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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/12/2015

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 29/12/2015	Any day expiry	15.23260	15.23260	15.23110	15.23110			16.99	0.00	0.00	0	0.00	
\$ / R	On 29/12/2015	Any day expiry	13.50	Put	0.28450	0.00028	0.09980	0.00010	0.284	35.17	0.00	0.00	0	100.00
\$ / R	On 29/12/2015	Any day expiry	13.92	Call	1,313.48700	1.31349	1,311.43490	1.31143	1,313.487	30.21	0.99	0.00	0	100.00
\$ / R	On 05/01/2016	Any day expiry			15.24890	15.24890	15.24970	15.24970		17.12	0.00	0.00	0	0.00
\$ / R	On 05/01/2016	Any day expiry	14.97	Call	359.72380	0.35972	366.92660	0.36693	359.724	17.23	0.73	0.00	0	5,000.00
\$ / R	On 05/01/2016	Any day expiry	14.98	Call	352.54790	0.35255	359.94900	0.35995	352.548	17.23	0.72	0.00	0	5,000.00
\$ / R	On 05/01/2016	Any day expiry	15.12	Call	260.02150	0.26002	270.16540	0.27017	260.022	17.17	0.61	0.00	0	5,000.00
\$ / R	On 12/01/2016	Any day expiry			15.26870	15.26870	15.27020	15.27020		17.74	0.00	0.00	0	4,393.00
\$ / R	On 13/01/2016	Any day expiry			15.27170	15.27170	15.27320	15.27320		17.88	0.00	0.00	0	1,176.00
\$ / R	On 15/01/2016	Any day expiry			15.27750	15.27750	15.27900	15.27900		18.24	0.00	0.00	0	0.00
\$ / R	On 15/01/2016	Any day expiry	14.40	Put	30.44520	0.03045	30.62700	0.03063	30.445	18.49	0.09	0.00	0	10,000.00
\$ / R	On 15/01/2016	Any day expiry	14.80	Put	91.45280	0.09145	94.22550	0.09423	91.453	17.95	0.23	0.00	0	10,000.00
\$ / R	On 15/01/2016	Any day expiry	14.90	Put	118.90410	0.11890	122.58200	0.12258	118.904	18.01	0.28	0.00	0	10,000.00
\$ / R	On 15/01/2016	Any day expiry	15.00	Call	429.20170	0.42920	435.32480	0.43532	429.202	18.07	0.67	0.00	0	10,000.00
\$ / R	On 15/01/2016	Any day expiry	15.00	Put	151.70170	0.15170	156.32480	0.15632	151.702	18.07	0.33	0.00	0	10,000.00
\$ / R	On 27/01/2016	Any day expiry			15.31260	15.31260	15.31430	15.31430		18.27	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 27/01/2016	Any day expiry	11.80	Put	0.19170	0.00019	0.17420	0.00017	0.192	26.57	0.00	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	13.50	Put	4.13670	0.00414	3.97390	0.00397	4.137	18.84	0.01	0.00	0	150.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	891.70550	0.89171	894.75370	0.89475	891.706	17.36	0.86	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	15.32	Call	338.10700	0.33811	345.57490	0.34557	338.107	18.33	0.51	0.00	0	150.00
\$ / R	On 29/01/2016	Any day expiry			15.31850	15.31850	15.32010	15.32010		18.42	0.00	0.00	0	212.00
\$ / R	On 29/01/2016	Any day expiry	13.74	Put	6.92810	0.00693	6.72760	0.00673	6.928	17.41	0.02	0.00	0	100.00
\$ / R	On 29/01/2016	Any day expiry	14.26	Call	1,094.81580	1.09482	1,096.86520	1.09687	1,094.816	17.45	0.91	0.00	0	100.00
\$ / R	On 29/01/2016	Any day expiry	14.50	Put	68.20290	0.06820	69.56870	0.06957	68.203	17.49	0.15	0.00	0	2,000.00
\$ / R	On 12/02/2016	Any day expiry			15.35780	15.35780	15.35940	15.35940		18.77	0.00	0.00	0	106.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	0.40960	0.00041	0.41360	0.00041	0.410	24.95	0.00	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	408.17680	0.40818	413.60020	0.41360	408.177	18.89	0.50	0.00	0	1,000.00
\$ / R	On 19/02/2016	Any day expiry			15.37740	15.37740	15.37910	15.37910		18.89	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	1,481.99760	1.48200	1,483.92360	1.48392	1,481.998	17.48	0.93	0.00	0	3,600.00
\$ / R	On 19/02/2016	Any day expiry	14.30	Put	79.34600	0.07935	80.03010	0.08003	79.346	17.63	0.14	0.00	0	100.00
\$ / R	On 19/02/2016	Any day expiry	14.91	Call	706.76530	0.70677	710.50920	0.71051	706.765	18.17	0.68	0.00	0	100.00
\$ / R	On 25/02/2016	Any day expiry			15.39420	15.39420	15.39600	15.39600		18.91	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	1.52620	0.00153	1.54040	0.00154	1.526	23.90	0.00	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	13.50	Put	20.56070	0.02056	20.74220	0.02074	20.561	18.63	0.04	0.00	0	150.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	782.78050	0.78278	786.17100	0.78617	782.781	18.08	0.70	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	15.64	Call	386.99910	0.38700	391.64010	0.39164	386.999	19.46	0.44	0.00	0	150.00
\$ / R	On 26/02/2016	Any day expiry			15.39700	15.39700	15.39880	15.39880		18.95	0.00	0.00	0	392.00
\$ / R	On 29/02/2016	Any day expiry			15.40540	15.40540	15.40720	15.40720		18.89	0.00	0.00	0	133.00
\$ / R	On 29/02/2016	Any day expiry	13.92	Put	43.92600	0.04393	44.59020	0.04459	43.926	17.43	0.08	0.00	0	100.00
\$ / R	On 29/02/2016	Any day expiry	14.60	Call	966.53800	0.96654	969.70880	0.96971	966.538	17.75	0.77	0.00	0	100.00
\$ / R	On 02/03/2016	Any day expiry			15.41120	15.41120	15.41300	15.41300		18.97	0.00	0.00	0	0.00
\$ / R	On 02/03/2016	Any day expiry	14.60	Call	977.90290	0.97790	981.20170	0.98120	977.903	17.83	0.77	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	14.61	Call	970.56340	0.97056	973.87260	0.97387	970.563	17.83	0.77	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	14.62	Call	963.25570	0.96326	966.57110	0.96657	963.256	17.84	0.76	0.00	0	10,000.00
\$ / R	On 07/03/2016	Any day expiry			15.42540	15.42540	15.42730	15.42730		19.06	0.00	0.00	0	187.00
\$ / R	On 11/03/2016	Any day expiry			15.43690	15.43690	15.43880	15.43880		19.18	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			15.44540	15.44540	15.44740	15.44740		19.12	0.00	54,614,934.40	3,536	1,009,289.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	2.29380	0.00229	2.45470	0.00245	2.294	23.86	0.00	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	2.44920	0.00245	2.60560	0.00261	2.449	23.70	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	3.18090	0.00318	3.30720	0.00331	3.181	23.10	0.01	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	3.30770	0.00331	3.42750	0.00343	3.308	23.00	0.01	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	3.67060	0.00367	3.77010	0.00377	3.671	22.76	0.01	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	3.86640	0.00387	3.95400	0.00395	3.866	22.64	0.01	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	4.12580	0.00413	4.19660	0.00420	4.126	22.49	0.01	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	4.75820	0.00476	4.78420	0.00478	4.758	22.15	0.01	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	5.77770	0.00578	5.72140	0.00572	5.778	21.69	0.01	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	2,904.10250	2.90410	2,906.02010	2.90602	2,904.103	20.92	0.98	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	11.46530	0.01147	11.44750	0.01145	11.465	20.44	0.02	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	2,657.90030	2.65790	2,659.91050	2.65991	2,657.900	20.29	0.98	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	15.49630	0.01550	15.59470	0.01559	15.496	19.91	0.03	0.00	0	38,000.00

