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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 30/12/2015

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 05/01/2016	Any day expiry	15.51370	15.51370	15.30230	15.30230			15.62	0.00	0.00	0	0.00
\$ / R	On 05/01/2016	Any day expiry	14.97	Call	556.01920	0.55602	372.54000	0.37254	556.019	19.20	0.93	0	5,000.00
\$ / R	On 05/01/2016	Any day expiry	14.98	Call	546.60100	0.54660	364.28940	0.36429	546.601	19.13	0.93	0	5,000.00
\$ / R	On 05/01/2016	Any day expiry	15.12	Call	418.07020	0.41807	256.32670	0.25633	418.070	18.18	0.87	0	5,000.00
\$ / R	On 12/01/2016	Any day expiry	15.53300		15.53300		15.32050	15.32050		17.27	0.00	0	4,393.00
\$ / R	On 13/01/2016	Any day expiry	15.53590		15.53590		15.32350	15.32350		17.53	0.00	0	1,176.00
\$ / R	On 15/01/2016	Any day expiry	15.54170		15.54170		15.32950	15.32950		17.93	0.00	0	0.00
\$ / R	On 15/01/2016	Any day expiry	14.40	Put	8.63300	0.00863	16.92850	0.01693	8.633	20.07	0.03	442	10,000.00
\$ / R	On 15/01/2016	Any day expiry	14.80	Put	24.04110	0.02404	58.37850	0.05838	24.041	17.61	0.09	442	10,000.00
\$ / R	On 15/01/2016	Any day expiry	14.90	Put	35.54050	0.03554	80.48450	0.08048	35.541	17.65	0.12	442	10,000.00
\$ / R	On 15/01/2016	Any day expiry	15.00	Call	592.71890	0.59272	437.63090	0.43763	592.719	17.69	0.84	0	10,000.00
\$ / R	On 15/01/2016	Any day expiry	15.00	Put	51.01890	0.05102	108.13090	0.10813	51.019	17.69	0.16	0	10,000.00
\$ / R	On 27/01/2016	Any day expiry	15.57640		15.57640		15.36560	15.36560		18.30	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	0.09160	0.00009	0.06110	0.00006	0.092	29.39	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	13.50	Put	2.47310	0.00247	2.44340	0.00244	2.473	21.66	0.01	0	150.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	1,121.27070	1.12127	926.49830	0.92650	1,121.271	18.19	0.93	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 27/01/2016	Any day expiry	15.32	Call	452.90700	0.45291	340.79090	0.34079	452.907	18.04	0.64	0.00	0	150.00
\$ / R	On 29/01/2016	Any day expiry			15.58220	15.58220	15.37160	15.37160		18.45	0.00	0.00	0	212.00
\$ / R	On 29/01/2016	Any day expiry	13.74	Put	4.35340	0.00435	5.97900	0.00598	4.353	20.12	0.01	0.00	0	100.00
\$ / R	On 29/01/2016	Any day expiry	14.26	Call	1,337.04120	1.33704	1,134.29420	1.13429	1,337.041	18.35	0.96	0.00	0	100.00
\$ / R	On 29/01/2016	Any day expiry	14.50	Put	28.99060	0.02899	47.49040	0.04749	28.991	18.04	0.08	0.00	0	2,000.00
\$ / R	On 12/02/2016	Any day expiry			15.62280	15.62280	15.41140	15.41140		18.53	0.00	0.00	0	106.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	0.19270	0.00019	0.24590	0.00025	0.193	26.42	0.00	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	514.66600	0.51467	412.45730	0.41246	514.666	18.31	0.60	0.00	0	1,000.00
\$ / R	On 19/02/2016	Any day expiry			15.64310	15.64310	15.43130	15.43130		18.60	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	1,730.19000	1.73019	1,526.34760	1.52635	1,730.190	17.99	0.96	0.00	0	3,600.00
\$ / R	On 19/02/2016	Any day expiry	14.30	Put	37.14450	0.03714	61.86470	0.06186	37.144	17.39	0.08	0.00	0	100.00
\$ / R	On 19/02/2016	Any day expiry	14.91	Call	871.43290	0.87143	725.26640	0.72527	871.433	17.71	0.78	0.00	0	100.00
\$ / R	On 25/02/2016	Any day expiry			15.66050	15.66050	15.44830	15.44830		18.57	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	0.68100	0.00068	0.90860	0.00091	0.681	24.58	0.00	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	13.50	Put	11.74630	0.01175	15.63190	0.01563	11.746	19.55	0.03	0.00	0	150.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	954.19770	0.95420	803.63790	0.80364	954.198	17.62	0.79	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	15.64	Call	468.02270	0.46802	389.54710	0.38955	468.023	18.55	0.52	0.00	0	150.00
\$ / R	On 26/02/2016	Any day expiry			15.66340	15.66340	15.45120	15.45120		18.60	0.00	0.00	0	392.00
\$ / R	On 29/02/2016	Any day expiry			15.67210	15.67210	15.45970	15.45970		18.50	0.00	0.00	0	133.00
\$ / R	On 29/02/2016	Any day expiry	13.92	Put	24.00100	0.02400	33.62870	0.03363	24.001	17.91	0.05	0.00	0	100.00
\$ / R	On 29/02/2016	Any day expiry	14.60	Call	1,163.23040	1.16323	994.91700	0.99492	1,163.230	17.46	0.85	0.00	0	100.00
\$ / R	On 02/03/2016	Any day expiry			15.67790	15.67790	15.46540	15.46540		18.65	0.00	0.00	0	0.00
\$ / R	On 02/03/2016	Any day expiry	14.60	Call	1,173.50310	1.17350	1,005.88790	1.00589	1,173.503	17.53	0.84	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	14.61	Call	1,165.30130	1.16530	998.28420	0.99828	1,165.301	17.53	0.84	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	14.62	Call	1,157.12490	1.15712	990.70970	0.99071	1,157.125	17.53	0.84	0.00	0	10,000.00
\$ / R	On 07/03/2016	Any day expiry			15.69250	15.69250	15.47990	15.47990		18.66	0.00	0.00	0	187.00
\$ / R	On 11/03/2016	Any day expiry			15.70430	15.70430	15.49140	15.49140		18.80	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			15.71310	15.71310	15.50000	15.50000		18.74	0.00	186,420,218.40	11,864	1,006,564.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	1.37610	0.00138	1.66490	0.00166	1.376	24.73	0.00	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	1.48600	0.00149	1.78760	0.00179	1.486	24.60	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	2.01540	0.00202	2.37230	0.00237	2.015	24.08	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	2.10900	0.00211	2.47470	0.00247	2.109	24.00	0.00	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	2.37930	0.00238	2.76940	0.00277	2.379	23.80	0.00	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	2.52670	0.00253	2.92930	0.00293	2.527	23.69	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	2.72320	0.00272	3.14200	0.00314	2.723	23.56	0.01	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	3.20860	0.00321	3.66460	0.00366	3.209	23.28	0.01	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	4.00600	0.00401	4.51650	0.00452	4.006	22.88	0.01	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	3,169.22170	3.16922	2,956.86420	2.95686	3,169.222	