	0.60	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	561.40100		0.56140		448.50170	0.44850	561.401	15.09	0.55	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	491.15220		0.49115		391.61760	0.39162	491.152	15.22	0.50	0.00	0	36,640.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.90	Call	286.60870		0.28661		223.57910	0.22358	286.609	16.05	0.34	0.00	0	19,500.00
€ / R	On 13/06/2016	Foreign Exchange Future			16.57060		16.57060		16.34010	16.34010		15.73	0.00	0.00	0	4,430.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	59.44330		0.05944		72.83890	0.07284	59.443	15.21	0.07	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,051.76920		1.05177		912.28940	0.91229	1,051.769	15.14	0.66	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.90330		16.90330		16.69100	16.69100		16.25	0.00	169,033.00	10	700.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.95010		16.95010		16.99080	16.99080		16.19	0.00	0.00	0	4,500.00
10Y STND	On 17/12/2025	Interest Rate Swap			103.00143		103.00143		102.49305	102.49305			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			99.98050		99.98050		99.95680	99.95680			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.32527		100.32527		100.25778	100.25778			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			100.74289		100.74289		100.40947	100.40947			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			467.92900		467.92900		468.96300	468.96300			0.00	0.00	0	2.00
AL37	On 05/05/2016	Index Future			475.99800		475.99800		477.05600	477.05600			0.00	0.00	0	0.00
AL7T	On 04/02/2016	Index Future			542.89100		542.89100		545.00600	545.00600			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			552.25300		552.25300		554.41100	554.41100			0.00	0.00	0	0.00
ALBI	On 04/02/2016	Index Future			493.54100		493.54100		495.80700	495.80700			0.00	0.00	0	620.00
ALBI	On 05/05/2016	Index Future			502.05200		502.05200		504.36400	504.36400			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future			511.24600		511.24600		513.60600	513.60600			0.00	0.00	0	0.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			10.57450		10.57450		10.58610	10.58610		13.20	0.00	41,526,061.50	3,927	12,332.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.30	Put	0.01500		0.00002		0.00000	0.00000	0.015	39.57	0.00	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.60	Call	974.52980		0.97453		986.12120	0.98612	974.530	31.78	1.00	0.00	0	201.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	10.20	Call	375.93070		0.37593		388.40570	0.38841	375.931	19.56	0.98	0.00	0	201.00
AU\$ / R	On 15/01/2016	Any day expiry			10.62310		10.62310		10.63380	10.63380		13.63	0.00	0.00	0	3.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			10.70100		10.70100		10.71210	10.71210		12.19	0.00	51,172,182.00	4,782	12,743.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	29.31390		0.02931		27.63590	0.02764	29.314	12.88	0.09	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	443.95730		0.44396		448.14370	0.44814	443.957	12.30	0.68	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	79.07800		0.07908		76.92070	0.07692	79.078	13.71	0.19	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			10.82950		10.82950		10.84000	10.84000		12.85	0.00	0.00	0	250.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			10.96480		10.96480		10.98980	10.98980		13.88	0.00	0.00	0	500.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			10.92010		10.92010		11.12840	11.12840		14.17	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
CAD/ R	On 11/12/2015	Foreign Exchange Future		10.79800	10.79800		10.77800	10.77800		12.63	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future		10.97860	10.97860		10.95680	10.95680		11.92	0.00	0.00	0	2.00
CAD/ R	On 13/06/2016	Foreign Exchange Future		11.15670	11.15670		11.13330	11.13330		13.54	0.00	0.00	0	0.00
CF CANDO CAGJ	On 22/12/2015	Can-Do Future	464.40280	464.40280		346.42770	346.42770				0.00	0.00	0	0.00
CHF / R	On 11/12/2015	Foreign Exchange Future		14.76470	14.76470		14.51180	14.51180		17.13	0.00	0.00	0	6,453.00
CHF / R	On 14/03/2016	Foreign Exchange Future		15.08050	15.08050		14.82550	14.82550		15.68	0.00	0.00	0	68.00