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	13.10	Put	19.17560	0.01918	19.39480	0.01939	19.176	19.54	0.03	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	2,267.47990	2.26748	2,269.80050	2.26980	2,267.480	19.29	0.96	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	24.02000	0.02402	24.41090	0.02441	24.020	19.14	0.04	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	1,978.94060	1.97894	1,981.69480	1.98169	1,978.941	18.53	0.94	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	1,931.33400	1.93133	1,934.18260	1.93418	1,931.334	18.41	0.94	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	47.24140	0.04724	48.54100	0.04854	47.241	17.91	0.08	0.00	0	4,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	1,733.28740	1.73329	1,736.61360	1.73661	1,733.287	17.88	0.92	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	1,567.98640	1.56799	1,571.76620	1.57177	1,567.986	17.55	0.90	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.95	Put	63.81600	0.06382	65.61050	0.06561	63.816	17.56	0.10	0.00	0	32,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	1,515.64860	1.51565	1,519.51040	1.51951	1,515.649	17.58	0.89	0.00	0	1,750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	1,429.99460	1.42999	1,433.97880	1.43398	1,429.995	17.64	0.87	0.00	0	9,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	101.05050	0.10105	103.14520	0.10315	101.050	17.69	0.15	0.00	0	800.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	1,338.21780	1.33822	1,342.32230	1.34232	1,338.218	17.70	0.85	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.26	Put	112.00590	0.11201	114.15640	0.11416	112.006	17.72	0.16	0.00	0	402.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	1,257.18380	1.25718	1,261.37710	1.26138	1,257.184	17.75	0.83	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	1,110.05300	1.11005	1,114.35720	1.11436	1,110.053	17.85	0.79	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Put	164.65300	0.16465	166.95720	0.16696	164.653	17.85	0.21	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	1,043.69970	1.04370	1,048.02500	1.04802	1,043.700	17.90	0.76	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	965.67940	0.96568	970.00370	0.97000	965.679	17.96	0.73	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Put	222.27940	0.22028	222.60370	0.22260	220.279	17.96	0.27	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	932.60330	0.93260	937.01450	0.93701	932.603	18.03	0.72	0.00	0	29,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.99	Put	329.60430	0.32960	332.41130	0.33241	329.604	18.41	0.35	0.00	0	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.00	Put	333.85430	0.33385	336.67410	0.33667	333.854	18.42	0.35	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.01	Put	338.13610	0.33814	340.96860	0.34097	338.136	18.44	0.35	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.04	Put	351.16960	0.35117	354.04730	0.35405	351.170	18.49	0.36	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.16	Put	406.15140	0.40615	409.18370	0.40918	406.151	18.67	0.40	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.20	Call	670.88120	0.67088	675.95740	0.67596	670.881	18.74	0.59	0.00	0	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	635.89700	0.63590	641.04710	0.64105	635.897	18.84	0.57	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.53	Call	520.06700	0.52007	525.45460	0.52545	520.067	19.29	0.49	0.00	0	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.55	Call	512.18190	0.51218	517.59090	0.51759	512.182	19.33	0.49	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.56	Call	508.28400	0.50828	513.70200	0.51370	508.284	19.36	0.49	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.57	Call	504.41070	0.50441	509.84040	0.50984	504.411	19.38	0.48	0.00	0	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.59	Call	496.74660	0.49675	502.19610	0.50220	496.747	19.42	0.48	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	492.95830	0.49296	498.41610	0.49842	492.958	19.44	0.47	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	439.27260	0.43927	444.84990	0.44485	439.273	19.76	0.44	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Call	406.64190	0.40664	412.27540	0.41228	406.642	19.97	0.41	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Put	916.68040	0.91668	920.36130	0.92036	916.680	20.28	0.63	0.00	0	201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.20	Call	310.13850	0.31014	315.82050	0.31582	310.138	20.70	0.33	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.34	Call	278.35710	0.27836	283.96350	0.28396	278.357	21.00	0.30	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	246.12560	0.24613	251.61530	0.25162	246.126	21.33	0.27	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	203.40500	0.20340	208.66300	0.20866	203.405	21.86	0.23	0.00	0	35,000.00
\$ / R	On 15/03/2016	Any day expiry			15.44830	15.44830	15.45020	15.45020		19.15	0.00	0.00	0	50.00
\$ / R	On 16/03/2016	Any day expiry			15.45120	15.45120	15.45310	15.45310		19.18	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	28.12820	0.02813	28.69370	0.02869	28.128	18.92	0.05	0.00	0	17,991.00

