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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 22/12/2015

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
<b>Derivatives</b>													
\$ / R	On 22/12/2015	Any day expiry	15.16000	15.16000	15.03950	15.03950			20.92	0.00	0.00	0	0.00
\$ / R	On 29/12/2015	Any day expiry	15.17180	15.17180	15.05150	15.05150			16.77	0.00	0.00	0	0.00
\$ / R	On 29/12/2015	Any day expiry	13.50	Put	0.31900	0.00032	0.72720	0.00073	0.319	29.13	0.00	0	100.00
\$ / R	On 29/12/2015	Any day expiry	13.92	Call	1,253.03040	1.25303	1,133.58410	1.13358	1,253.030	25.47	0.99	0	100.00
\$ / R	On 05/01/2016	Any day expiry	15.18270	15.18270	15.07070	15.07070			18.05	0.00	0.00	0	0.00
\$ / R	On 05/01/2016	Any day expiry	14.97	Call	333.31320	0.33331	281.99340	0.28199	333.313	17.83	0.66	0	5,000.00
\$ / R	On 05/01/2016	Any day expiry	14.98	Call	326.94720	0.32695	276.49150	0.27649	326.947	17.84	0.66	0	5,000.00
\$ / R	On 05/01/2016	Any day expiry	15.12	Call	245.59880	0.24560	207.60070	0.20760	245.599	17.98	0.55	0	5,000.00
\$ / R	On 12/01/2016	Any day expiry	15.20670	15.20670	15.09090	15.09090			18.31	0.00	0.00	0	4,393.00
\$ / R	On 13/01/2016	Any day expiry	15.21010	15.21010	15.09380	15.09380			18.41	0.00	0.00	0	1,176.00
\$ / R	On 15/01/2016	Any day expiry	15.21690	15.21690	15.09960	15.09960			18.57	0.00	0.00	0	0.00
\$ / R	On 15/01/2016	Any day expiry	14.40	Put	39.03790	0.03904	60.23630	0.06024	39.038	18.05	0.11	0	10,000.00
\$ / R	On 15/01/2016	Any day expiry	14.80	Put	118.67980	0.11868	167.23480	0.16723	118.680	18.17	0.27	0	10,000.00
\$ / R	On 15/01/2016	Any day expiry	14.90	Put	150.89620	0.15090	206.54170	0.20654	150.896	18.27	0.32	0	10,000.00
\$ / R	On 15/01/2016	Any day expiry	15.00	Call	405.40890	0.40541	350.82950	0.35083	405.409	18.37	0.63	0	10,000.00
\$ / R	On 15/01/2016	Any day expiry	15.00	Put	188.50890	0.18851	251.22950	0.25123	188.509	18.37	0.37	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 27/01/2016	Any day expiry		15.25590	15.25590	15.13420	15.13420		18.68	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 27/01/2016	Any day expiry	0.30880	0.00031	0.39430	0.00039	0.309	26.47	0.00	0.00	0	250.00
\$ / R	13.50	Put	On 27/01/2016	Any day expiry	5.54290	0.00554	7.78270	0.00778	5.543	18.61	0.02	0.00	0	150.00
\$ / R	14.48	Call	On 27/01/2016	Any day expiry	853.35900	0.85336	762.03090	0.76203	853.359	17.72	0.83	0.00	0	250.00
\$ / R	15.32	Call	On 27/01/2016	Any day expiry	330.28280	0.33028	291.20890	0.29121	330.283	18.87	0.48	0.00	0	150.00
\$ / R		On 29/01/2016	Any day expiry		15.26060	15.26060	15.13990	15.13990		18.79	0.00	0.00	0	212.00
\$ / R	13.74	Put	On 29/01/2016	Any day expiry	9.04720	0.00905	16.16030	0.01616	9.047	17.19	0.03	0.00	0	100.00
\$ / R	14.26	Call	On 29/01/2016	Any day expiry	1,048.42590	1.04843	948.90490	0.94890	1,048.426	17.63	0.89	0.00	0	100.00
\$ / R	14.50	Put	On 29/01/2016	Any day expiry	88.12800	0.08813	119.78320	0.11978	88.128	17.86	0.18	0.00	0	2,000.00
\$ / R		On 12/02/2016	Any day expiry		15.29370	15.29370	15.17980	15.17980		19.02	0.00	0.00	0	106.00
\$ / R	11.60	Put	On 12/02/2016	Any day expiry	0.60540	0.00061	0.67520	0.00068	0.605	24.97	0.00	0.00	0	1,000.00
\$ / R	15.40	Call	On 12/02/2016	Any day expiry	393.94140	0.39394	354.47880	0.35448	393.941	19.26	0.48	0.00	0	1,000.00
\$ / R		On 19/02/2016	Any day expiry		15.31020	15.31020	15.19980	15.19980		19.01	0.00	0.00	0	0.00
\$ / R	13.93	Call	On 19/02/2016	Any day expiry	1,425.23630	1.42524	1,327.10710	1.32711	1,425.236	17.75	0.91	0.00	0	3,600.00
\$ / R	14.30	Put	On 19/02/2016	Any day expiry	97.80660	0.09781	119.50280	0.11950	97.807	17.91	0.16	0.00	0	100.00
\$ / R	14.91	Call	On 19/02/2016	Any day expiry	676.26770	0.67627	613.24210	0.61324	676.268	18.49	0.65	0.00	0	100.00
\$ / R		On 25/02/2016	Any day expiry		15.32530	15.32530	15.21680	15.21680		19.14	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 25/02/2016	Any day expiry	2.16020	0.00216	2.18010	0.00218	2.160	24.06	0.00	0.00	0	250.00
\$ / R	13.50	Put	On 25/02/2016	Any day expiry	26.27190	0.02627	29.80060	0.02980	26.272	18.75	0.05	0.00	0	150.00
\$ / R	14.84	Call	On 25/02/2016	Any day expiry	749.78160	0.74978	684.65320	0.68465	749.782	18.42	0.67	0.00	0	250.00
\$ / R	15.64	Call	On 25/02/2016	Any day expiry	373.54080	0.37354	340.55520	0.34056	373.541	19.79	0.42	0.00	0	150.00
\$ / R		On 26/02/2016	Any day expiry		15.32860	15.32860	15.21970	15.21970		19.18	0.00	0.00	0	392.00
\$ / R		On 29/02/2016	Any day expiry		15.33850	15.33850	15.22810	15.22810		19.12	0.00	0.00	0	133.00
\$ / R	13.92	Put	On 29/02/2016	Any day expiry	56.48250	0.05648	68.92140	0.06892	56.483	17.78	0.10	0.00	0	100.00
\$ / R	14.60	Call	On 29/02/2016	Any day expiry	927.68430	0.92768	850.69070	0.85069	927.684	18.06	0.75	0.00	0	100.00
\$ / R		On 02/03/2016	Any day expiry		15.34510	15.34510	15.23370	15.23370		19.20	0.00	0.00	0	0.00
\$ / R	14.60	Call	On 02/03/2016	Any day expiry	939.91220	0.93991	861.91460	0.86191	939.912	18.14	0.75	0.00	0	10,000.00
\$ / R	14.61	Call	On 02/03/2016	Any day expiry	933.03490	0.93303	855.41940	0.85542	933.035	18.16	0.74	0.00	0	10,000.00
\$ / R	14.62	Call	On 02/03/2016	Any day expiry	926.19220	0.92619	848.96020	0.84896	926.192	18.17	0.74	0.00	0	10,000.00
\$ / R		On 07/03/2016	Any day expiry		15.36160	15.36160	15.24770	15.24770		19.20	0.00	0.00	0	187.00
\$ / R		On 11/03/2016	Any day expiry		15.37480	15.37480	15.25890	15.25890		19.32	0.00	0.00	0	272.00
\$ / R		On 14/03/2016	Foreign Exchange Future		15.38470	15.38470	15.26730	15.26730		19.35	0.00	151,846,989.00	9,870	1,006,825.00
\$ / R	11.55	Put	On 14/03/2016	Foreign Exchange Future	3.14150	0.00314	2.87090	0.00287	3.141	24.12	0.01	0.00	0	42,370.00
\$ / R	11.60	Put	On 14/03/2016	Foreign Exchange Future	3.32100	0.00332	3.04220	0.00304	3.321	23.95	0.01	0.00	0	30,000.00
\$ / R	11.80	Put	On 14/03/2016	Foreign Exchange Future	4.14730	0.00415	3.83640	0.00384	4.147	23.25	0.01	0.00	0	1,000.00
\$ / R	11.83	Put	On 14/03/2016	Foreign Exchange Future	4.28800	0.00429	3.97230	0.00397	4.288	23.14	0.01	0.00	0	1,204.00
\$ / R	11.91	Put	On 14/03/2016	Foreign Exchange Future	4.68670	0.00469	4.35900	0.00436	4.687	22.86	0.01	0.00	0	788.00
\$ / R	11.95	Put	On 14/03/2016	Foreign Exchange Future	4.90000	0.00490	4.56640	0.00457	4.900	22.73	0.01	0.00	0	1,000.00
\$ / R	12.00	Put	On 14/03/2016	Foreign Exchange Future	5.18050	0.00518	4.83990	0.00484	5.180	22.55	0.01	0.00	0	30,000.00