22.13	0.99	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	7.87410	0.00787	9.09640	0.00910	7.874	21.57	0.01	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	2,921.62410	2.92162	2,709.93690	2.70994	2,921.624	21.39	0.98	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	10.39020	0.01039	12.37980	0.01238	10.390	20.94	0.02	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	12.65990	0.01266	15.39930	0.01540	12.660	20.50	0.02	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	2,527.54000	2.52754	2,317.79580	2.31780	2,527.540	20.20	0.97	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	15.62470	0.01562	19.40200	0.01940	15.625	20.02	0.03	0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	2,234.51140	2.23451	2,027.34580	2.02735	2,234.511	19.31	0.96	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	2,185.96240	2.18596	1,979.35680	1.97936	2,185.962	19.16	0.96	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	29.70990	0.02971	38.91920	0.03892	29.710	18.57	0.05	0.00	0	4,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	1,983.20150	1.98320	1,779.46880	1.77947	1,983.201	18.54	0.95	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	1,811.19260	1.81119	1,610.72310	1.61072	1,811.193	18.00	0.93	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.95	Put	38.59370	0.03859	51.43130	0.05143	38.594	17.97	0.07	0.00	0	32,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	1,754.29950	1.75430	1,556.91350	1.55691	1,754.300	17.82	0.93	0.00	0	1,750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	1,660.04470	1.66004	1,469.23970	1.46924	1,660.045	17.53	0.92	0.00	0	9,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	55.46640	0.05547	83.53310	0.08353	55.466	17.40	0.09	0.00	0	800.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	1,559.69280	1.55969	1,375.07670	1.37508	1,559.693	17.40	0.91	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.26	Put	62.49700	0.06250	93.12530	0.09313	62.497	17.42	0.10	0.00	0	402.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	1,471.97070	1.47197	1,291.73510	1.29174	1,471.971	17.45	0.89	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	1,310.84710	1.31085	1,139.93040	1.13993	1,310.847	17.53	0.85	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Put	97.74710	0.09775	139.93040	0.13993	97.747	17.53	0.15	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	1,237.33920	1.23734	1,071.26320	1.07126	1,237.339	17.57	0.83	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	1,150.18940	1.15019	990.36550	0.99037	1,150.189	17.61	0.81	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Put	137.08940	0.13709	190.36550	0.19037	137.089	17.61	0.19	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	1,111.60720	1.11161	954.74050	0.95474	1,111.607	17.64	0.80	0.00	0	29,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.99	Put	214.74610	0.21475	290.91510	0.29092	214.746	17.82	0.27	0.00	0	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.00	Put	218.00210	0.21800	294.91660	0.29492	218.002	17.83	0.27	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.01	Put	221.29220	0.22129	298.94820	0.29895	221.292	17.84	0.27	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.04	Put	231.34860	0.23135	311.24280	0.31124	231.349	17.88	0.28	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.16	Put	274.45870	0.27446	363.36840	0.36337	274.459	18.04	0.32	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.20	Call	802.96270	0.80296	681.78300	0.68178	802.963	18.09	0.67	0.00	0	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	761.16550	0.76117	645.25190	0.64525	761.166	18.18	0.65	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.53	Call	619.75010	0.61975	523.58980	0.52359	619.750	18.52	0.57	0.00	0	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.55	Call	609.76490	0.60976	515.41380	0.51541	609.765	18.55	0.57	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.56	Call	604.81800	0.60482	511.37260	0.51137	604.818	18.56	0.56	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.57	Call	599.90520	0.59991	507.35790	0.50736	599.905	18.58	0.56	0.00	0	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.59	Call	590.17040	0.59017	499.41860	0.49942	590.170	18.60	0.55	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	585.34830	0.58535	495.49080	0.49549	585.348	18.61	0.55	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	517.77010	0.51777	439.95130	0.43995	517.770	18.85	0.51	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Call	477.86130	0.47786	406.27250	0.40627	477.861	19.05	0.48	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Put	710.17300	0.71017	860.40460	0.86040	710.173	19.36	0.56	0.00	0	201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.20	Call	359.58330	0.35958	307.14380	0.30714	359.583	19.77	0.38	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.34	Call	320.61800	0.32062	274.64990	0.27465	320.618	20.06	0.35	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	281.16900	0.28117	241.74750	0.24175	281.169	20.39	0.31	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	229.45220	0.22945	198.36380	0.19836	229.452	20.92	0.27	0.00	0	35,000.00
\$ / R	On 15/03/2016	Any day expiry			15.71610	15.71610	15.50290	15.50290		18.78	0.00	0.00	0	50.00
\$ / R	On 16/03/2016	Any day expiry			15.71900	15.71900	15.50580	15.50580		18.81	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	18.52950	0.01853	22.83080	0.02283	18.530	19.79	0.03	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	1,215.54490	1.21554	1,052.06010	1.05206	1,215.545	17.64	0.82	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			15.73970	15.73970	15.52600	15.52600		18.90	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	32.69530	0.03270	42.23730	0.04224	32.695	18.70	0.05	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 23/03/2016	Any day expiry	14.97	Call	995.85160	0.99585	858.10860	0.85811	995.852	17.82	0.74	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			15.75740	15.75740	15.54330	15.54330		18.88	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	3.23670	0.00324	3.49580	0.00350	3.237	23.36	0.01	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	28.05930	0.02806	35.75930	0.03576	28.059	18.85	0.04	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	847.68660	0.84769	728.34960	0.72835	847.687	18.16	0.66	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	509.80090	0.50980	437.26810	0.43727	509.801	19.29	0.47	0.00	0	150.00