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	14.63	Call	1,025.79580	1.02580	1,030.15180	1.03015	1,025.796	17.98	0.75	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			15.47120	15.47120	15.47320	15.47320		19.18	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	49.88390	0.04988	51.55230	0.05155	49.884	18.06	0.08	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	841.97630	0.84198	847.18940	0.84719	841.976	18.44	0.66	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			15.48830	15.48830	15.49040	15.49040		19.21	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	4.47440	0.00447	4.53730	0.00454	4.474	22.29	0.01	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	43.07060	0.04307	44.15510	0.04416	43.071	18.30	0.07	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	718.14180	0.71814	723.49620	0.72350	718.142	18.81	0.58	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	438.50880	0.43851	444.60960	0.44461	438.509	20.13	0.41	0.00	0	150.00
\$ / R	On 15/04/2016	Any day expiry			15.53810	15.53810	15.54010	15.54010		19.35	0.00	0.00	0	50.00
\$ / R	On 18/04/2016	Any day expiry			15.54690	15.54690	15.54880	15.54880		19.30	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	103.94460	0.10394	106.32680	0.10633	103.945	17.56	0.13	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	729.89860	0.72990	734.68920	0.73469	729.899	19.09	0.55	0.00	0	17,896.00
\$ / R	On 26/04/2016	Any day expiry			15.57030	15.57030	15.57220	15.57220		19.30	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	6.63120	0.00663	6.74260	0.00674	6.631	20.97	0.01	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	59.73750	0.05974	60.65730	0.06066	59.738	17.92	0.08	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	663.74490	0.66374	668.65770	0.66866	663.745	19.50	0.50	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	457.06590	0.45707	463.23250	0.46323	457.066	20.63	0.38	0.00	0	150.00
\$ / R	On 10/05/2016	Any day expiry			15.61120	15.61120	15.61320	15.61320		19.34	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	188.51030	0.18851	190.71930	0.19072	188.510	17.69	0.19	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	784.20740	0.78421	788.55550	0.78856	784.207	19.20	0.55	0.00	0	8,403.00
\$ / R	On 13/05/2016	Any day expiry			15.62000	15.62000	15.62190	15.62190		19.37	0.00	0.00	0	50.00
\$ / R	On 27/05/2016	Any day expiry			15.66100	15.66100	15.66290	15.66290		19.43	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	8.35090	0.00835	8.40990	0.00841	8.351	19.69	0.01	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	75.43990	0.07544	75.96960	0.07597	75.440	17.52	0.09	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	621.53100	0.62153	627.11320	0.62711	621.531	20.23	0.44	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	465.99860	0.46600	473.02690	0.47303	465.999	21.20	0.35	0.00	0	150.00
\$ / R	On 31/05/2016	Any day expiry			15.67270	15.67270	15.67460	15.67460		19.38	0.00	0.00	0	230.00
\$ / R	On 06/06/2016	Any day expiry			15.69030	15.69030	15.69210	15.69210		19.44	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	11.61390	0.01161	11.51270	0.01151	11.614	18.04	0.02	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	920.57080	0.92057	924.20230	0.92420	920.571	19.04	0.57	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry			15.69610	15.69610	15.69800	15.69800		19.46	0.00	0.00	0	0.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	310.85300	0.31085	312.23090	0.31223	310.853	17.93	0.26	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	789.97420	0.78997	794.28180	0.79428	789.974	19.59	0.51	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry			15.69900	15.69900	15.70090	15.70090		19.46	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			15.71080	15.71080	15.71260	15.71260		19.43	0.00	0.00	0	47,632.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	11.71570	0.01172	11.61450	0.01161	11.716	17.97	0.02	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	30.73310	0.03073	30.46520	0.03047	30.733	16.90	0.04	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	36.08070	0.03608	35.85850	0.03586	36.081	16.94	0.05	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	50.62780	0.05063	50.56550	0.05057	50.628	17.04	0.06	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	2,291.43790	2.29144	2,293.58510	2.29359	2,291.438	17.19	0.91	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	80.63790	0.08064	80.98510	0.08099	80.638	17.19	0.09	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	84.25610	0.08426	84.65680	0.08466	84.256	17.20	0.09	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	213.99870	0.21400	215.94270	0.21594	213.999	17.60	0.19	0.00	0	3,000.00

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 13/06/2016	Foreign Exchange Future	14.50	Put	283.63570	0.28364	285.20750	0.28521	283.636	17.81	0.24	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	403.46340	0.40346	404.25640	0.40426	403.463	18.11	0.30	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	1,216.25340	1.21625	1,218.77310	1.21877	1,216.253	18.20	0.68	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	1,176.65630	1.17666	1,179.30020	1.17930	1,176.656	18.32	0.67	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	692.85120	0.69285	698.20480	0.69820	692.851	20.07	0.46	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	650.86440	0.65086	656.65250	0.65665	650.864	20.28	0.43	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	564.09920	0.56410	570.81860	0.57082	564.099	20.77	0.39	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	469.00930	0.46901	476.85330	0.47685	469.009	21.46	0.33	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	442.19190	0.44219	450.34350	0.45034	442.192	21.68	0.32	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	277.69730	0.27770	286.67720	0.28668	277.697	23.13	0.21	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	265.47300	0.26547	274.45960	0.27446	265.473	23.27	0.20	0.00	0	6,600.00