\$ / R	12.11	Put	On 14/03/2016	Foreign Exchange Future	5.85590	0.00586	5.50140	0.00550	5.856	22.17	0.01	0.00	0	786.00
\$ / R	12.26	Put	On 14/03/2016	Foreign Exchange Future	6.92410	0.00692	6.74030	0.00674	6.924	21.64	0.01	0.00	0	10,000.00
\$ / R	12.55	Call	On 14/03/2016	Foreign Exchange Future	2,845.22400	2.84522	2,728.03900	2.72804	2,845.224	20.92	0.98	0.00	0	12,000.00
\$ / R	12.74	Put	On 14/03/2016	Foreign Exchange Future	13.91640	0.01392	14.46890	0.01447	13.916	20.48	0.02	0.00	0	10,000.00
\$ / R	12.80	Call	On 14/03/2016	Foreign Exchange Future	2,599.88700	2.59989	2,483.17900	2.48318	2,599.887	20.34	0.97	0.00	0	20,000.00

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	12.95	Put	18.86190		0.01886		19.98640	0.01999	18.862	19.99	0.03	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	23.36610		0.02337		25.06860	0.02507	23.366	19.65	0.04	136,700.11	230	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	2,211.61390		2.21161	2,096.39870	2.09640	2,211.614	19.41	0.96	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	29.28070		0.02928		31.79760	0.03180	29.281	19.27	0.05	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	1,925.54620		1.92555	1,812.37730	1.81238	1,925.546	18.72	0.93	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	1,878.44150		1.87844	1,765.71990	1.76572	1,878.441	18.60	0.93	0.00	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	57.35460		0.05735		64.20760	0.06421	57.355	18.14	0.09	0.00	0	4,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	1,682.82850		1.68283	1,572.74160	1.57274	1,682.829	18.11	0.91	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	1,522.04350		1.52204	1,418.24780	1.41825	1,522.044	17.94	0.88	0.00	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.95	Put	78.75140		0.07875		92.55740	0.09256	78.751	17.94	0.12	0.00	0	32,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	1,470.78550		1.47079	1,368.23200	1.36823	1,470.785	17.97	0.87	0.00	0.00	0	1,750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	1,386.99700		1.38700	1,286.65920	1.28666	1,386.997	18.01	0.86	0.00	0.00	0	9,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	120.69140		0.12069		140.15370	0.14015	120.691	18.05	0.17	0.00	0	800.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	1,297.35680		1.29736	1,199.66810	1.19967	1,297.357	18.06	0.83	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.26	Put	132.83620		0.13284		153.82490	0.15382	132.836	18.08	0.18	0.00	0	402.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	1,218.32070		1.21832	1,123.22550	1.12323	1,218.321	18.10	0.81	0.00	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	1,075.08080		1.07508	985.36860	0.98537	1,075.081	18.19	0.77	0.00	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Put	190.38080		0.19038		218.06860	0.21807	190.381	18.19	0.23	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	1,010.58580		1.01059	925.99230	0.92599	1,010.586	18.23	0.74	0.00	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	936.10950		0.93611	856.88190	0.85688	936.109	18.33	0.71	0.00	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Put	251.40950		0.25141		289.58190	0.28958	251.410	18.33	0.29	9,381,166.63	1,800	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	904.15850		0.90416	826.73320	0.82673	904.159	18.40	0.70	0.00	0.00	0	29,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.99	Put	366.93090		0.36693		415.66540	0.41567	366.931	18.75	0.37	0.00	0	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.00	Put	371.38160		0.37138		420.48120	0.42048	371.382	18.77	0.37	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.01	Put	375.86040		0.37586		425.32490	0.42532	375.860	18.78	0.37	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.04	Put	389.48740		0.38949		440.04830	0.44005	389.487	18.82	0.38	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.16	Put	446.75310		0.44675		501.66900	0.50167	446.753	19.00	0.42	0.00	0	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.20	Call	651.51070		0.65151		590.46110	0.59046	651.511	19.06	0.57	0.00	0	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	617.75840		0.61776		559.55030	0.55955	617.758	19.16	0.55	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.53	Call	506.98750		0.50699		459.95790	0.45996	506.988	19.62	0.48	0.00	0	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.55	Call	499.41240		0.49941		453.03840	0.45304	499.412	19.66	0.47	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.56	Call	495.66610		0.49567		449.61480	0.44961	495.666	19.68	0.47	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.57	Call	491.94320		0.49194		446.21620	0.44622	491.943	19.70	0.47	0.00	0	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.59	Call	484.58190		0.48458		439.49320	0.43949	484.582	19.74	0.46	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	480.93730		0.48094		436.16850	0.43617	480.937	19.76	0.46	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	429.32080		0.42932		389.15560	0.38916	429.321	20.07	0.42	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Call	397.91770		0.39792		360.62980	0.36063	397.918	20.28	0.40	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Put	970.29220		0.97029		1,054.43610	1.05444	970.292	20.59	0.64	0.00	0	201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.20	Call	304.96790		0.30497		276.71470	0.27671	304.968	21.00	0.32	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.34	Call	274.48230		0.27448		249.17490	0.24917	274.482	21.30	0.29	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	243.51580		0.24352		221.24480	0.22124	243.516	21.64	0.27	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	202.36300		0.20236		184.18450	0.18418	202.363	22.17	0.23	795,076.94	230	35,000.00
\$ / R	On 15/03/2016	Any day expiry			15.38800		15.38800		15.27010	15.27010		19.38	0.00	0.00	0	50.00
\$ / R	On 16/03/2016	Any day expiry			15.39130		15.39130		15.27300	15.27300		19.41	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	34.18360	0.03418		37.31470	0.03731	34.184	19.08	0.05	0.00	0	17,991.00	
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	994.28950	0.99429		911.11360	0.91111	994.289	18.31	0.73	0.00	0	17,991.00	
\$ / R	On 23/03/2016	Any day expiry			15.41440	15.41440		15.29260	15.29260		19.40	0.00	0.00	0	0.00	
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	59.85050	0.05985		66.19980	0.06620	59.851	18.31	0.09	0.00	0	19,744.00	
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	820.70450	0.82070		746.34540	0.74635	820.704	18.78	0.64	0.00	0	19,744.00	