CHF / R	On 13/06/2016	Foreign Exchange Future		15.39870	15.39870		15.13980	15.13980		16.27	0.00	0.00	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future		2.25930	2.25930		2.24870	2.24870		15.19	0.00	0.00	0	25,268.00
CNH / R	On 14/03/2016	Foreign Exchange Future		2.27400	2.27400		2.26470	2.26470		15.49	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future		2.29340	2.29340		2.28400	2.28400		16.08	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future		2.14310	2.14310		2.11340	2.11340		17.29	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future		2.18660	2.18660		2.15600	2.15600		17.79	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future		2.23010	2.23010		2.19900	2.19900		18.78	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
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		10.38017	79.94313		10.31483	80.37434			0.00	0.00	0	8,710.00
ES33	On 05/05/2016	Bond Future		10.47794	77.53296		10.41028	77.97252			0.00	0.00	0	0.00
ES33	On 04/08/2016	Bond Future		10.56662	78.96955		10.49656	79.41812			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES42	On 04/02/2016	Bond Future		10.47054	84.93600		10.39494	85.50978			0.00	0.00	0	2,750.00
ES42	On 05/05/2016	Bond Future		10.56571	82.13934		10.48740	82.72415			0.00	0.00	0	4,500.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
GOVI	On 04/02/2016	GOVI	491.82500	491.82500		493.84700	493.84700				0.00	0.00	0	453.00

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
GOVI	On 05/05/2016	GOVI	500.30600		500.30600		502.36900	502.36900			0.00	0.00	0	146.00
GOVI	On 04/08/2016	GOVI	509.46900		509.46900		511.57500	511.57500			0.00	0.00	0	0.00
I2025	On 04/02/2016	Bond Future	124.39305		124.39305		124.25431	124.25431			0.00	0.00	0	950.00
I2025	On 05/05/2016	Bond Future	126.52707		126.52707		126.38769	126.38769			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 04/02/2016	Bond Future	106.12500		106.12500		106.13928	106.13928			0.00	0.00	0	185.00
I2033	On 05/05/2016	Bond Future	106.97101		106.97101		106.98714	106.98714			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	131.49077		131.49077		131.04447	131.04447			0.00	18,408,707.80	140	16,777.00
I2038	On 05/05/2016	Bond Future	133.74663		133.74663		133.29468	133.29468			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 04/02/2016	Bond Future	132.57883		132.57883		132.01861	132.01861			0.00	7,689,572.14	58	12,126.00
I2046	On 05/05/2016	Bond Future	133.42441		133.42441		132.85661	132.85661			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 04/02/2016	Bond Future	139.16919		139.16919		139.18763	139.18763			0.00	10,020,181.68	72	12,888.00
I2050	On 05/05/2016	Bond Future	141.55664		141.55664		141.57723	141.57723			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 04/02/2016	Index Future	239.04500		239.04500		238.92600	238.92600			0.00	0.00	0	1,038.00
IGOV	On 05/05/2016	Index Future	243.14500		243.14500		243.02700	243.02700			0.00	0.00	0	21.00
IGOV	On 04/08/2016	Index Future	247.64000		247.64000		247.52300	247.52300			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future	646.56300		646.56300		646.33300	646.33300			0.00	0.00	0	157.00
ILBI	On 05/05/2016	Index Future	657.62200		657.62200		657.38900	657.38900			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.53000		93.47000		6.53000	93.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future	6.64000		93.36000		6.64000	93.36000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future	6.69000		93.31000		6.69000	93.31000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	6.78000		93.22000		6.78000	93.22000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future	6.89000		93.11000		6.89000	93.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future	6.99000		93.01000		6.99000	93.01000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.07000		92.93000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.32000		92.68000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.58000		92.42000		7.58000	92.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.71000		92.29000		7.71000	92.29000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.89000		92.11000		7.89000	92.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	8.00000		92.00000		8.00000	92.00000			0.00	0.00	0	0.00