\$ / R	On 24/06/2016	Any day expiry			15.74300	15.74300	15.74480	15.74480		19.51	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	555.88550	0.55589	556.65520	0.55666	555.886	18.58	0.36	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	573.61260	0.57361	580.65090	0.58065	573.613	20.92	0.38	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			15.75470	15.75470	15.75650	15.75650		19.48	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	10.12130	0.01012	10.11830	0.01012	10.121	18.74	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	84.51820	0.08452	84.74370	0.08474	84.518	16.91	0.09	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	591.54280	0.59154	598.54050	0.59854	591.543	20.86	0.39	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	492.80930	0.49281	501.00040	0.50100	492.809	21.56	0.33	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry			15.84230	15.84230	15.84410	15.84410		19.59	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	12.01580	0.01202	11.92160	0.01192	12.016	18.16	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	89.20100	0.08920	89.25660	0.08926	89.201	16.37	0.09	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	562.06710	0.56207	571.65680	0.57166	562.067	21.51	0.35	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	496.81440	0.49681	507.27040	0.50727	496.814	22.01	0.31	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			15.88760	15.88760	15.88950	15.88950		19.62	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	18.50860	0.01851	17.88820	0.01789	18.509	14.82	0.03	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	1,142.63850	1.14264	1,147.05180	1.14705	1,142.639	19.03	0.59	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			15.93300	15.93300	15.93480	15.93480		19.67	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	14.23040	0.01423	14.12830	0.01413	14.230	17.72	0.02	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	93.52830	0.09353	94.06140	0.09406	93.528	15.93	0.09	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	531.71150	0.53171	543.96080	0.54396	531.712	22.14	0.31	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	489.11070	0.48911	501.73460	0.50173	489.111	22.42	0.29	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			15.96630	15.96630	15.96800	15.96800		19.63	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	553.06940	0.55307	564.96710	0.56497	553.069	22.10	0.32	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry			15.97230	15.97230	15.97410	15.97410		19.63	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	150.00950	0.15001	151.43720	0.15144	150.010	16.42	0.13	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	651.02260	0.65102	661.73780	0.66174	651.023	21.50	0.36	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			15.97530	15.97530	15.97710	15.97710		19.64	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			15.98740	15.98740	15.98920	15.98920		19.68	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	524.65370	0.52465	525.90430	0.52590	524.654	18.22	0.30	0.00	0	2,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	413.04320	0.41304	426.85770	0.42686	413.043	23.24	0.24	0.00	0	2,000.00
\$ / R	On 15/09/2016	Any day expiry			15.99350	15.99350	15.99520	15.99520		19.68	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			16.00560	16.00560	16.00730	16.00730		19.66	0.00	0.00	0	33,424.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	63.18740	0.06319	65.52480	0.06552	63.187	15.26	0.07	0.00	0	405.00

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	14.50	Put	363.96610	0.36397	366.09550	0.36610	363.966	17.78	0.24	0.00	0	17,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	638.53330	0.63853	650.35660	0.65036	638.533	21.72	0.35	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	596.79550	0.59680	609.21190	0.60921	596.796	21.98	0.33	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	337.84130	0.33784	353.42050	0.35342	337.841	24.43	0.20	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			16.03280	16.03280	16.03450	16.03450		19.72	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	18.32570	0.01833	18.07360	0.01807	18.326	17.60	0.02	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	105.23270	0.10523	106.95590	0.10696	105.233	15.86	0.10	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	519.26250	0.51926	533.30220	0.53330	519.263	22.61	0.29	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	493.21150	0.49321	507.53780	0.50754	493.212	22.80	0.28	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			16.12280	16.12280	16.12490	16.12490		19.74	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	19.69470	0.01969	19.31440	0.01931	19.695	17.23	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	107.36520	0.10737	109.56840	0.10957	107.365	15.55	0.09	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	511.33380	0.51133	527.09600	0.52710	511.334	23.14	0.27	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	499.78140	0.49978	515.67580	0.51568	499.781	23.24	0.27	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			16.22910	16.22910	16.23140	16.23140		19.85	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	20.41040	0.02041	19.71500	0.01972	20.410	16.75	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	105.54640	0.10555	108.03260	0.10803	105.546	15.09	0.09	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	506.50000	0.50650	524.04040	0.52404	506.500	23.77	0.25	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			16.28060	16.28060	16.28300	16.28300		19.87	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			16.29670	16.29670	16.29920	16.29920		19.86	0.00	0.00	0	6,418.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	17.73180	0.01773	16.54450	0.01654	17.732	16.06	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	103.38590	0.10339	102.51380	0.10251	103.386	14.79	0.09	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	575.84650	0.57585	580.02690	0.58003	575.847	17.96	0.29	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	584.00670	0.58401	588.09220	0.58809	584.007	17.98	0.29	0.00	0	27,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	669.15910	0.66916	672.24830	0.67225	669.159	18.18	0.32	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,663.67330	1.66367	1,669.75660	1.66976	1,663.673	18.49	0.66	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	707.73420	0.70773	724.09530	0.72410	707.734	22.60	0.33	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	634.59900	0.63460	652.08070	0.65208	634.599	23.16	0.30	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	620.96770	0.62097	638.65560	0.63866	620.968	23.27	0.29	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	617.99690	0.61800	635.72840	0.63573	617.997	23.29	0.29	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	596.34690	0.59635	614.41120	0.61441	596.347	23.48	0.28	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	583.98960	0.58399	602.32140	0.60232	583.990	23.64	0.28	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	535.31570	0.53532	555.20940	0.55521	535.316	24.53	0.25	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	530.06500	0.53007	550.13470	0.55013	530.065	24.64	0.25	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future			16.51080	16.51080	16.51240	16.51240		20.01	0.00	0.00	0	0.00