\$ / R	On 29/03/2016	Any day expiry			15.43220	15.43220		15.30970	15.30970		19.41	0.00	0.00	0	0.00	
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	5.32550	0.00533		4.88540	0.00489	5.325	22.29	0.01	0.00	0	250.00	
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	51.29500	0.05130		55.62200	0.05562	51.295	18.51	0.07	0.00	0	150.00	
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	701.07240	0.70107		636.56290	0.63656	701.072	19.11	0.57	0.00	0	250.00	
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	431.02910	0.43103		390.86010	0.39086	431.029	20.41	0.40	0.00	0	150.00	
\$ / R	On 15/04/2016	Any day expiry			15.48150	15.48150		15.35840	15.35840		19.48	0.00	0.00	0	50.00	
\$ / R	On 18/04/2016	Any day expiry			15.49020	15.49020		15.36690	15.36690		19.42	0.00	0.00	0	0.00	
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	119.89670	0.11990		136.91500	0.13691	119.897	17.84	0.14	0.00	0	17,896.00	
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	711.84210	0.71184		652.10450	0.65210	711.842	19.30	0.54	0.00	0	17,896.00	
\$ / R	On 26/04/2016	Any day expiry			15.51350	15.51350		15.38980	15.38980		19.41	0.00	0.00	0	0.00	
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	7.69490	0.00769		7.00710	0.00701	7.695	20.98	0.01	0.00	0	250.00	
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	69.06790	0.06907		76.40500	0.07641	69.068	18.11	0.09	0.00	0	150.00	
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	648.15690	0.64816		595.34350	0.59534	648.157	19.69	0.49	0.00	0	250.00	
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	448.26840	0.44827		412.24700	0.41225	448.268	20.82	0.37	0.00	0	150.00	
\$ / R	On 10/05/2016	Any day expiry			15.55410	15.55410		15.42980	15.42980		19.41	0.00	0.00	0	0.00	
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	209.71440	0.20971		235.31980	0.23532	209.714	17.93	0.20	0.00	0	8,403.00	
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	764.56590	0.76457		705.33880	0.70534	764.566	19.35	0.53	0.00	0	8,403.00	
\$ / R	On 13/05/2016	Any day expiry			15.56280	15.56280		15.43840	15.43840		19.43	0.00	0.00	0	50.00	
\$ / R	On 27/05/2016	Any day expiry			15.60340	15.60340		15.47840	15.47840		18.53	0.00	0.00	0	0.00	
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	262.54510	0.26255		8.58020	0.00858	262.545	40.12	0.12	0.00	0	250.00	
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	694.54390	0.69454		93.73070	0.09373	694.544	40.12	0.25	0.00	0	150.00	
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	1,410.48210	1.41048		563.06870	0.56307	1,410.482	40.12	0.50	0.00	0	250.00	
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	1,197.85660	1.19786		425.58670	0.42559	1,197.857	40.12	0.45	0.00	0	150.00	
\$ / R	On 31/05/2016	Any day expiry			15.61500	15.61500		15.48990	15.48990		19.42	0.00	0.00	0	230.00	
\$ / R	On 06/06/2016	Any day expiry			15.63240	15.63240		15.50700	15.50700		19.47	0.00	0.00	0	0.00	
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	12.98910	0.01299		11.74450	0.01174	12.989	18.01	0.02	0.00	0	1,000.00	
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	897.33620	0.89734		833.78890	0.83379	897.336	19.16	0.56	0.00	0	1,000.00	
\$ / R	On 08/06/2016	Any day expiry			15.63820	15.63820		15.51280	15.51280		19.48	0.00	0.00	0	0.00	
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	334.98890	0.33499		369.34390	0.36934	334.989	18.08	0.27	0.00	0	8,219.00	
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	770.39120	0.77039		716.28530	0.71629	770.391	19.70	0.50	0.00	0	8,219.00	
\$ / R	On 09/06/2016	Any day expiry			15.64110	15.64110		15.51560	15.51560		19.48	0.00	0.00	0	264.00	
\$ / R	On 13/06/2016	Foreign Exchange Future			15.65270	15.65270		15.52710	15.52710		19.44	0.00	45,502,398.90	2,907	47,232.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	13.11220	0.01311		11.66320	0.01166	13.112	17.95	0.02	0.00	0	330.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	35.72950	0.03573		36.88770	0.03689	35.729	17.06	0.05	0.00	0	6,600.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	41.77050	0.04177		43.63840	0.04364	41.771	17.11	0.05	0.00	0	750.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	58.08480	0.05808		62.03600	0.06204	58.085	17.22	0.07	0.00	0	700.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	2,244.02720	2.24403		2,127.00760	2.12701	2,244.027	17.38	0.90	0.00	0	53,633.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	91.32720	0.09133		99.90760	0.09991	91.327	17.38	0.10	0.00	0	545.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	95.30970	0.09531		104.45710	0.10446	95.310	17.40	0.10	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	14.25	Put	234.99390	0.23499	261.31710	0.26132	234.994	17.81	0.20	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	306.79190	0.30679	338.87500	0.33888	306.792	17.98	0.25	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	429.17490	0.42917	473.50880	0.47351	429.175	18.21	0.32	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	1,186.20950	1.18621	1,107.29560	1.10730	1,186.209	18.34	0.67	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	1,147.46810	1.14747	1,070.60240	1.07060	1,147.468	18.44	0.65	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	676.33710	0.67634	629.74120	0.62974	676.337	20.19	0.45	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	635.80290	0.63580	592.19730	0.59220	635.803	20.40	0.43	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	552.37260	0.55237	515.46080	0.51546	552.373	20.91	0.38	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	461.03040	0.46103	431.07040	0.43107	461.030	21.62	0.33	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	435.27290	0.43527	407.31420	0.40731	435.273	21.85	0.31	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	276.45190	0.27645	258.79370	0.25879	276.452	23.35	0.21	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	264.67140	0.26467	247.87620	0.24788	264.671	23.50	0.20	0.00	0	6,600.00