\$ / R	On 15/04/2016	Any day expiry			15.80800	15.80800	15.59320	15.59320		19.06	0.00	0.00	0	50.00
\$ / R	On 18/04/2016	Any day expiry			15.81700	15.81700	15.60200	15.60200		19.01	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	68.36100	0.06836	91.33710	0.09134	68.361	17.67	0.09	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	849.27000	0.84927	740.19930	0.74020	849.270	18.46	0.62	0.00	0	17,896.00
\$ / R	On 26/04/2016	Any day expiry			15.84100	15.84100	15.62560	15.62560		19.12	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	5.55720	0.00556	5.44390	0.00544	5.557	22.12	0.01	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	39.70500	0.03970	51.31380	0.05131	39.705	18.18	0.05	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	766.88290	0.76688	671.30970	0.67131	766.883	18.83	0.56	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	522.44150	0.52244	458.81030	0.45881	522.442	19.90	0.42	0.00	0	150.00
\$ / R	On 10/05/2016	Any day expiry			15.88300	15.88300	15.66680	15.66680		19.17	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	127.04260	0.12704	169.36550	0.16937	127.043	17.40	0.14	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	901.36740	0.90137	796.52780	0.79653	901.367	18.57	0.61	0.00	0	8,403.00
\$ / R	On 13/05/2016	Any day expiry			15.89200	15.89200	15.67560	15.67560		19.20	0.00	0.00	0	50.00
\$ / R	On 27/05/2016	Any day expiry			15.93390	15.93390	15.71690	15.71690		19.28	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	7.23190	0.00723	7.06610	0.00707	7.232	20.71	0.01	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	51.15200	0.05115	65.93500	0.06593	51.152	17.60	0.06	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	705.16430	0.70516	629.37010	0.62937	705.164	19.58	0.49	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	524.02490	0.52402	470.01400	0.47001	524.025	20.53	0.38	0.00	0	150.00
\$ / R	On 31/05/2016	Any day expiry			15.94590	15.94590	15.72860	15.72860		19.23	0.00	0.00	0	230.00
\$ / R	On 06/06/2016	Any day expiry			15.96390	15.96390	15.74630	15.74630		19.22	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	10.28820	0.01029	9.83030	0.00983	10.288	19.08	0.01	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	1,046.75680	1.04676	937.16790	0.93717	1,046.757	18.45	0.63	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry			15.96990	15.96990	15.75220	15.75220		19.24	0.00	0.00	0	0.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	226.59510	0.22660	286.88320	0.28688	226.595	17.59	0.20	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	896.16950	0.89617	802.60340	0.80260	896.169	18.98	0.56	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry			15.97290	15.97290	15.75510	15.75510		19.24	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			15.98490	15.98490	15.76690	15.76690		19.29	0.00	6,521,839.20	408	48,476.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	10.33830	0.01034	9.94170	0.00994	10.338	18.96	0.01	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	20.03890	0.02004	25.39660	0.02540	20.039	17.01	0.03	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	23.64240	0.02364	30.13210	0.03013	23.642	17.03	0.03	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	33.57750	0.03358	43.19620	0.04320	33.578	17.09	0.04	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	2,539.47820	2.53948	2,337.60050	2.33760	2,539.478	17.17	0.94	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	54.57820	0.05458	70.70050	0.07070	54.578	17.17	0.06	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	57.15110	0.05715	74.05420	0.07405	57.151	17.18	0.07	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	152.57350	0.15257	196.17700	0.19618	152.574	17.37	0.15	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	205.64170	0.20564	261.68220	0.26168	205.642	17.49	0.19	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	303.58110	0.30358	375.41340	0.37541	303.581	17.76	0.25	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	1,384.47860	1.38448	1,242.02990	1.24203	1,384.479	17.83	0.74	0.00	0	330.00

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	15.00	Call	1,338.35430	1.33835	1,200.72090	1.20072	1,338.354	17.88	0.72	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	782.55210	0.78255	703.22860	0.70323	782.552	19.45	0.50	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	734.45100	0.73445	660.25300	0.66025	734.451	19.66	0.48	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	634.75260	0.63475	571.39940	0.57140	634.753	20.15	0.43	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	524.25130	0.52425	474.27210	0.47427	524.251	20.82	0.37	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	493.44090	0.49344	446.94340	0.44694	493.441	21.04	0.35	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	309.59050	0.30959	280.65880	0.28066	309.590	22.64	0.23	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	295.61940	0.29562	268.22870	0.26823	295.619	22.78	0.22	0.00	0	6,600.00