\$ / R	On 19/06/2017	Foreign Exchange Future			16.75170	16.75170	16.75310	16.75310		20.14	0.00	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			15.44540	15.44540	15.44740	15.44740		19.12	0.00	0.00	0	1,279.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			15.71080	15.71080	15.71260	15.71260		19.43	0.00	0.00	0	151.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			16.00560	16.00560	16.00730	16.00730		19.66	0.00	0.00	0	80.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			16.29670	16.29670	16.29920	16.29920		19.86	0.00	0.00	0	0.00
£ / R	On 12/01/2016	Any day expiry			22.73820	22.73820	22.72380	22.72380		18.98	0.00	0.00	0	15.00
£ / R	On 26/02/2016	Any day expiry			22.92930	22.92930	22.91570	22.91570		20.57	0.00	0.00	0	163.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 29/02/2016	Any day expiry			22.94180		22.94180		22.92810	22.92810		20.50	0.00	0.00	0	56.00
£ / R	On 07/03/2016	Any day expiry			22.97160		22.97160		22.95810	22.95810		20.57	0.00	0.00	0	50.00
£ / R	On 14/03/2016	Foreign Exchange Future			23.00140		23.00140		22.98800	22.98800		20.69	0.00	23,001.40	1	33,566.00
£ / R	On 14/03/2016	Foreign Exchange Future	20.75	Put	112.36560		0.11237		116.78440	0.11678	112.366	18.58	0.11	0.00	0	21,300.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.95	Call	566.92780		0.56693		571.36690	0.57137	566.928	21.96	0.37	0.00	0	11,000.00
£ / R	On 13/06/2016	Foreign Exchange Future			23.40470		23.40470		23.39130	23.39130		20.53	0.00	0.00	0	848.00
£ / R	On 08/09/2016	Any day expiry			23.80690		23.80690		23.79350	23.79350		19.95	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	428.01960		0.42802		425.87110	0.42587	428.020	17.88	0.20	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	980.24610		0.98025		975.59200	0.97559	980.246	21.89	0.36	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			23.85800		23.85800		23.84460	23.84460		19.88	0.00	0.00	0	225.00
£ / R	On 19/12/2016	Foreign Exchange Future			24.30740		24.30740		24.29650	24.29650		19.56	0.00	0.00	0	0.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.12856		0.12856		0.12798	0.12798		23.68	0.00	0.00	0	6,938.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.13113		0.13113		0.13054	0.13054		22.41	0.00	0.00	0	4,588.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.13408		0.13408		0.13347	0.13347		21.77	0.00	0.00	0	0.00
€ / R	On 29/12/2015	Any day expiry			16.69500		16.69500		16.61450	16.61450		19.19	0.00	0.00	0	0.00
€ / R	On 29/12/2015	Any day expiry	15.30	Put	1.43010		0.00143		0.47120	0.00047	1.430	30.69	0.01	0.00	0	100.00
€ / R	On 29/12/2015	Any day expiry	15.70	Call	999.22570		0.99923		916.90190	0.91690	999.226	26.25	0.98	0.00	0	100.00
€ / R	On 25/01/2016	Any day expiry			16.78770		16.78770		16.71130	16.71130		17.62	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	1,942.92220		1.94292		1,866.29360	1.86629	1,942.922	19.35	0.99	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	1,873.57640		1.87358		1,797.01040	1.79701	1,873.576	19.03	0.98	0.00	0	1,000.00
€ / R	On 29/01/2016	Any day expiry			16.80500		16.80500		16.72800	16.72800		17.85	0.00	0.00	0	0.00
€ / R	On 29/01/2016	Any day expiry	15.15	Put	10.35760		0.01036		10.47270	0.01047	10.358	17.59	0.03	0.00	0	100.00
€ / R	On 29/01/2016	Any day expiry	15.52	Call	1,313.35010		1.31335		1,239.69400	1.23969	1,313.350	17.37	0.93	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry			16.87810		16.87810		16.80110	16.80110		18.19	0.00	0.00	0	0.00
€ / R	On 19/02/2016	Any day expiry	15.40	Put	43.81900		0.04382		52.18370	0.05218	43.819	17.09	0.08	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry	16.06	Call	972.20280		0.97220		917.20420	0.91720	972.203	17.32	0.78	0.00	0	100.00
€ / R	On 26/02/2016	Any day expiry			16.90250		16.90250		16.82560	16.82560		18.22	0.00	0.00	0	34.00
€ / R	On 07/03/2016	Any day expiry			16.93810		16.93810		16.86100	16.86100		18.25	0.00	0.00	0	5.00
€ / R	On 14/03/2016	Foreign Exchange Future			16.96330		16.96330		16.88600	16.88600		18.28	0.00	508,899.00	30	69,656.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	4.49310		0.00449		4.63920	0.00464	4.493	23.25	0.01	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	5.34400		0.00534		5.45480	0.00545	5.344	22.83	0.01	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	11.35090		0.01135		11.67220	0.01167	11.351	21.03	0.02	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	13.99750		0.01400		14.58480	0.01458	13.998	20.54	0.02	0.00	0	17,534.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	27.13600		0.02714		29.32650	0.02933	27.136	18.98	0.04	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	2,101.72480		2.10172		2,028.18200	2.02818	2,101.725	18.16	0.94	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Put	38.42480		0.03842		42.18200	0.04218	38.425	18.16	0.06	0.00	0	33,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	41.19190		0.04119		45.34730	0.04535	41.192	18.00	0.06	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Call	1,664.56590		1.66457		1,597.24820	1.59725	1,664.566	17.23	0.90	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	71.26590		0.07127		81.24820	0.08125	71.266	17.23	0.10	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	1,188.63400		1.18863		1,130.81740	1.13082	1,188.634	17.36	0.79	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	1,151.09750		1.15110		1,094.24800	1.09425	1,151.098	17.37	0.78	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	1,043.32610		1.04333		990.94980	0.99095	1,043.326	17.44	0.74	0.00	0	24,000.00