\$ / R	On 24/06/2016	Any day expiry			15.68460	15.68460	15.55860	15.55860		19.51	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	586.66170	0.58666	640.42610	0.64043	586.662	18.69	0.38	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	562.02710	0.56203	525.60280	0.52560	562.027	21.06	0.37	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			15.69580	15.69580	15.57030	15.57030		19.49	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	11.33770	0.01134	10.07620	0.01008	11.338	18.74	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	95.80360	0.09580	106.77420	0.10677	95.804	17.12	0.10	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	579.46840	0.57947	542.30540	0.54231	579.468	20.99	0.38	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	484.75860	0.48476	454.49230	0.45449	484.759	21.72	0.33	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry			15.77670	15.77670	15.65560	15.65560		19.62	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	13.51960	0.01352	11.58620	0.01159	13.520	18.17	0.02	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	102.49520	0.10250	115.26070	0.11526	102.495	16.63	0.10	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	552.98240	0.55298	521.31960	0.52132	552.982	21.72	0.34	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	490.05400	0.49005	460.48870	0.46049	490.054	22.22	0.31	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			15.81860	15.81860	15.69970	15.69970		19.60	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	22.83160	0.02283	24.26220	0.02426	22.832	15.06	0.03	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	1,112.93500	1.11293	1,047.73550	1.04774	1,112.935	19.16	0.58	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			15.86040	15.86040	15.74380	15.74380		19.65	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	15.98740	0.01599	14.78000	0.01478	15.987	17.74	0.02	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	109.07570	0.10908	123.19870	0.12320	109.076	16.25	0.10	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	525.64760	0.52565	497.78970	0.49779	525.648	22.40	0.31	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	485.34760	0.48535	459.85490	0.45985	485.348	22.72	0.29	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			15.89110	15.89110	15.77610	15.77610		19.68	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	547.25670	0.54726	519.33040	0.51933	547.257	22.39	0.31	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry			15.89670	15.89670	15.78200	15.78200		19.68	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	170.88620	0.17089	190.25880	0.19026	170.886	16.73	0.14	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	640.84120	0.64084	608.44090	0.60844	640.841	21.76	0.36	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			15.89950	15.89950	15.78490	15.78490		19.69	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			15.91060	15.91060	15.79670	15.79670		19.67	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	556.84850	0.55685	588.24410	0.58824	556.848	18.33	0.32	0.00	0	2,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	415.41090	0.41541	396.12050	0.39612	415.411	23.65	0.24	0.00	0	2,000.00
\$ / R	On 15/09/2016	Any day expiry			15.91620	15.91620	15.80250	15.80250		19.68	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			15.92740	15.92740	15.81430	15.81430		19.72	0.00	159,274.00	10	33,424.00

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	13.24	Put	76.88220	0.07688	85.86750	0.08587	76.882	15.64	0.08	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	394.69810	0.39470	416.24280	0.41624	394.698	18.00	0.25	0.00	0	17,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	629.84990	0.62985	598.64030	0.59864	629.850	22.00	0.34	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	589.90680	0.58991	560.63260	0.56063	589.907	22.27	0.33	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	346.82290	0.34682	338.73130	0.33873	346.823	24.98	0.20	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			15.95370	15.95370	15.84160	15.84160		19.73	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	19.73940	0.01974	18.32780	0.01833	19.739	17.51	0.02	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	120.78710	0.12079	133.47670	0.13348	120.787	16.11	0.11	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	518.18270	0.51818	494.03420	0.49403	518.183	22.98	0.29	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	493.66010	0.49366	470.91470	0.47091	493.660	23.19	0.27	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			16.04870	16.04870	15.92860	15.92860		19.81	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	22.35120	0.02235	19.50510	0.01951	22.351	17.32	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	125.99700	0.12600	135.59360	0.13559	125.997	15.93	0.11	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	515.62840	0.51563	489.89120	0.48989	515.628	23.56	0.27	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	504.69360	0.50469	479.58970	0.47959	504.694	23.67	0.26	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			16.16060	16.16060	16.03100	16.03100		19.87	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	22.94100	0.02294	20.50280	0.02050	22.941	16.83	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	122.81390	0.12281	134.84600	0.13485	122.814	15.44	0.10	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	517.25740	0.51726	494.60990	0.49461	517.257	24.26	0.25	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			16.21490	16.21490	16.08070	16.08070		19.90	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			16.23190	16.23190	16.09630	16.09630		19.95	0.00	0.00	0	6,418.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	20.03910	0.02004	16.12110	0.01612	20.039	16.17	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	122.37350	0.12237	134.88900	0.13489	122.374	15.23	0.10	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	609.52370	0.60952	639.22510	0.63923	609.524	18.18	0.30	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	617.58070	0.61758	647.65890	0.64766	617.581	18.19	0.30	0.00	0	27,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	703.90550	0.70391	745.13440	0.74513	703.906	18.37	0.33	1,217,088.40	230	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,635.64530	1.63565	1,545.64580	1.54565	1,635.645	18.67	0.65	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	711.99020	0.71199	673.37400	0.67337	711.990	22.98	0.33	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	642.71970	0.64272	608.82450	0.60882	642.720	23.58	0.30	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	629.81430	0.62981	597.75630	0.59776	629.814	23.70	0.29	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	627.00130	0.62700	595.75630	0.59576	627.001	23.73	0.29	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	606.50520	0.60651	581.27480	0.58127	606.505	23.94	0.28	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	596.43680	0.59644	572.09000	0.57209	596.437	24.13	0.28	1,038,068.32	230	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	551.64660	0.55165	531.25010	0.53125	551.647	25.10	0.26	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	546.83150	0.54683	526.86850	0.52687	546.832	25.21	0.25	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future			16.44580	16.44580	16.30910	16.30910		20.08	0.00	0.00	0	0.00