\$ / R	On 24/06/2016	Any day expiry			16.01790	16.01790	15.79930	15.79930		19.29	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	428.54740	0.42855	521.92220	0.52192	428.547	18.03	0.31	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	642.75640	0.64276	581.59890	0.58160	642.756	20.31	0.42	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			16.02990	16.02990	15.81110	15.81110		19.34	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	8.96260	0.00896	8.49890	0.00850	8.963	19.66	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	56.80180	0.05680	74.16120	0.07416	56.802	16.80	0.07	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	662.69930	0.66270	600.13720	0.60014	662.699	20.26	0.43	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	549.01980	0.54902	499.44950	0.49945	549.020	20.94	0.37	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry			16.11900	16.11900	15.89910	15.89910		19.40	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	10.94620	0.01095	10.29730	0.01030	10.946	19.05	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	61.26200	0.06126	80.67150	0.08067	61.262	16.26	0.07	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	624.35420	0.62435	570.56300	0.57056	624.354	20.97	0.38	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	550.74210	0.55074	504.24500	0.50425	550.742	21.48	0.34	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			16.16540	16.16540	15.94470	15.94470		19.45	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	18.14920	0.01815	16.46830	0.01647	18.149	15.90	0.02	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	1,273.98500	1.27398	1,163.76450	1.16376	1,273.985	18.46	0.64	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			16.21190	16.21190	15.99030	15.99030		19.51	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	13.66900	0.01367	13.80080	0.01380	13.669	18.69	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	63.98450	0.06398	92.09070	0.09209	63.984	15.73	0.07	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	590.28470	0.59028	541.07560	0.54108	590.285	21.72	0.34	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	544.03740	0.54404	497.87470	0.49787	544.037	22.04	0.32	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			16.24590	16.24590	16.02380	16.02380		19.53	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	613.74330	0.61374	562.58680	0.56259	613.743	21.70	0.35	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry			16.25210	16.25210	16.02990	16.02990		19.53	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	101.45410	0.10145	146.62040	0.14662	101.454	15.93	0.10	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	720.44250	0.72044	661.42500	0.66142	720.443	21.04	0.39	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			16.25520	16.25520	16.03290	16.03290		19.54	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			16.26760	16.26760	16.04510	16.04510		19.50	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	417.44580	0.41745	499.64490	0.49964	417.446	17.83	0.26	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	459.10530	0.45911	421.08200	0.42108	459.105	22.94	0.26	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			16.27380	16.27380	16.05120	16.05120		19.50	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			16.28620	16.28620	16.06330	16.06330		19.55	0.00	1,628,620.00	100	33,424.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	34.69470	0.03469	66.11220	0.06611	34.695	14.49	0.04	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	273.99670	0.27400	346.99370	0.34699	273.997	17.24	0.19	0.00	0	17,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	704.90140	0.70490	648.95880	0.64896	704.901	21.27	0.38	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	659.81490	0.65981	607.16720	0.60717	659.815	21.56	0.36	0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	367.05250	0.36705	344.39910	0.34440	367.053	23.98	0.21	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			16.31410	16.31410	16.09070	16.09070		19.55	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	16.07350	0.01607	17.05810	0.01706	16.073	18.25	0.02	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	61.37630	0.06138	105.30770	0.10531	61.376	14.98	0.06	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	576.21020	0.57621	528.94860	0.52895	576.210	22.28	0.31	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	547.56770	0.54757	502.60420	0.50260	547.568	22.49	0.30	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			16.40560	16.40560	16.18150	16.18150		19.64	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	17.76570	0.01777	17.33610	0.01734	17.766	17.89	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	59.71190	0.05971	106.49020	0.10649	59.712	14.49	0.06	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	564.79160	0.56479	522.89920	0.52290	564.792	22.84	0.29	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	552.10820	0.55211	511.20580	0.51121	552.108	22.94	0.29	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			16.51510	16.51510	16.28900	16.28900		19.69	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	19.52450	0.01952	17.56850	0.01757	19.525	17.52	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	60.35930	0.06036	104.82520	0.10483	60.359	14.14	0.06	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	558.31960	0.55832	522.06950	0.52207	558.320	23.52	0.27	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			16.56820	16.56820	16.34110	16.34110		19.72	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			16.58480	16.58480	16.35740	16.35740		19.78	0.00	0.00	0	6,418.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	19.42170	0.01942	14.90770	0.01491	19.422	17.16	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	67.41970	0.06742	95.84990	0.09585	67.420	14.29	0.06	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	474.63110	0.47463	553.12640	0.55313	474.631	17.67	0.25	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	481.72100	0.48172	560.88890	0.56089	481.721	17.69	0.25	0.00	0	27,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	556.08930	0.55609	642.00620	0.64201	556.089	17.86	0.28	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,821.55730	1.82156	1,693.07360	1.69307	1,821.557	18.02	0.69	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	774.06780	0.77407	725.97400	0.72597	774.068	22.25	0.35	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	694.58780	0.69459	652.85650	0.65286	694.588	22.84	0.32	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	679.78510	0.67979	639.24040	0.63924	679.785	22.96	0.31	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	676.55810	0.67656	636.27090	0.63627	676.558	22.98	0.31	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	653.05830	0.65306	614.65000	0.61465	653.058	23.18	0.30	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	638.05750	0.63806	600.84380	0.60084	638.058	23.32	0.30	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	576.32380	0.57632	553.26770	0.55327	576.324	24.09	0.27	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	570.69790	0.57070	548.15350	0.54815	570.698	24.21	0.27	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future			16.79980	16.79980	16.57200	16.57200		20.17	0.00	0.00	0	0.00