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	16.30	Call	943.94180		0.94394		895.35270	0.89535	943.942	17.60	0.70	0.00	0	36,640.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.90	Call	611.92650		0.61193		578.74500	0.57874	611.927	18.22	0.53	0.00	0	19,500.00
€ / R	On 13/06/2016	Foreign Exchange Future			17.30250		17.30250		17.22340	17.22340		18.40	0.00	0.00	0	5,522.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	32.74490		0.03274		36.15880	0.03616	32.745	16.88	0.04	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,629.60240		1.62960		1,574.35020	1.57435	1,629.602	17.18	0.77	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			17.69010		17.69010		17.60890	17.60890		18.64	0.00	0.00	0	6,030.00
€ / R	On 19/12/2016	Foreign Exchange Future			18.08030		18.08030		18.00010	18.00010		18.81	0.00	0.00	0	4,500.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	511.44920		0.51145		537.08620	0.53709	511.449	17.05	0.25	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	709.33470		0.70933		742.04620	0.74205	709.335	17.45	0.32	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	653.17720		0.65318		644.02480	0.64402	653.177	21.77	0.29	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	518.80900		0.51881		519.45950	0.51946	518.809	23.17	0.24	0.00	0	2,961.00
10Y STND	On 17/12/2025	Interest Rate Swap			106.03233		106.03233		105.72589	105.72589			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			103.41556		103.41556		103.11124	103.11124			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.32688		100.32688		100.28418	100.28418			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.45419		100.45419		100.40809	100.40809			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			101.24381		101.24381		101.15873	101.15873			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			100.84903		100.84903		100.75208	100.75208			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			102.79427		102.79427		102.58487	102.58487			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			102.39952		102.39952		102.18925	102.18925			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			456.60300		456.60300		457.17500	457.17500			0.00	0.00	0	2.00
AL37	On 05/05/2016	Index Future			464.88700		464.88700		465.47500	465.47500			0.00	0.00	0	0.00
AL7T	On 04/02/2016	Index Future			521.48900		521.48900		522.46000	522.46000			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			530.95000		530.95000		531.94600	531.94600			0.00	0.00	0	0.00
ALBI	On 04/02/2016	Index Future			473.74100		473.74100		474.68900	474.68900			0.00	0.00	0	620.00
ALBI	On 05/05/2016	Index Future			482.33600		482.33600		483.30700	483.30700			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future			491.74600		491.74600		492.75000	492.75000			0.00	0.00	0	0.00
AU\$ / R	On 15/01/2016	Any day expiry			11.10240		11.10240		11.01640	11.01640		16.89	0.00	0.00	0	3.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			11.19000		11.19000		11.10360	11.10360		17.16	0.00	0.00	0	13,588.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	23.69400		0.02369		26.93770	0.02694	23.694	18.22	0.06	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	873.43380		0.87343		802.70770	0.80271	873.434	16.92	0.83	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	277.00390		0.27700		246.57380	0.24657	277.004	17.56	0.43	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.33460		11.33460		11.24710	11.24710		16.30	0.00	0.00	0	2,608.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.50190		11.50190		11.41300	11.41300		16.43	0.00	0.00	0	500.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.67310		11.67310		11.58290	11.58290		16.59	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CAD / R	On 14/03/2016	Foreign Exchange Future	11.14830		11.14830		11.11660	11.11660		15.77	0.00	0.00	0	2.00
CAD / R	On 13/06/2016	Foreign Exchange Future	11.34340		11.34340		11.31070	11.31070		16.55	0.00	0.00	0	0.00
CHF / R	On 14/03/2016	Foreign Exchange Future	15.71990		15.71990		15.63460	15.63460		19.62	0.00	0.00	0	6,452.00
CHF / R	On 13/06/2016	Foreign Exchange Future	16.06430		16.06430		15.97640	15.97640		19.90	0.00	0.00	0	0.00
CNH / R	On 14/03/2016	Foreign Exchange Future	2.33350		2.33350		2.33290	2.33290		19.34	0.00	0.00	0	158.00
CNH / R	On 13/06/2016	Foreign Exchange Future	2.35370		2.35370		2.35380	2.35380		19.09	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future	2.27970		2.27970		2.26950	2.26950		20.83	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future	2.32770		2.32770		2.31710	2.31710		21.75	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	10.91100		76.57249		10.88179	76.75201			0.00	0.00	0	8,710.00
ES33	On 05/05/2016	Bond Future	11.01605		74.16991		10.98568	74.35361			0.00	0.00	0	0.00
ES33	On 04/08/2016	Bond Future	11.10830		75.63301		11.07654	75.82239			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	11.05392		80.73046		11.02465	80.93248			0.00	0.00	0	2,750.00
ES42	On 05/05/2016	Bond Future	11.15916		77.93232		11.12871	78.13892			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	473.38400		473.38400		474.26600	474.26600			0.00	0.00	0	485.00
GOVI	On 05/05/2016	GOVI	481.97300		481.97300		482.87600	482.87600			0.00	0.00	0	146.00
GOVI	On 04/08/2016	GOVI	491.37600		491.37600		492.31000	492.31000			0.00	0.00	0	0.00
I2025	On 04/02/2016	Bond Future	121.67480		121.67480		121.69153	121.69153			0.00	0.00	0	2,111.00
I2025	On 05/05/2016	Bond Future	123.86022		123.86022		123.87860	123.87860			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
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	98.92522		98.92522		98.93783	98.93783			0.00	0.00	0	185.00
I2033	On 05/05/2016	Bond Future	99.72689		99.72689		99.74079	99.74079			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	126.01850		126.01850		126.03561	126.03561			0.00	0.00	0	17,818.00