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
KES / R	On 11/12/2015	Foreign Exchange Future			0.14370		0.14370		0.14230	0.14230			0.00	0.00	0	1,960.00
KES / R	On 14/03/2016	Foreign Exchange Future			0.14290		0.14290		0.14150	0.14150			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future			0.14220		0.14220		0.14090	0.14090			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future			0.14120		0.14120		0.14150	0.14150			0.00	0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.07370		0.07370		0.07310	0.07310			0.00	0.00	0	28,268.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.06870		0.06870		0.06920	0.06920			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.06620		0.06620		0.06650	0.06650			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.06400		0.06400		0.06460	0.06460			0.00	0.00	0	0.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			9.73110		9.73110		9.67510	9.67510		18.55	0.00	0.00	0	0.00
NZ\$ / R	On 17/12/2015	Any day expiry			9.74000		9.74000		9.68530	9.68530		15.56	0.00	0.00	0	0.00
NZ\$ / R	On 17/12/2015	Any day expiry	9.34	Put	8.49000		0.00849		10.59080	0.01059	8.490	18.14	0.07	0.00	0	10,000.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			9.83840		9.83840		9.78080	9.78080		10.79	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			9.94510		9.94510		9.88640	9.88640		13.02	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.05770		10.05770		10.01190	10.01190		13.73	0.00	0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.08760		1.08760		1.08200	1.08200			0.00	3,262.80	3	70.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.09030		1.09030		1.08470	1.08470			0.00	4,361.20	4	4,337.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.09330		1.09330		1.08770	1.08770			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.09720		1.09720		1.09160	1.09160			0.00	0.00	0	0.00
R186	On 04/02/2016	Bond Future			8.86076		112.69876		8.79534	113.18506		9.44	0.00	47,671,575.48	423	63,063.00
R186	On 04/02/2016	Bond Future	7.90	Call	68.23000		0.06823		94.98000	0.09498	68.230	9.15	0.04	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.02	Call	117.74000		0.11774		159.20000	0.15920	117.740	9.20	0.07	0.00	0	700.00
R186	On 04/02/2016	Bond Future	8.40	Call	492.65000		0.49265		615.21000	0.61521	492.650	9.32	0.21	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.45	Call	577.23000		0.57723		714.27000	0.71427	577.230	9.33	0.24	0.00	0	350.00
R186	On 04/02/2016	Bond Future	8.65	Put	2,600.97000		2.60097		2,315.65000	2.31565	2,600.970	9.40	0.64	0.00	0	340.00
R186	On 04/02/2016	Bond Future	8.70	Put	2,364.72000		2.36472		2,096.32000	2.09632	2,364.720	9.42	0.60	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.75	Put	2,142.28000		2.14228		1,890.91000	1.89091	2,142.280	9.44	0.57	0.00	0	11,695.00
R186	On 04/02/2016	Bond Future	8.80	Put	1,934.43000		1.93443		1,700.08000	1.70008	1,934.430	9.46	0.53	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.83	Put	1,816.35000		1.81635		1,592.13000	1.59213	1,816.350	9.48	0.51	0.00	0	33.00
R186	On 04/02/2016	Bond Future	9.20	Put	748.16000		0.74816		634.86000	0.63486	748.160	9.64	0.28	0.00	0	700.00
R186	On 05/05/2016	Bond Future			8.93107		114.64299		8.86285	115.13929		9.18	0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future	8.75	Put	3,411.15000		3.41115		3,146.40000	3.14640	3,411.150	9.18	0.57	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	3,007.26000		3.00726		2,764.03000	2.76403	3,007.260	9.22	0.52	0.00	0	5,350.00
R186	On 04/08/2016	Bond Future			8.98889		111.46397		8.91774	111.97091		9.32	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			293.36174		293.36174		293.49993	293.49993			0.00	0.00	0	714.00

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
R197	On 05/05/2016	Bond Future		298.39408	298.39408		298.53877	298.53877			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		243.54597	243.54597		243.57865	243.57865			0.00	63,321,952.20	260	43,055.00