\$ / R	On 19/06/2017	Foreign Exchange Future			16.68670	16.68670	16.55460	16.55460		20.18	0.00	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			15.38470	15.38470	15.26730	15.26730		19.35	0.00	153,847.00	10	1,279.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			15.65270	15.65270	15.52710	15.52710		19.44	0.00	0.00	0	151.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			15.92740	15.92740	15.81430	15.81430		19.72	0.00	0.00	0	80.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			16.23190	16.23190	16.09630	16.09630		19.95	0.00	0.00	0	0.00
£ / R	On 12/01/2016	Any day expiry			22.57340	22.57340	22.51200	22.51200		16.23	0.00	0.00	0	15.00

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 26/02/2016	Any day expiry		22.75620	22.75620		22.70500	22.70500		16.87	0.00	0.00	0	163.00
£ / R	On 29/02/2016	Any day expiry		22.77090	22.77090		22.71760	22.71760		16.83	0.00	0.00	0	56.00
£ / R	On 07/03/2016	Any day expiry		22.80520	22.80520		22.74700	22.74700		17.01	0.00	0.00	0	50.00
£ / R	On 14/03/2016	Foreign Exchange Future		22.83960	22.83960		22.77640	22.77640		17.16	0.00	1,210,498.80	53	33,566.00
£ / R	On 14/03/2016	Foreign Exchange Future	20.75	Put	60.79170	0.06079	64.88000	0.06488	60.792	14.76	0.08	0.00	0	21,300.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.95	Call	401.64380	0.40164	393.18760	0.39319	401.644	18.95	0.32	0.00	0	11,000.00
£ / R	On 13/06/2016	Foreign Exchange Future		23.24640	23.24640		23.17350	23.17350		17.62	0.00	0.00	0	848.00
£ / R	On 08/09/2016	Any day expiry		23.62180	23.62180		23.56680	23.56680		18.14	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	376.89140	0.37689	386.51960	0.38652	376.891	16.24	0.20	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	818.97210	0.81897	812.14690	0.81215	818.972	20.49	0.33	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future		23.66930	23.66930		23.61680	23.61680		18.18	0.00	0.00	0	225.00
£ / R	On 19/12/2016	Foreign Exchange Future		24.13770	24.13770		24.05280	24.05280		18.60	0.00	0.00	0	0.00
¥ / R	On 14/03/2016	Foreign Exchange Future		0.12748	0.12748		0.12628	0.12628		24.00	0.00	0.00	0	6,938.00
¥ / R	On 13/06/2016	Foreign Exchange Future		0.13005	0.13005		0.12879	0.12879		22.75	0.00	0.00	0	4,588.00
¥ / R	On 19/09/2016	Foreign Exchange Future		0.13282	0.13282		0.13164	0.13164		22.20	0.00	0.00	0	0.00
€ / R	On 29/12/2015	Any day expiry		16.64070	16.64070		16.39900	16.39900		16.09	0.00	0.00	0	0.00
€ / R	On 29/12/2015	Any day expiry	15.30	Put	0.75340	0.00075	2.72990	0.00273	0.753	23.33	0.00	0.00	0	100.00
€ / R	On 29/12/2015	Any day expiry	15.70	Call	944.27120	0.94427	710.02940	0.71003	944.271	20.65	0.98	0.00	0	100.00
€ / R	On 25/01/2016	Any day expiry		16.74060	16.74060		16.49920	16.49920		17.78	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	1,896.88670	1.89689	1,658.02430	1.65802	1,896.887	18.91	0.98	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	1,827.71210	1.82771	1,590.09240	1.59009	1,827.712	18.62	0.98	0.00	0	1,000.00
€ / R	On 29/01/2016	Any day expiry		16.75720	16.75720		16.51330	16.51330		17.97	0.00	0.00	0	0.00
€ / R	On 29/01/2016	Any day expiry	15.15	Put	13.10140	0.01310	24.84000	0.02484	13.101	17.45	0.03	0.00	0	100.00
€ / R	On 29/01/2016	Any day expiry	15.52	Call	1,272.55830	1.27256	1,056.28090	1.05628	1,272.558	17.35	0.92	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry		16.82060	16.82060		16.58730	16.58730		18.03	0.00	0.00	0	0.00
€ / R	On 19/02/2016	Any day expiry	15.40	Put	51.13290	0.05113	84.39260	0.08439	51.133	17.01	0.09	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry	16.06	Call	935.53270	0.93553	780.23420	0.78023	935.533	17.39	0.76	0.00	0	100.00
€ / R	On 26/02/2016	Any day expiry		16.84370	16.84370		16.61190	16.61190		18.14	0.00	0.00	0	34.00
€ / R	On 07/03/2016	Any day expiry		16.88420	16.88420		16.64670	16.64670		18.19	0.00	0.00	0	5.00
€ / R	On 14/03/2016	Foreign Exchange Future		16.91250	16.91250		16.67110	16.67110		18.21	0.00	879,450.00	52	69,642.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	5.33990	0.00534	6.25510	0.00626	5.340	23.23	0.01	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	6.32200	0.00632	7.36790	0.00737	6.322	22.81	0.01	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	13.11460	0.01311	16.03790	0.01604	13.115	20.98	0.02	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	16.04900	0.01605	19.92090	0.01992	16.049	20.48	0.02	0.00	0	17,534.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	30.41970	0.03042	39.35410	0.03935	30.420	18.89	0.05	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	2,055.11370	2.05511	1,827.21130	1.82721	2,055.114	18.05	0.94	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Put	42.61370	0.04261	56.11130	0.05611	42.614	18.05	0.06	0.00	0	33,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	45.58800	0.04559	60.21650	0.06022	45.588	17.88	0.07	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Call	1,622.66000	1.62266	1,417.63720	1.41764	1,622.660	17.24	0.89	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	80.16000	0.08016	116.53720	0.11654	80.160	17.24	0.11	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	1,154.37150	1.15437	984.36330	0.98436	1,154.371	17.37	0.77	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	1,117.58450	1.11758	951.94070	0.95194	1,117.584	17.38	0.76	0.00	0	650.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	1,013.07750		1.01308		859.02390	0.85902	1,013.078	17.49	0.72	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	915.87160		0.91587		772.67640	0.77268	915.872	17.63	0.68	0.00	0	36,640.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.90	Call	591.88120		0.59188		495.93710	0.49594	591.881	18.21	0.52	0.00	0	19,500.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.90	Put	579.38120		0.57938		724.83710	0.72484	579.381	18.21	0.48	305,552.74	39	0.00
€ / R	On 14/03/2016	Foreign Exchange Future	21.90	Call	10.90450		0.01090		8.34830	0.00835	10.905	24.59	0.02	12,919.80	39	0.00