\$ / R	On 19/06/2017	Foreign Exchange Future			17.03320	17.03320	16.81200	16.81200		20.55	0.00	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			15.71310	15.71310	15.50000	15.50000		18.74	0.00	47,139.30	3	1,279.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			15.98490	15.98490	15.76690	15.76690		19.29	0.00	47,954.70	3	151.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			16.28620	16.28620	16.06330	16.06330		19.55	0.00	0.00	0	80.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			16.58480	16.58480	16.35740	16.35740		19.78	0.00	0.00	0	0.00
£ / R	On 12/01/2016	Any day expiry			23.04510	23.04510	22.68760	22.68760		18.28	0.00	0.00	0	15.00
£ / R	On 26/02/2016	Any day expiry			23.24000	23.24000	22.88170	22.88170		19.83	0.00	0.00	0	163.00
£ / R	On 29/02/2016	Any day expiry			23.25290	23.25290	22.89430	22.89430		19.72	0.00	0.00	0	56.00
£ / R	On 07/03/2016	Any day expiry			23.28330	23.28330	22.92440	22.92440		19.91	0.00	0.00	0	50.00
£ / R	On 14/03/2016	Foreign Exchange Future			23.31420	23.31420	22.95440	22.95440		20.07	0.00	22,101,861.60	948	33,556.00

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	20.75	Put	77.97710	0.07798	109.78940	0.10979	77.977	19.06	0.08	0.00	0	21,300.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.95	Call	603.92790	0.60393	531.96320	0.53196	603.928	20.74	0.41	0.00	0	11,000.00
£ / R	On 13/06/2016	Foreign Exchange Future			23.73090	23.73090	23.36010	23.36010		20.20	0.00	0.00	0	848.00
£ / R	On 08/09/2016	Any day expiry			24.13710	24.13710	23.76010	23.76010		19.63	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	361.27290	0.36127	432.08240	0.43208	361.273	17.99	0.17	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	1,010.35340	1.01035	957.44840	0.95745	1,010.353	20.92	0.38	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			24.18950	24.18950	23.81160	23.81160		19.54	0.00	0.00	0	225.00
£ / R	On 19/12/2016	Foreign Exchange Future			24.65010	24.65010	24.26340	24.26340		19.21	0.00	0.00	0	0.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.13052	0.13052	0.12886	0.12886		23.07	0.00	0.00	0	6,938.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.13315	0.13315	0.13145	0.13145		21.98	0.00	0.00	0	4,588.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.13619	0.13619	0.13443	0.13443		21.29	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry			17.02110	17.02110	16.79920	16.79920		17.41	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	2,174.14690	2.17415	1,953.10510	1.95311	2,174.147	21.88	0.99	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	2,104.66110	2.10466	1,883.75630	1.88376	2,104.661	21.64	0.99	0.00	0	1,000.00
€ / R	On 29/01/2016	Any day expiry			17.03470	17.03470	16.81370	16.81370		17.84	0.00	0.00	0	0.00
€ / R	On 29/01/2016	Any day expiry	15.15	Put	6.40870	0.00641	8.95800	0.00896	6.409	19.77	0.02	0.00	0	100.00
€ / R	On 29/01/2016	Any day expiry	15.52	Call	1,528.87160	1.52887	1,317.46500	1.31746	1,528.872	18.61	0.96	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry			17.11270	17.11270	16.89110	16.89110		17.85	0.00	0.00	0	0.00
€ / R	On 19/02/2016	Any day expiry	15.40	Put	16.02250	0.01602	35.89210	0.03589	16.023	16.16	0.04	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry	16.06	Call	1,138.14540	1.13815	969.89160	0.96989	1,138.145	16.84	0.85	0.00	0	100.00
€ / R	On 26/02/2016	Any day expiry			17.13800	17.13800	16.91580	16.91580		17.90	0.00	0.00	0	34.00
€ / R	On 07/03/2016	Any day expiry			17.17420	17.17420	16.95160	16.95160		17.84	0.00	0.00	0	5.00
€ / R	On 14/03/2016	Foreign Exchange Future			17.20010	17.20010	16.97670	16.97670		17.99	0.00	7,241,242.10	421	69,573.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	2.61020	0.00261	3.74860	0.00375	2.610	23.72	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	3.20010	0.00320	4.52180	0.00452	3.200	23.36	0.01	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	7.47140	0.00747	9.97990	0.00998	7.471	21.74	0.01	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	9.16560	0.00917	12.34200	0.01234	9.166	21.21	0.02	0.00	0	17,534.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	17.56130	0.01756	24.17830	0.02418	17.561	19.53	0.03	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	2,324.89830	2.32490	2,111.15600	2.11116	2,324.898	18.64	0.96	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Put	24.79830	0.02480	34.45600	0.03446	24.798	18.64	0.04	0.00	0	33,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	26.57830	0.02658	36.98770	0.03699	26.578	18.47	0.04	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Call	1,872.90550	1.87291	1,669.58330	1.66958	1,872.905	17.25	0.93	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	42.80550	0.04281	62.88330	0.06288	42.806	17.25	0.07	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	1,360.59900	1.36060	1,188.04530	1.18805	1,360.599	17.00	0.85	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	1,319.80580	1.31981	1,150.02680	1.15003	1,319.806	17.01	0.84	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	1,200.86400	1.20086	1,039.79430	1.03979	1,200.864	17.05	0.80	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	1,087.42780	1.08743	939.02950	0.93903	1,087.428	17.10	0.77	0.00	0	36,640.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.76	Call	786.60780	0.78661	672.00250	0.67200	786.608	17.53	0.64	0.00	0	1,275.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.90	Call	707.99960	0.70800	603.24350	0.60324	708.000	17.68	0.60	0.00	0	19,500.00