I2038	On 05/05/2016	Bond Future	128.28183		128.28183		128.30053	128.30053			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	126.14938		126.14938		126.16615	126.16615			0.00	0.00	0	12,126.00
I2046	On 05/05/2016	Bond Future	126.98592		126.98592		127.00416	127.00416			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	134.28462		134.28462		134.30256	134.30256			0.00	0.00	0	13,364.00
I2050	On 05/05/2016	Bond Future	136.69642		136.69642		136.71611	136.71611			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	232.74800		232.74800		232.78000	232.78000			0.00	0.00	0	1,038.00
IGOV	On 05/05/2016	Index Future	236.92900		236.92900		236.96300	236.96300			0.00	0.00	0	21.00
IGOV	On 04/08/2016	Index Future	241.54700		241.54700		241.58800	241.58800			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future	630.62900		630.62900		630.70900	630.70900			0.00	0.00	0	157.00
ILBI	On 05/05/2016	Index Future	641.39100		641.39100		641.47400	641.47400			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	0.14910		0.14910		0.14860	0.14860			0.00	0.00	0	1,266.00
KES / R	On 13/06/2016	Foreign Exchange Future	0.14890		0.14890		0.14830	0.14830			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future	0.14790		0.14790		0.14800	0.14800			0.00	0.00	0	0.00
NGN / R	On 14/03/2016	Foreign Exchange Future	0.06840		0.06840		0.06840	0.06840			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
NGN / R	On 13/06/2016	Foreign Exchange Future			0.06530		0.06530		0.06500	0.06500			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.06270		0.06270		0.06270	0.06270			0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			10.47830		10.47830		10.41230	10.41230		12.93	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			10.60220		10.60220		10.53540	10.53540		14.88	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.74520		10.74520		10.67750	10.67750		15.51	0.00	0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.09830		1.09830		1.09310	1.09310			0.00	0.00	0	4,406.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.10130		1.10130		1.09620	1.09620			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.10520		1.10520		1.10010	1.10010			0.00	0.00	0	0.00
R186	On 04/02/2016	Bond Future			9.51948		107.95997		9.48995	108.16640		11.34	0.00	21,591,994.00	200	68,866.00
R186	On 04/02/2016	Bond Future	7.90	Call	2.62000		0.00262		3.52000	0.00352	2.620	11.01	0.00	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.02	Call	5.34000		0.00534		7.02000	0.00702	5.340	11.01	0.00	0.00	0	700.00
R186	On 04/02/2016	Bond Future	8.40	Call	38.85000		0.03885		47.72000	0.04772	38.850	11.01	0.03	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.45	Call	48.96000		0.04896		59.65000	0.05965	48.960	11.01	0.03	0.00	0	350.00
R186	On 04/02/2016	Bond Future	8.65	Put	6,433.70000		6.43370	6,248.66000	6.24866	6,433.700		11.06	0.93	0.00	0	340.00
R186	On 04/02/2016	Bond Future	8.70	Put	6,083.34000		6.08334	5,901.90000	5.90190	6,083.340		11.07	0.92	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.75	Put	5,739.43000		5.73943	5,561.99000	5.56199	5,739.430		11.09	0.91	0.00	0	11,695.00
R186	On 04/02/2016	Bond Future	8.80	Put	5,402.68000		5.40268	5,229.64000	5.22964	5,402.680		11.11	0.89	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.83	Put	5,204.27000		5.20427	5,034.06000	5.03406	5,204.270		11.12	0.88	0.00	0	33.00
R186	On 04/02/2016	Bond Future	9.20	Put	3,030.93000		3.03093	2,905.64000	2.90564	3,030.930		11.24	0.70	0.00	0	700.00
R186	On 05/05/2016	Bond Future			9.60217		109.91833		9.57125	110.12987		11.12	0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future	8.75	Put	6,915.40000		6.91540	6,758.81000	6.75881	6,915.400		10.88	0.78	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	6,343.74000		6.34374	6,194.21000	6.19421	6,343.740		10.91	0.75	0.00	0	5,350.00
R186	On 04/08/2016	Bond Future			9.66811		106.78012		9.63548	106.99884		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			289.83534		289.83534		289.87530	289.87530			0.00	0.00	0	714.00
R197	On 05/05/2016	Bond Future			295.04089		295.04089		295.08469	295.08469			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			235.40026		235.40026		235.43163	235.43163			0.00	0.00	0	43,034.00
R202	On 05/05/2016	Bond Future			239.62797		239.62797		239.66257	239.66257			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			9.41539		95.01628		9.38087	95.18206		8.75	0.00	0.00	0	16,357.00
R2023	On 05/05/2016	Bond Future			9.51095		92.80965		9.47451	92.97953		8.89	0.00	0.00	0	0.00
R2023	On 04/08/2016	Bond Future			9.58582		94.63975		9.54695	94.81561		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

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
R203	On 04/02/2016	Bond Future			8.34578		103.17816		8.31581	103.22212		1.99	0.00	0.00	0	17,164.00
R203	On 05/05/2016	Bond Future			8.53694		100.87907		8.50009	100.92504		1.91	0.00	0.00	0	0.00
R203	On 04/08/2016	Bond Future			8.67438		102.86864		8.62586	102.91836		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
R2030	On 04/02/2016	Bond Future			9.91407		85.88037		9.88458	86.07826			0.00	0.00	0	18,752.00
R2030	On 05/05/2016	Bond Future			9.99629		87.43858		9.96562	87.64115			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			10.00352		89.05318		9.96895	89.29907		14.72	0.00	0.00	0	8,437.00
R2032	On 04/02/2016	Bond Future	9.20	Put	6,185.31000		6.18531		5,973.46000	5.97346	6,185.310	14.39	0.91	0.00	0	22.00
R2032	On 04/02/2016	Bond Future	9.30	Put	5,487.74000		5.48774		5,286.24000	5.28624	5,487.740	14.43	0.87	0.00	0	22.00
R2032	On 05/05/2016	Bond Future			10.08333		86.51093		10.04746	86.76230		15.22	0.00	0.00	0	0.00
R2032	On 04/08/2016	Bond Future			10.14961		88.21766		10.11218	88.47652		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			10.10170		86.35614		10.07218	86.58324		16.60	0.00	0.00	0	50,569.00
R2037	On 04/02/2016	Bond Future	9.30	Put	6,736.07000		6.73607		6,542.22000	6.54222	6,736.070	16.17	0.90	0.00	0	16.00
R2037	On 04/02/2016	Bond Future	9.43	Put	5,747.93000		5.74793		5,567.35000	5.56735	5,747.930	16.23	0.86	0.00	0	16.00
R2037	On 05/05/2016	Bond Future			10.17879		87.92305		10.14819	88.15532		16.42	0.00	0.00	0	0.00