€ / R	On 13/06/2016	Foreign Exchange Future			17.25500		17.25500		17.00190	17.00190		18.35	0.00	0.00	0	5,522.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	38.78560		0.03879		49.62360	0.04962	38.786	17.17	0.04	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,596.31730		1.59632	1,416.04050	1.41604	1,596.317		17.17	0.76	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			17.62040		17.62040		17.37870	17.37870		18.46	0.00	0.00	0	6,030.00
€ / R	On 19/12/2016	Foreign Exchange Future			18.02600		18.02600		17.75520	17.75520		18.66	0.00	0.00	0	4,500.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	522.42060		0.52242		612.90910	0.61291	522.421	16.95	0.26	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	722.36110		0.72236		831.85960	0.83186	722.361	17.33	0.32	447,080.24	78	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	636.16870		0.63617		597.48910	0.59749	636.169	21.69	0.29	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	508.72760		0.50873		506.04520	0.50605	508.728	23.15	0.23	323,561.02	78	2,961.00
10Y STND	On 17/12/2025	Interest Rate Swap			105.73128		105.73128		104.98410	104.98410			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			103.11682		103.11682		102.34230	102.34230			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.28600		100.28600		100.24220	100.24220			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.41034		100.41034		100.33657	100.33657			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			101.16199		101.16199		100.95456	100.95456			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			100.75560		100.75560		100.49820	100.49820			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			102.58970		102.58970		102.05507	102.05507			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			102.19418		102.19418		101.63371	101.63371			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			457.53500		457.53500		459.22400	459.22400			0.00	0.00	0	2.00
AL37	On 05/05/2016	Index Future			465.84600		465.84600		467.57000	467.57000			0.00	0.00	0	0.00
AL7T	On 04/02/2016	Index Future			523.11100		523.11100		526.05400	526.05400			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			532.61300		532.61300		535.61500	535.61500			0.00	0.00	0	0.00
ALBI	On 04/02/2016	Index Future			475.27800		475.27800		477.92200	477.92200			0.00	0.00	0	620.00
ALBI	On 05/05/2016	Index Future			483.91000		483.91000		486.60900	486.60900			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future			493.37900		493.37900		496.13900	496.13900			0.00	0.00	0	0.00
AU\$ / R	On 15/01/2016	Any day expiry			11.01660		11.01660		10.83010	10.83010		17.37	0.00	0.00	0	3.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			11.10140		11.10140		10.91410	10.91410		16.99	0.00	2,497,815.00	225	13,588.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	27.98390		0.02798		36.24350	0.03624	27.984	17.82	0.07	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	802.63070		0.80263		655.76960	0.65577	802.631	16.83	0.80	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	245.46710		0.24547		185.41300	0.18541	245.467	17.58	0.39	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
AU\$ / R	On 13/06/2016	Foreign Exchange Future		11.24820	11.24820		11.05430	11.05430		16.24	0.00	0.00	0	2,608.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future		11.40100	11.40100		11.21500	11.21500		16.47	0.00	0.00	0	500.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future		11.58170	11.58170		11.37830	11.37830		16.70	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future		11.03480	11.03480		10.94080	10.94080		15.71	0.00	0.00	0	2.00
CAD/ R	On 13/06/2016	Foreign Exchange Future		11.23020	11.23020		11.13020	11.13020		16.48	0.00	0.00	0	0.00
CF CANDO CAGJ	On 22/12/2015	Can-Do Future		789.40510	789.40510		789.40510	789.40510			0.00	0.00	0	0.00
CHF / R	On 14/03/2016	Foreign Exchange Future		15.63120	15.63120		15.43630	15.43630		19.52	0.00	0.00	0	6,452.00
CHF / R	On 13/06/2016	Foreign Exchange Future		15.97810	15.97810		15.77300	15.77300		19.69	0.00	0.00	0	0.00
CNH / R	On 14/03/2016	Foreign Exchange Future		2.32300	2.32300		2.30440	2.30440		19.10	0.00	0.00	0	158.00
CNH / R	On 13/06/2016	Foreign Exchange Future		2.34370	2.34370		2.32460	2.32460		19.12	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future		2.27320	2.27320		2.24060	2.24060		21.05	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future		2.32130	2.32130		2.28710	2.28710		21.46	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		10.86270	76.86970		10.78625	77.34392			0.00	0.00	0	8,710.00
ES33	On 05/05/2016	Bond Future		10.96583	74.47406		10.88650	74.95851			0.00	0.00	0	0.00
ES33	On 04/08/2016	Bond Future		11.05563	75.94749		10.97316	76.44411			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		11.00552	81.06501		10.93395	81.56433			0.00	0.00	0	2,750.00
ES42	On 05/05/2016	Bond Future		11.10879	78.27459		11.03444	78.78468			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		474.79500	474.79500		477.32000	477.32000			0.00	0.00	0	485.00

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	483.41900		483.41900		485.99500	485.99500			0.00	0.00	0	146.00
GOVI	On 04/08/2016	GOVI	492.87900		492.87900		495.51400	495.51400			0.00	0.00	0	0.00
I2025	On 04/02/2016	Bond Future	119.70696		119.70696		119.77104	119.77104			0.00	0.00	0	1,831.00
I2025	On 05/05/2016	Bond Future	121.85915		121.85915		121.92627	121.92627			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	98.95073		98.95073		99.00163	99.00163			0.00	0.00	0	185.00
I2033	On 05/05/2016	Bond Future	99.75455		99.75455		99.80790	99.80790			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	124.95516		124.95516		125.02269	125.02269			0.00	0.00	0	17,749.00
I2038	On 05/05/2016	Bond Future	127.20176		127.20176		127.27258	127.27258			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	123.50135		123.50135		123.56590	123.56590			0.00	0.00	0	12,126.00
I2046	On 05/05/2016	Bond Future	124.29249		124.29249		124.36010	124.36010			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	128.07719		128.07719		128.14295	128.14295			0.00	0.00	0	13,313.00
I2050	On 05/05/2016	Bond Future	130.37978		130.37978		130.44874	130.44874			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	228.43100		228.43100		227.22300	227.22300			0.00	0.00	0	1,038.00
IGOV	On 05/05/2016	Index Future	232.53800		232.53800		231.31100	231.31100			0.00	0.00	0	21.00