R202	On 05/05/2016	Bond Future		247.72392	247.72392		247.76061	247.76061			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		8.67738	98.64394		8.61643	98.95152		7.14	0.00	0.00	0	15,427.00
R2023	On 05/05/2016	Bond Future		8.75456	96.41841		8.69042	96.73255		7.17	0.00	0.00	0	0.00
R2023	On 04/08/2016	Bond Future		8.81568	98.20438		8.74810	98.52540		6.88	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		7.66081	104.18929		7.60107	104.27813		1.68	0.00	0.00	0	16,624.00
R203	On 05/05/2016	Bond Future		7.78864	101.81846		7.71617	101.91009		1.47	0.00	0.00	0	0.00
R203	On 04/08/2016	Bond Future		7.86320	103.70473		7.77217	103.79920		1.19	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		9.28130	90.27351		9.21566	90.74739			0.00	0.00	0	17,037.00
R2030	On 05/05/2016	Bond Future		9.35344	91.83159		9.28546	92.31471			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		9.38072	93.64777		9.31513	94.15260		12.53	0.00	0.00	0	8,417.00
R2032	On 04/02/2016	Bond Future	9.20	Put	2,659.60000	2,659.60000	2,379.32000	2,379.32000	2,659.600	12.51	0.61	0.00	0	22.00
R2032	On 04/02/2016	Bond Future	9.30	Put	2,203.54000	2,203.54000	1,956.53000	1,956.53000	2,203.540	12.56	0.54	0.00	0	22.00
R2032	On 05/05/2016	Bond Future		9.45095	91.10752		9.38310	91.62215		12.81	0.00	0.00	0	0.00
R2032	On 04/08/2016	Bond Future		9.51129	92.79575		9.44112	93.32090		12.52	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 04/02/2016	Bond Future		9.52395	90.98147		9.45329	91.57426		14.28	0.00	90,981.47	1	52,036.00
R2037	On 04/02/2016	Bond Future	9.30	Put	3,160.39000	3,160.39000	2,816.02000	2,816.02000	3,160.390	14.18	0.63	0.00	0	16.00
R2037	On 04/02/2016	Bond Future	9.43	Put	2,488.54000	2,488.54000	2,194.25000	2,194.25000	2,488.540	14.25	0.55	0.00	0	16.00
R2037	On 05/05/2016	Bond Future		9.59289	92.55179		9.51993	93.15600		14.00	0.00	0.00	0	0.00
R2037	On 04/08/2016	Bond Future		9.65392	90.00758		9.57857	90.62396		14.34	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 04/02/2016	Bond Future		8.01385	101.04252		7.94642	101.21232		3.14	0.00	58,604,661.60	580	39,163.00
R204	On 05/05/2016	Bond Future		8.12194	102.78568		8.04669	102.95981		2.85	0.00	0.00	0	0.00
R204	On 04/08/2016	Bond Future		8.20271	100.64937		8.11797	100.82800		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

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
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 04/02/2016	Bond Future		9.59913	94.63534		9.52848	95.26668		14.77	0.00	0.00	0	1,820.00
R2040	On 05/05/2016	Bond Future		9.66841	96.26875		9.59547	96.91222		14.49	0.00	0.00	0	0.00
R2040	On 04/08/2016	Bond Future		9.73004	93.54287		9.65472	94.19933		14.85	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		9.60747	91.93294		9.53171	92.61657		15.38	0.00	0.00	0	20,002.00
R2044	On 05/05/2016	Bond Future		9.67434	93.51972		9.59618	94.21635		15.10	0.00	0.00	0	0.00
R2044	On 04/08/2016	Bond Future		9.73376	90.86816		9.65311	91.57876		15.48	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		9.58837	95.59693		9.51260	96.29711		15.17	0.00	0.00	0	57,883.00
R2048	On 04/02/2016	Bond Future	9.45	Put	3,016.88000	3.01688	2,650.28000	2.65028	3,016.880	15.14	0.58	0.00	0	75.00
R2048	On 04/02/2016	Bond Future	9.55	Put	2,496.02000	2.49602	2,174.12000	2.17412	2,496.020	15.20	0.51	0.00	0	75.00
R2048	On 05/05/2016	Bond Future		9.65057	92.81216		9.57246	93.52556		15.58	0.00	0.00	0	0.00
R2048	On 04/08/2016	Bond Future		9.70396	94.53148		9.62345	95.25919		15.27	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		8.27797	97.09867		8.21087	97.31574		4.37	0.00	84,378,744.23	869	48,130.00
R207	On 04/02/2016	Bond Future	7.27	Call	13.11000	0.01311	19.67000	0.01967	13.110	4.17	0.02	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	43.92000	0.04392	61.48000	0.06148	43.920	4.22	0.06	0.00	0	19.00
R207	On 05/05/2016	Bond Future		8.38067	98.77422		8.30790	98.99625		4.09	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	215.89000	0.21589	256.93000	0.25693	215.890	4.00	0.16	0.00	0	43.00
R207	On 04/08/2016	Bond Future		8.46199	96.95973		8.38267	97.18696		3.92	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 04/02/2016	Bond Future		8.43438	95.51149		8.36783	95.77337		5.55	0.00	12,989,562.64	136	40,686.00