€ / R	On 13/06/2016	Foreign Exchange Future			17.54720	17.54720	17.31720	17.31720		18.28	0.00	3,948,120.00	225	5,522.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	25.45730	0.02546	32.72030	0.03272	25.457	17.31	0.03	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,804.85650	1.80486	1,632.99500	1.63299	1,804.856	16.94	0.81	0.00	0	6,000.00

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 19/09/2016	Foreign Exchange Future			17.94370		17.94370		17.70620	17.70620		20.95	0.00	0.00	0	6,030.00
€ / R	On 19/12/2016	Foreign Exchange Future			18.34420		18.34420		18.10170	18.10170		18.68	0.00	0.00	0	4,500.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	432.41040		0.43241		501.15940	0.50116	432.410	16.91	0.23	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	602.65120		0.60265		694.38910	0.69439	602.651	17.16	0.28	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	700.95040		0.70095		654.96320	0.65496	700.950	21.44	0.31	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	544.19060		0.54419		522.08210	0.52208	544.191	22.68	0.25	0.00	0	2,961.00
10Y STND	On 17/12/2025	Interest Rate Swap			106.47300		106.47300		106.47875	106.47875			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			103.87837		103.87837		103.88435	103.88435			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.33145		100.33145		100.33356	100.33356			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.47594		100.47594		100.47851	100.47851			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			101.29387		101.29387		101.29748	101.29748			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			100.91245		100.91245		100.91634	100.91634			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			103.04188		103.04188		103.04711	103.04711			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			102.66982		102.66982		102.67517	102.67517			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			454.08900		454.08900		455.41300	455.41300			0.00	0.00	0	2.00
AL37	On 05/05/2016	Index Future			462.30000		462.30000		463.65200	463.65200			0.00	0.00	0	0.00
AL7T	On 04/02/2016	Index Future			516.87700		516.87700		519.37200	519.37200			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			526.22400		526.22400		528.76800	528.76800			0.00	0.00	0	0.00
ALBI	On 04/02/2016	Index Future			469.30700		469.30700		471.61100	471.61100			0.00	0.00	0	620.00
ALBI	On 05/05/2016	Index Future			477.79300		477.79300		480.14300	480.14300			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future			487.05600		487.05600		489.46000	489.46000			0.00	0.00	0	0.00
AU\$ / R	On 15/01/2016	Any day expiry			11.31970		11.31970		11.16930	11.16930		16.51	0.00	0.00	0	3.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			11.41070		11.41070		11.25820	11.25820		17.13	0.00	3,982,334.30	349	13,563.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	13.85900		0.01386		18.81710	0.01882	13.859	18.93	0.03	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	1,057.11750		1.05712		926.49050	0.92649	1,057.118	16.97	0.89	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	358.64310		0.35864		294.41980	0.29442	358.643	17.13	0.52	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.56040		11.56040		11.40480	11.40480		16.31	0.00	0.00	0	2,608.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.73370		11.73370		11.57390	11.57390		16.48	0.00	0.00	0	500.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.91220		11.91220		11.74850	11.74850		16.68	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			11.29200		11.29200		11.17800	11.17800		15.70	0.00	0.00	0	2.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.49150		11.49150		11.37510	11.37510		16.40	0.00	0.00	0	0.00
CHF / R	On 14/03/2016	Foreign Exchange Future			15.91710		15.91710		15.68060	15.68060		19.34	0.00	0.00	0	6,452.00

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
CHF / R	On 13/06/2016	Foreign Exchange Future	16.26650		16.26650		16.02290	16.02290		19.83	0.00	0.00	0	0.00
CNH / R	On 14/03/2016	Foreign Exchange Future	2.36860		2.36860		2.33230	2.33230		18.82	0.00	0.00	0	158.00
CNH / R	On 13/06/2016	Foreign Exchange Future	2.38890		2.38890		2.35230	2.35230		19.14	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future	2.31230		2.31230		2.28170	2.28170		20.74	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future	2.36080		2.36080		2.32980	2.32980		21.44	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	11.05542	75.69478		10.98067	76.14704				0.00	0.00	0	8,710.00
ES33	On 05/05/2016	Bond Future	11.16624	73.27181		11.08878	73.73286				0.00	0.00	0	0.00
ES33	On 04/08/2016	Bond Future	11.26529	74.70795		11.18489	75.17942				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	11.18852	79.81313		11.11878	80.28605				0.00	0.00	0	2,750.00
ES42	On 05/05/2016	Bond Future	11.29934	76.99356		11.22697	77.47570				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	469.28500	469.28500		471.42100	471.42100				0.00	0.00	0	487.00
GOVI	On 05/05/2016	GOVI	477.77100	477.77100		479.95000	479.95000				0.00	0.00	0	146.00
GOVI	On 04/08/2016	GOVI	487.03300	487.03300		489.26300	489.26300				0.00	0.00	0	0.00
I2025	On 04/02/2016	Bond Future	121.61446	121.61446		121.62123	121.62123				0.00	0.00	0	2,111.00
I2025	On 05/05/2016	Bond Future	123.79239	123.79239		123.80025	123.80025				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	100.31924	100.31924		98.88669	98.88669				0.00	0.00	0	185.00
I2033	On 05/05/2016	Bond Future	101.14071	101.14071		99.68322	99.68322				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
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	125.95801		125.95801		125.96480	125.96480			0.00	0.00	0	17,818.00
I2038	On 05/05/2016	Bond Future	128.21363		128.21363		128.22155	128.22155			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	126.09071		126.09071		126.09720	126.09720			0.00	0.00	0	12,126.00
I2046	On 05/05/2016	Bond Future	126.91952		126.91952		126.92713	126.92713			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	134.22249		134.22249		134.22921	134.22921			0.00	0.00	0	13,364.00