IGOV	On 04/08/2016	Index Future	237.08400		237.08400		235.83700	235.83700			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future	620.33300		620.33300		617.00800	617.00800			0.00	0.00	0	157.00
ILBI	On 05/05/2016	Index Future	630.92300		630.92300		627.54200	627.54200			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future	6.71000		93.29000		6.71000	93.29000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future	6.99000		93.01000		6.99000	93.01000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.06000		92.94000		7.06000	92.94000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future	7.23000		92.77000		7.23000	92.77000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future	7.28000		92.72000		7.28000	92.72000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.43000		92.57000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.74000		92.26000		7.74000	92.26000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	8.07000		91.93000		8.07000	91.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	8.21000		91.79000		8.21000	91.79000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	8.40000		91.60000		8.40000	91.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	8.53000		91.47000		8.53000	91.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	8.63000		91.37000		8.63000	91.37000			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 14/03/2016	Foreign Exchange Future			0.14820		0.14820		0.14650	0.14650			0.00	0.00	0	1,266.00
KES / R	On 13/06/2016	Foreign Exchange Future			0.14800		0.14800		0.14680	0.14680			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future			0.14790		0.14790		0.14520	0.14520			0.00	0.00	0	0.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.06880		0.06880		0.06980	0.06980			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.06510		0.06510		0.06730	0.06730			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.06270		0.06270		0.06490	0.06490			0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			10.43860		10.43860		10.27790	10.27790		13.02	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			10.56500		10.56500		10.39800	10.39800		14.77	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.69410		10.69410		10.53550	10.53550		15.49	0.00	0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.09930		1.09930		1.09200	1.09200			0.00	109,930.00	100	4,406.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.10240		1.10240		1.09500	1.09500			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.10630		1.10630		1.09890	1.09890			0.00	0.00	0	0.00
R186	On 04/02/2016	Bond Future			9.47054		108.30239		9.38260	108.92152		10.52	0.00	0.00	0	68,095.00
R186	On 04/02/2016	Bond Future	7.90	Call	1.98000		0.00198		3.84000	0.00384	1.980	10.20	0.00	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.02	Call	4.24000		0.00424		7.87000	0.00787	4.240	10.20	0.00	0.00	0	700.00
R186	On 04/02/2016	Bond Future	8.40	Call	35.18000		0.03518		57.10000	0.05710	35.180	10.20	0.02	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.45	Call	44.95000		0.04495		71.77000	0.07177	44.950	10.20	0.03	0.00	0	350.00
R186	On 04/02/2016	Bond Future	8.65	Put	6,084.79000		6.08479		5,521.36000	5.52136	6,084.790	10.20	0.93	0.00	0	340.00
R186	On 04/02/2016	Bond Future	8.70	Put	5,733.74000		5.73374		5,180.22000	5.18022	5,733.740	10.20	0.92	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.75	Put	5,389.23000		5.38923		4,846.84000	4.84684	5,389.230	10.20	0.91	0.00	0	11,695.00
R186	On 04/02/2016	Bond Future	8.80	Put	5,051.88000		5.05188		4,521.86000	4.52186	5,051.880	10.20	0.89	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.83	Put	4,853.19000		4.85319		4,331.19000	4.33119	4,853.190	10.20	0.88	0.00	0	33.00
R186	On 04/02/2016	Bond Future	9.20	Put	2,690.19000		2.69019		2,301.48000	2.30148	2,690.190	10.20	0.68	0.00	0	700.00
R186	On 05/05/2016	Bond Future			9.55093		110.26921		9.45914	110.90177		10.22	0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future	8.75	Put	6,464.26000		6.46426		5,981.03000	5.98103	6,464.260	9.90	0.79	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	5,882.95000		5.88295		5,421.00000	5.42100	5,882.950	9.90	0.76	0.00	0	5,350.00
R186	On 04/08/2016	Bond Future			9.61385		107.14417		9.51779	107.79292		10.45	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			286.09145		286.09145		286.24424	286.24424			0.00	0.00	0	714.00
R197	On 05/05/2016	Bond Future			291.23502		291.23502		291.39494	291.39494			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			230.63388		230.63388		229.16899	229.16899			0.00	0.00	0	43,015.00
R202	On 05/05/2016	Bond Future			234.78021		234.78021		233.29280	233.29280			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2023	On 04/02/2016	Bond Future			9.35652		95.29922		9.26402	95.74600		8.05	0.00	0.00	0	16,357.00
R2023	On 05/05/2016	Bond Future			9.44880		93.09963		9.35138	93.55649		8.10	0.00	0.00	0	0.00
R2023	On 04/08/2016	Bond Future			9.51931		94.94092		9.41627	95.40996		7.82	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			8.29643		103.25055		8.19114	103.40524		1.89	0.00	0.00	0	17,164.00
R203	On 05/05/2016	Bond Future			8.47619		100.95487		8.34848	101.11449		1.68	0.00	0.00	0	0.00
R203	On 04/08/2016	Bond Future			8.59322		102.95183		8.43135	103.11805		1.41	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			9.87030		86.17432		9.78253	86.76812			0.00	0.00	0	18,207.00
R2030	On 05/05/2016	Bond Future			9.95073		87.73975		9.85969	88.34611			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			9.94958		89.43730		9.86688	90.03120		13.56	0.00	0.00	0	8,437.00
R2032	On 04/02/2016	Bond Future	9.20	Put	5,791.12000		5.79112		5,271.19000	5.27119	5,791.120	13.17	0.90	0.00	0	22.00
R2032	On 04/02/2016	Bond Future	9.30	Put	5,092.62000		5.09262		4,596.83000	4.59683	5,092.620	13.17	0.87	0.00	0	22.00
R2032	On 05/05/2016	Bond Future			10.02733		86.90384		9.94162	87.51040		13.91	0.00	0.00	0	0.00
R2032	On 04/08/2016	Bond Future			10.09101		88.62344		10.00205	89.24492		13.60	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			10.05278		86.73301		9.98013	87.29759		15.22	0.00	0.00	0	50,569.00
R2037	On 04/02/2016	Bond Future	9.30	Put	6,344.19000		6.34419		5,850.12000	5.85012	6,344.190	14.80	0.90	0.00	0	16.00
R2037	On 04/02/2016	Bond Future	9.43	Put	5,353.25000		5.35325		4,889.97000	4.88997	5,353.250	14.80	0.86	0.00	0	16.00
R2037	On 05/05/2016	Bond Future			10.12807		88.30859		10.05288	88.88528		14.90	0.00	0.00	0	0.00