R2037	On 04/08/2016	Bond Future			10.24472		85.39758		10.21280	85.63691		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			8.74848		99.21567		8.71891	99.28840		3.83	0.00	0.00	0	38,369.00
R204	On 05/05/2016	Bond Future			8.89644		101.01543		8.86317	101.09066		3.65	0.00	0.00	0	0.00
R204	On 04/08/2016	Bond Future			9.01148		98.96470		8.97292	99.04420		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			10.20231		89.51712		10.17787	89.71542		17.08	0.00	0.00	0	1,820.00
R2040	On 05/05/2016	Bond Future			10.28076		91.14144		10.25541	91.34435		16.90	0.00	0.00	0	0.00
R2040	On 04/08/2016	Bond Future			10.34839		88.42895		10.32190	88.63837		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			10.18080		87.03101		10.15634	87.23077		17.65	0.00	0.00	0	19,969.00
R2044	On 05/05/2016	Bond Future			10.25599		88.61012		10.23061	88.81468		17.48	0.00	0.00	0	0.00
R2044	On 04/08/2016	Bond Future			10.32057		85.97303		10.29408	86.18403		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

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 04/02/2016	Bond Future			10.16169		90.59265		10.13216	90.83832		17.25	0.00	0.00	0	60,433.00
R2048	On 04/02/2016	Bond Future	9.45	Put	6,608.23000		6.60823	6,408.37000	6.40837	6,608.230		16.88	0.87	0.00	0	75.00
R2048	On 04/02/2016	Bond Future	9.55	Put	5,802.78000		5.80278	5,615.37000	5.61537	5,802.780		16.92	0.83	0.00	0	75.00
R2048	On 05/05/2016	Bond Future			10.23203		87.79865	10.20145	88.04988			17.94	0.00	0.00	0	0.00
R2048	On 04/08/2016	Bond Future			10.29024		89.53022	10.25842	89.78884			17.04	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			9.00612		94.78087	8.97147	94.88961			5.35	0.00	0.00	0	46,776.00
R207	On 04/02/2016	Bond Future	7.27	Call	0.21000		0.00021	0.32000	0.00032	0.210		5.16	0.00	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	1.04000		0.00104	1.47000	0.00147	1.040		5.16	0.00	0.00	0	19.00
R207	On 05/05/2016	Bond Future			9.13792		96.50036	9.10015	96.61222			5.16	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	65.97000		0.06597	73.56000	0.07356	65.970		4.98	0.05	0.00	0	43.00
R207	On 04/08/2016	Bond Future			9.24268		94.75783	9.20073	94.87457			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			9.16799		92.68300	9.13338	92.81407			6.83	0.00	0.00	0	40,521.00
R208	On 05/05/2016	Bond Future			9.27826		90.96254	9.24121	91.09707			6.86	0.00	0.00	0	0.00
R208	On 04/08/2016	Bond Future			9.36543		92.75667	9.32524	92.89641			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			9.97839		70.13166	9.94881	70.32150			16.85	0.00	0.00	0	41,013.00
R209	On 04/02/2016	Bond Future	9.52	Put	3,565.46000		3.56546	3,436.55000	3.43655	3,565.460		16.63	0.77	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			10.04720		68.25411	10.01661	68.44818			17.46	0.00	0.00	0	0.00
R209	On 05/05/2016	Bond Future	8.25	Call	137.91000		0.13791	150.53000	0.15053	137.910		16.98	0.05	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	643.10000		0.64310	685.41000	0.68541	643.100		16.98	0.18	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			10.10379		69.60064	10.07199	69.80046			16.61	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,246.62000		2.24662	2,332.04000	2.33204	2,246.620		16.42	0.38	0.00	0	6,000.00
R209	On 04/08/2016	Bond Future	10.60	Call	5,310.82000		5.31082	5,449.99000	5.44999	5,310.820		16.99	0.65	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			178.84778		178.84778	178.87208	178.87208				0.00	0.00	0	3,861.00
R210	On 05/05/2016	Bond Future			179.89331		179.89331	179.91985	179.91985				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
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	134.67028		134.67028		134.68858	134.68858			0.00	0.00	0	860.00
R211	On 05/05/2016	Bond Future	137.08911		137.08911		137.10919	137.10919			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	140.54294		140.54294		140.56261	140.56261			0.00	0.00	0	1,569.00
R212	On 05/05/2016	Bond Future	143.06724		143.06724		143.08878	143.08878			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	9.93905	80.42063		9.90450	80.64311			14.66	0.00	40,210,315.00	500	41,590.00
R213	On 05/05/2016	Bond Future	10.01367	78.32957		9.97786	78.55704			15.14	0.00	0.00	0	0.00
R213	On 04/08/2016	Bond Future	10.07443	79.87425		10.03710	80.10844			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	10.10036	70.27483		10.07082	70.46886			17.43	0.00	0.00	0	30,186.00
R214	On 04/02/2016	Bond Future	9.35	Put	5,449.25000	5.44925	5,287.61000	5.28761	5,449.250	17.01	0.89	0.00	0	25.00
R214	On 04/02/2016	Bond Future	9.45	Put	4,802.35000	4.80235	4,649.99000	4.64999	4,802.350	17.06	0.85	0.00	0	25.00
R214	On 05/05/2016	Bond Future	10.16798	68.25330		10.13744	68.45166			18.11	0.00	0.00	0	4,680.00
R214	On 04/08/2016	Bond Future	10.22353	69.59931		10.19179	69.80353			17.23	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	504.41000	0.50441	533.31000	0.53331	504.410	16.75	0.12	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,436.55000	1.43655	1,499.98000	1.49998	1,436.550	16.77	0.27	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	3,987.69000	3.98769	4,108.71000	4.10871	3,987.690	17.26	0.55	0.00	0	6,300.00
R214	On 04/08/2016	Bond Future	11.30	Call	7,710.25000	7.71025	7,875.48000	7.87548	7,710.250	17.86	0.77	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	27,118.91000	27,118.91000		27,059.15000	27,059.15000				0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future	10.96680	10.96680		10.94110	10.94110			16.81	0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future	11.12970	11.12970		11.10370	11.10370			16.93	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future	5.17160	5.17160		5.17040	5.17040			16.55	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future	5.13170	5.13170		5.13160	5.13160			16.77	0.00	0.00	0	0.00
ZMW / R	On 14/03/2016	Foreign Exchange Future	1.32270	1.32270		1.31820	1.31820				0.00	0.00	0	1.00
ZMW / R	On 13/06/2016	Foreign Exchange Future	1.23350	1.23350		1.23090	1.23090				0.00	0.00	0	0.00
Total for Derivatives :												116,949,143.80	4,267	3885741.00

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
Grand Total:											116,949,143.80	4,267	3885741.00