I2050	On 05/05/2016	Bond Future	136.62608		136.62608		136.63414	136.63414			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	232.49200		232.49200		232.59000	232.59000			0.00	0.00	0	1,038.00
IGOV	On 05/05/2016	Index Future	236.65600		236.65600		236.75800	236.75800			0.00	0.00	0	21.00
IGOV	On 04/08/2016	Index Future	241.23900		241.23900		241.34700	241.34700			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future	629.94900		629.94900		630.28800	630.28800			0.00	0.00	0	157.00
ILBI	On 05/05/2016	Index Future	640.69100		640.69100		641.03700	641.03700			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
KES / R	On 14/03/2016	Foreign Exchange Future	0.15140		0.15140		0.14970	0.14970			0.00	0.00	0	1,266.00
KES / R	On 13/06/2016	Foreign Exchange Future	0.15070		0.15070		0.14930	0.14930			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future	0.15070		0.15070		0.14880	0.14880			0.00	0.00	0	0.00
NGN / R	On 14/03/2016	Foreign Exchange Future	0.06990		0.06990		0.06850	0.06850			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future	0.06670		0.06670		0.06490	0.06490			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future	0.06410		0.06410		0.06280	0.06280			0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future	10.69620		10.69620		10.61430	10.61430		12.70	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future	10.82510		10.82510		10.74090	10.74090		14.58	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
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.97290		10.97290		10.88610	10.88610		15.29	0.00	0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.09460		1.09460		1.09530	1.09530			0.00	0.00	0	4,406.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.09770		1.09770		1.09830	1.09830			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.10180		1.10180		1.10230	1.10230			0.00	0.00	0	0.00
R186	On 04/02/2016	Bond Future			9.66577		106.94537		9.58557	107.49994		11.34	0.00	0.00	0	68,934.00
R186	On 04/02/2016	Bond Future	7.90	Call	0.39000		0.00039		0.82000	0.00082	0.390	11.01	0.00	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.02	Call	0.93000		0.00093		1.86000	0.00186	0.930	11.01	0.00	0.00	0	700.00
R186	On 04/02/2016	Bond Future	8.40	Call	10.58000		0.01058		18.25000	0.01825	10.580	11.01	0.01	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.45	Call	14.06000		0.01406		23.81000	0.02381	14.060	11.01	0.01	0.00	0	350.00
R186	On 04/02/2016	Bond Future	8.65	Put	7,371.96000		7.37196		6,841.24000	6.84124	7,371.960	11.06	0.97	0.00	0	340.00
R186	On 04/02/2016	Bond Future	8.70	Put	7,006.86000		7.00686		6,481.50000	6.48150	7,006.860	11.07	0.96	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.75	Put	6,646.25000		6.64625		6,127.14000	6.12714	6,646.250	11.09	0.96	0.00	0	11,695.00
R186	On 04/02/2016	Bond Future	8.80	Put	6,290.68000		6.29068		5,778.80000	5.77880	6,290.680	11.11	0.95	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.83	Put	6,079.95000		6.07995		5,572.90000	5.57290	6,079.950	11.12	0.94	0.00	0	33.00
R186	On 04/02/2016	Bond Future	9.20	Put	3,695.48000		3.69548		3,280.90000	3.28090	3,695.480	11.24	0.80	0.00	0	700.00
R186	On 05/05/2016	Bond Future			9.75535		108.87885		9.67174	109.44448		11.12	0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future	8.75	Put	7,708.76000		7.70876		7,253.30000	7.25330	7,708.760	10.88	0.83	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	7,103.37000		7.10337		6,664.41000	6.66441	7,103.370	10.91	0.80	0.00	0	5,350.00
R186	On 04/08/2016	Bond Future			9.82957		105.70692		9.74223	106.28558		11.00	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 04/02/2016	Bond Future			289.69124		289.69124		289.70771	289.70771			0.00	0.00	0	714.00
R197	On 05/05/2016	Bond Future			294.87893		294.87893		294.89804	294.89804			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			235.28873		235.28873		235.30133	235.30133			0.00	0.00	0	43,034.00
R202	On 05/05/2016	Bond Future			239.50224		239.50224		239.51678	239.51678			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			9.56062		94.32297		9.48548	94.68085		8.75	0.00	0.00	0	16,357.00
R2023	On 05/05/2016	Bond Future			9.66451		92.09810		9.58549	92.46338		8.89	0.00	0.00	0	0.00
R2023	On 04/08/2016	Bond Future			9.74976		93.90267		9.66634	94.27679		8.32	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			8.48614		102.97266		8.40861	103.08610		1.99	0.00	0.00	0	16,689.00
R203	On 05/05/2016	Bond Future			8.70991		100.66367		8.61632	100.78014		1.91	0.00	0.00	0	0.00
R203	On 04/08/2016	Bond Future			8.90151		102.63637		8.78348	102.75697		1.55	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

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
R2030	On 04/02/2016	Bond Future			10.06019		84.90940		9.99024	85.37224			0.00	0.00	0	18,752.00
R2030	On 05/05/2016	Bond Future			10.14827		86.44477		10.07577	86.91678			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			10.14966		88.02514		10.07467	88.55036		14.72	0.00	0.00	0	8,437.00
R2032	On 04/02/2016	Bond Future	9.20	Put	7,099.43000		7.09943		6,609.26000	6.60926	7,099.430	14.39	0.95	0.00	0	22.00
R2032	On 04/02/2016	Bond Future	9.30	Put	6,362.09000		6.36209		5,886.40000	5.88640	6,362.090	14.43	0.93	0.00	0	22.00
R2032	On 05/05/2016	Bond Future			10.23517		85.45891		10.15751	85.99456		15.22	0.00	0.00	0	0.00
R2032	On 04/08/2016	Bond Future			10.30813		87.13415		10.22762	87.68188		14.44	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			10.24805		85.24436		10.17304	85.81128		16.60	0.00	0.00	0	50,569.00
R2037	On 04/02/2016	Bond Future	9.30	Put	7,721.95000		7.72195		7,193.77000	7.19377	7,721.950	16.17	0.95	0.00	0	16.00
R2037	On 04/02/2016	Bond Future	9.43	Put	6,675.36000		6.67536		6,168.65000	6.16865	6,675.360	16.23	0.92	0.00	0	16.00
R2037	On 05/05/2016	Bond Future			10.33056		86.78584		10.25301	87.36386		16.42	0.00	0.00	0	0.00
R2037	On 04/08/2016	Bond Future			10.40293		84.22712		10.32261	84.81808		16.35	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			8.89878		98.84705		8.81236	99.05879		3.83	0.00	0.00	0	38,369.00