R208	On 05/05/2016	Bond Future		8.52160	93.75897		8.45065	94.02654		5.46	0.00	0.00	0	0.00
R208	On 04/08/2016	Bond Future		8.59104	95.49597		8.51523	95.76951		5.15	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		9.43511	73.75403		9.36958	74.21102		14.52	0.00	23,601,289.60	320	43,529.00
R209	On 04/02/2016	Bond Future	9.52	Put	1,439.41000	1.43941	1,264.71000	1.26471	1,439.410	14.69	0.43	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future		9.49742	71.87802		9.42987	72.34383		14.86	0.00	0.00	0	0.00
R209	On 05/05/2016	Bond Future	8.25	Call	292.53000	0.29253	345.17000	0.34517	292.530	14.36	0.10	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	1,346.24000	1.34624	1,510.12000	1.51012	1,346.240	14.73	0.32	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future		9.55084	73.20987		9.48124	73.68511		14.57	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

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/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			184.47848		184.47848		184.50365	184.50365			0.00	0.00	0	3,896.00
R210	On 05/05/2016	Bond Future			185.47729		185.47729		185.50554	185.50554			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			135.39528		135.39528		135.41389	135.41389			0.00	0.00	0	1,010.00
R211	On 05/05/2016	Bond Future			137.71807		137.71807		137.73894	137.73894			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			142.03926		142.03926		142.05886	142.05886			0.00	0.00	0	1,569.00
R212	On 05/05/2016	Bond Future			144.47606		144.47606		144.49800	144.49800			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			9.33178		84.46878		9.26620	84.92394		12.45	0.00	0.00	0	41,590.00
R213	On 05/05/2016	Bond Future			9.39786		82.37885		9.33010	82.84279		12.71	0.00	0.00	0	0.00
R213	On 04/08/2016	Bond Future			9.45365		83.90482		9.38361	84.37829		12.42	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			9.51159		74.32628		9.43586	74.87677		15.17	0.00	0.00	0	30,261.00
R214	On 04/02/2016	Bond Future	9.35	Put	2,467.75000		2,467.75	2,171.12000	2,171.12	2,467.750	2,467.750	15.24	0.59	0.00	0	25.00
R214	On 04/02/2016	Bond Future	9.45	Put	2,046.68000		2,046.68	1,785.47000	1,785.47	2,046.680	2,046.680	15.31	0.53	0.00	0	25.00
R214	On 05/05/2016	Bond Future			9.57125		72.31474		9.49327	72.87565		15.56	0.00	0.00	0	4,680.00
R214	On 04/08/2016	Bond Future			9.62206		73.65431		9.54178	74.22642		15.27	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	970.42000		0.97042	1,098.63000	1,098.63	970.420	970.420	14.91	0.21	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	2,648.11000		2,648.11	2,905.63000	2,905.63	2,648.110	2,648.110	15.30	0.42	0.00	0	1,300.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 11/12/2015	Foreign Exchange Future			25,339.64000		25,339.64000		25,100.63000	25,100.63000			0.00	0.00	0	0.00
RAIN	On 13/06/2016	Foreign Exchange Future			26,121.43000		26,121.43000		25,876.65000	25,876.65000			0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future			10.39990		10.39990		10.35560	10.35560		15.36	0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future			10.54420		10.54420		10.49810	10.49810		12.59	0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future			10.69110		10.69110		10.64500	10.64500		13.54	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
TRY / R	On 11/12/2015		Foreign Exchange Future	5.03620	5.03620	5.00270	5.00270		11.33	0.00	0.00	0	0.00
TRY / R	On 14/03/2016		Foreign Exchange Future	4.98730	4.98730	4.95400	4.95400		12.30	0.00	0.00	0	0.00
TRY / R	On 13/06/2016		Foreign Exchange Future	4.94230	4.94230	4.90870	4.90870		13.44	0.00	0.00	0	0.00
ZMW / R	On 11/12/2015		Foreign Exchange Future	1.36110	1.36110	1.35980	1.35980			0.00	0.00	0	7,688.00
ZMW / R	On 14/03/2016		Foreign Exchange Future	1.30140	1.30140	1.29870	1.29870			0.00	0.00	0	1.00
ZMW / R	On 13/06/2016		Foreign Exchange Future	1.23410	1.23410	1.19720	1.19720			0.00	0.00	0	0.00
Total for Derivatives :											3,462,247,406.55	236,944	4498638.00
Grand Total:											3,462,247,406.55	236,944	4498638.00