R2037	On 04/08/2016	Bond Future			10.19168		85.79585		10.11368	86.38699		15.33	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			8.69444		99.34863		8.58037	99.63003		3.53	0.00	0.00	0	38,369.00
R204	On 05/05/2016	Bond Future			8.83570		101.15283		8.70848	101.44140		3.22	0.00	0.00	0	0.00
R204	On 04/08/2016	Bond Future			8.94075		99.11058		8.79687	99.40819		3.05	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 04/02/2016	Bond Future			10.16356		89.83187		10.09098	90.42645		15.58	0.00	0.00	0	1,820.00
R2040	On 05/05/2016	Bond Future			10.24054		91.46374		10.16541	92.07107		15.24	0.00	0.00	0	0.00
R2040	On 04/08/2016	Bond Future			10.30620		88.76289		10.22826	89.38538		15.70	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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 04/02/2016	Bond Future			10.13691		87.39002		10.07436	87.90616		16.04	0.00	0.00	0	19,969.00
R2044	On 05/05/2016	Bond Future			10.21048		88.97754		10.14574	89.50494		15.69	0.00	0.00	0	0.00
R2044	On 04/08/2016	Bond Future			10.27298		86.35275		10.20581	86.89372		16.17	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			10.11782		90.95808		10.04515	91.56956		15.57	0.00	227,395,200.00	2,500	60,433.00
R2048	On 04/02/2016	Bond Future	9.45	Put	6,200.61000		6.20061		5,683.32000	5.68332	6,200.610	15.13	0.88	0.00	0	75.00
R2048	On 04/02/2016	Bond Future	9.55	Put	5,387.85000		5.38785		4,899.68000	4.89968	5,387.850	15.13	0.84	0.00	0	75.00
R2048	On 05/05/2016	Bond Future			10.18658		88.17252		10.11146	88.79692		16.05	0.00	0.00	0	0.00
R2048	On 04/08/2016	Bond Future			10.24277		89.91655		10.16499	90.55641		15.69	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			8.94707		94.96628		8.84914	95.27477		4.96	0.00	0.00	0	46,579.00
R207	On 04/02/2016	Bond Future	7.27	Call	0.16000		0.00016		0.39000	0.00039	0.160	4.78	0.00	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	0.87000		0.00087		1.87000	0.00187	0.870	4.78	0.00	0.00	0	19.00
R207	On 05/05/2016	Bond Future			9.07354		96.69112		8.96719	97.00726		4.65	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	46.51000		0.04651		63.35000	0.06335	46.510	4.46	0.04	0.00	0	43.00
R207	On 04/08/2016	Bond Future			9.17082		94.95792		9.05426	95.28357		4.52	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			9.11411		92.88715		9.01623	93.25946		6.30	0.00	0.00	0	40,521.00
R208	On 05/05/2016	Bond Future			9.22052		91.17230		9.11606	91.55330		6.22	0.00	0.00	0	0.00
R208	On 04/08/2016	Bond Future			9.30242		92.97587		9.19030	93.36751		5.92	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			9.92934		70.44690		9.85138	70.95266		15.43	0.00	0.00	0	41,013.00
R209	On 04/02/2016	Bond Future	9.52	Put	3,229.57000		3.22957		2,871.14000	2.87114	3,229.570	14.98	0.76	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			9.99646		68.57649		9.91595	69.09294		15.85	0.00	0.00	0	0.00
R209	On 05/05/2016	Bond Future	8.25	Call	94.93000		0.09493		118.75000	0.11875	94.930	15.37	0.04	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	541.15000		0.54115		638.50000	0.63850	541.150	15.37	0.17	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			10.05092		69.93337		9.96768	70.46239		15.53	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,105.94000		2.10594		2,324.08000	2.32408	2,105.940	15.07	0.39	0.00	0	6,000.00
R209	On 04/08/2016	Bond Future	10.60	Call	5,242.72000		5.24272		5,613.87000	5.61387	5,242.720	15.46	0.68	0.00	0	6,000.00
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

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/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		176.01758	176.01758		172.55824	172.55824			0.00	7,040,703.20	40	3,861.00
R210	On 05/05/2016	Bond Future		177.01543	177.01543		173.49657	173.49657			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		134.70709	134.70709		134.78083	134.78083			0.00	0.00	0	860.00
R211	On 05/05/2016	Bond Future		137.12900	137.12900		137.20616	137.20616			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		138.23210	138.23210		136.37619	136.37619			0.00	0.00	0	1,569.00
R212	On 05/05/2016	Bond Future		140.71741	140.71741		138.83019	138.83019			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		9.88513	80.76825		9.80757	81.27222		13.52	0.00	0.00	0	41,590.00
R213	On 05/05/2016	Bond Future		9.95777	78.68507		9.87746	79.19993		13.85	0.00	0.00	0	0.00
R213	On 04/08/2016	Bond Future		10.01598	80.24139		9.93267	80.76903		13.55	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		10.05138	70.59706		9.97864	71.08042		15.83	0.00	0.00	0	29,362.00
R214	On 04/02/2016	Bond Future	9.35	Put	5,105.11000	5.10511	4,689.67000	4.68967	5,105.110	15.37	0.89	0.00	0	25.00
R214	On 04/02/2016	Bond Future	9.45	Put	4,454.69000	4.45469	4,060.94000	4.06094	4,454.690	15.37	0.85	0.00	0	25.00
R214	On 05/05/2016	Bond Future		10.11734	68.58276		10.04224	69.07638		16.29	0.00	0.00	0	4,680.00
R214	On 04/08/2016	Bond Future		10.17078	69.93929		10.09313	70.44505		15.95	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	416.98000	0.41698	477.78000	0.47778	416.980	15.48	0.11	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,306.94000	1.30694	1,453.59000	1.45359	1,306.940	15.48	0.27	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	3,863.67000	3.86367	4,161.60000	4.16160	3,863.670	15.74	0.56	0.00	0	6,300.00
R214	On 04/08/2016	Bond Future	11.30	Call	7,741.27000	7.74127	8,156.00000	8.15600	7,741.270	16.29	0.80	0.00	0	6,300.00
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 13/06/2016	Foreign Exchange Future		27,005.65000	27,005.65000		26,726.14000	26,726.14000			0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future		10.92610	10.92610		10.81340	10.81340		16.91	0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future		11.09300	11.09300		10.97460	10.97460		16.84	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future		5.11450	5.11450		5.12920	5.12920		16.57	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future		5.07550	5.07550		5.08880	5.08880		16.66	0.00	0.00	0	0.00
ZMW / R	On 14/03/2016	Foreign Exchange Future		1.31180	1.31180		1.30150	1.30150			0.00	0.00	0	1.00

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
ZMW / R		On 13/06/2016	Foreign Exchange Future	1.22320	1.22320	1.21290	1.21290			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>450,453,320.09</b>	<b>18,721</b>	<b>3882607.00</b>
<b>Grand Total:</b>											<b>450,453,320.09</b>	<b>18,721</b>	<b>3882607.00</b>