R204	On 05/05/2016	Bond Future			9.06555		100.63416		8.96942	100.85067		3.65	0.00	0.00	0	0.00
R204	On 04/08/2016	Bond Future			9.20664		98.56361		9.09822	98.78618		3.35	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			10.34351		88.38576		10.26851	88.98367		17.08	0.00	0.00	0	1,820.00
R2040	On 05/05/2016	Bond Future			10.42724		89.98402		10.34969	90.59361		16.90	0.00	0.00	0	0.00
R2040	On 04/08/2016	Bond Future			10.50114		87.23741		10.42081	87.86063		16.85	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			10.32221		85.89174		10.24718	86.49293		17.65	0.00	0.00	0	19,969.00
R2044	On 05/05/2016	Bond Future			10.40259		87.44490		10.32504	88.05783		17.48	0.00	0.00	0	0.00
R2044	On 04/08/2016	Bond Future			10.47331		84.77387		10.39304	85.40038		17.43	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			10.30303		89.43401		10.22799	90.04564		17.25	0.00	536,604.06	6	60,433.00
R2048	On 04/02/2016	Bond Future	9.45	Put	7,590.25000		7.59025		7,037.05000	7.03705	7,590.250	16.88	0.93	0.00	0	75.00
R2048	On 04/02/2016	Bond Future	9.55	Put	6,729.58000		6.72958		6,198.08000	6.19808	6,729.580	16.92	0.90	0.00	0	75.00
R2048	On 05/05/2016	Bond Future			10.37847		86.61371		10.30096	87.23719		17.94	0.00	0.00	0	0.00
R2048	On 04/08/2016	Bond Future			10.44263		88.31095		10.36248	88.94828		17.04	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
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			9.15571		94.31314		9.07558	94.56333		5.35	0.00	15,844,607.52	168	46,608.00
R207	On 04/02/2016	Bond Future	7.27	Call	0.02000		0.00002		0.05000	0.00005	0.020	5.16	0.00	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	0.14000		0.00014		0.31000	0.00031	0.140	5.16	0.00	0.00	0	19.00
R207	On 05/05/2016	Bond Future			9.30134		96.01827		9.21453	96.27399		5.16	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	38.55000		0.03855		49.43000	0.04943	38.550	4.98	0.03	0.00	0	43.00
R207	On 04/08/2016	Bond Future			9.42441		94.25415		9.32950	94.51679		4.85	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			9.32360		92.09652		9.24312	92.39926		6.83	0.00	0.00	0	40,521.00
R208	On 05/05/2016	Bond Future			9.44506		90.35989		9.35935	90.66895		6.86	0.00	0.00	0	0.00
R208	On 04/08/2016	Bond Future			9.54637		92.13079		9.45459	92.44760		6.32	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			10.12511		69.20212		10.05008	69.67497		16.85	0.00	0.00	0	41,344.00
R209	On 04/02/2016	Bond Future	9.52	Put	4,238.40000		4.23840		3,856.75000	3.85675	4,238.400	16.63	0.85	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			10.19903		67.30352		10.12161	67.78562		17.46	0.00	0.00	0	0.00
R209	On 05/05/2016	Bond Future	8.25	Call	85.17000		0.08517		104.82000	0.10482	85.170	16.98	0.03	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	454.72000		0.45472		531.80000	0.53180	454.720	16.98	0.14	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			10.26154		68.62281		10.18159	69.11562		16.61	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	1,847.00000		1.84700		2,027.60000	2.02760	1,847.000	16.42	0.34	0.00	0	6,000.00
R209	On 04/08/2016	Bond Future	10.60	Call	4,642.98000		4.64298		4,959.24000	4.95924	4,642.980	16.99	0.62	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
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			178.76177		178.76177		178.77141	178.77141			0.00	0.00	0	3,861.00
R210	On 05/05/2016	Bond Future			179.79638		179.79638		179.80762	179.80762			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			134.60556		134.60556		134.61278	134.61278			0.00	0.00	0	860.00
R211	On 05/05/2016	Bond Future			137.01613		137.01613		137.02457	137.02457			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

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
R212	On 04/02/2016	Bond Future			140.07888		140.07888		140.48005	140.48005			0.00	0.00	0	1,569.00
R212	On 05/05/2016	Bond Future			142.58747		142.58747		142.99691	142.99691			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			10.08006		79.52208		10.01013	79.96580		14.66	0.00	0.00	0	41,590.00
R213	On 05/05/2016	Bond Future			10.16000		77.41001		10.08769	77.86243		15.14	0.00	0.00	0	0.00
R213	On 04/08/2016	Bond Future			10.22713		78.92681		10.15221	79.38955		14.38	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			10.23674		69.39107		10.16679	69.84189		17.43	0.00	10,408,660.50	150	29,967.00
R214	On 04/02/2016	Bond Future	9.35	Put	6,212.08000		6.21208		5,799.20000	5.79920	6,212.080	17.01	0.94	0.00	0	25.00
R214	On 04/02/2016	Bond Future	9.45	Put	5,525.50000		5.52550		5,127.38000	5.12738	5,525.500	17.06	0.91	0.00	0	25.00
R214	On 05/05/2016	Bond Future			10.30910		67.34934		10.23693	67.80905		18.11	0.00	0.00	0	4,680.00
R214	On 04/08/2016	Bond Future			10.37020		68.66908		10.29567	69.13903		17.23	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	381.92000		0.38192		433.12000	0.43312	381.920	16.75	0.10	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,160.27000		1.16027		1,281.91000	1.28191	1,160.270	16.77	0.24	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	3,446.70000		3.44670		3,698.36000	3.69836	3,446.700	17.26	0.51	0.00	0	6,300.00
R214	On 04/08/2016	Bond Future	11.30	Call	6,962.01000		6.96201		7,323.42000	7.32342	6,962.010	17.86	0.75	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			27,526.52000		27,526.52000		27,142.28000	27,142.28000			0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future			11.07460		11.07460		10.94950	10.94950		16.62	0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future			11.24050		11.24050		11.11120	11.11120		16.78	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future			5.28410		5.28410		5.21960	5.21960		16.55	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future			5.24540		5.24540		5.17870	5.17870		16.54	0.00	0.00	0	0.00
ZMW / R	On 14/03/2016	Foreign Exchange Future			1.34950		1.34950		1.33150	1.33150			0.00	0.00	0	1.00
ZMW / R	On 13/06/2016	Foreign Exchange Future			1.28600		1.28600		1.26920	1.26920			0.00	0.00	0	0.00
Total for Derivatives :														260,334,861.93	15,971	3882156.00
Grand Total:														260,334,861.93	15,971	3882156.00