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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/12/2015

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	15.23110	15.23110		15.17180	15.17180		16.29	0.00	0.00	0	0.00
\$ / R	On 29/12/2015	Any day expiry	13.50	Put	0.09980	0.00010	0.31900	0.00032	0.100	29.40	0.00	0	100.00
\$ / R	On 29/12/2015	Any day expiry	13.92	Call	1,311.43490	1.31143	1,253.03040	1.25303	1,311.435	24.93	1.00	0	100.00
\$ / R	On 05/01/2016	Any day expiry			15.24970	15.24970	15.18270	15.18270		17.48	0.00	0	0.00
\$ / R	On 05/01/2016	Any day expiry	14.97	Call	366.92660	0.36693	333.31320	0.33331	366.927	17.25	0.72	0	5,000.00
\$ / R	On 05/01/2016	Any day expiry	14.98	Call	359.94900	0.35995	326.94720	0.32695	359.949	17.25	0.71	0	5,000.00
\$ / R	On 05/01/2016	Any day expiry	15.12	Call	270.16540	0.27017	245.59880	0.24560	270.165	17.37	0.61	0	5,000.00
\$ / R	On 12/01/2016	Any day expiry			15.27020	15.27020	15.20670	15.20670		17.93	0.00	0	4,393.00
\$ / R	On 13/01/2016	Any day expiry			15.27320	15.27320	15.21010	15.21010		18.05	0.00	0	1,176.00
\$ / R	On 15/01/2016	Any day expiry			15.27900	15.27900	15.21690	15.21690		18.36	0.00	0	0.00
\$ / R	On 15/01/2016	Any day expiry	14.40	Put	30.62700	0.03063	39.03790	0.03904	30.627	18.13	0.09	0	10,000.00
\$ / R	On 15/01/2016	Any day expiry	14.80	Put	94.22550	0.09423	118.67980	0.11868	94.225	17.83	0.23	0	10,000.00
\$ / R	On 15/01/2016	Any day expiry	14.90	Put	122.58200	0.12258	150.89620	0.15090	122.582	17.93	0.28	0	10,000.00
\$ / R	On 15/01/2016	Any day expiry	15.00	Call	435.32480	0.43532	405.40890	0.40541	435.325	18.04	0.67	0	10,000.00
\$ / R	On 15/01/2016	Any day expiry	15.00	Put	156.32480	0.15632	188.50890	0.18851	156.325	18.04	0.33	0	10,000.00
\$ / R	On 27/01/2016	Any day expiry			15.31430	15.31430	15.25590	15.25590		18.36	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	0.17420	0.00017	0.30880	0.00031	0.174	26.00	0.00	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	13.50	Put	3.97390	0.00397	5.54290	0.00554	3.974	18.48	0.01	0.00	0	150.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	894.75370	0.89475	853.35900	0.85336	894.754	17.26	0.86	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	15.32	Call	345.57490	0.34557	330.28280	0.33028	345.575	18.42	0.51	0.00	0	150.00
\$ / R	On 29/01/2016	Any day expiry			15.32010	15.32010	15.26060	15.26060		18.49	0.00	0.00	0	212.00
\$ / R	On 29/01/2016	Any day expiry	13.74	Put	6.72760	0.00673	9.04720	0.00905	6.728	17.10	0.02	0.00	0	100.00
\$ / R	On 29/01/2016	Any day expiry	14.26	Call	1,096.86520	1.09687	1,048.42590	1.04843	1,096.865	17.28	0.91	0.00	0	100.00
\$ / R	On 29/01/2016	Any day expiry	14.50	Put	69.56870	0.06957	88.12800	0.08813	69.569	17.39	0.15	0.00	0	2,000.00
\$ / R	On 12/02/2016	Any day expiry			15.35940	15.35940	15.29370	15.29370		18.78	0.00	0.00	0	106.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	0.41360	0.00041	0.60540	0.00061	0.414	24.73	0.00	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	413.60020	0.41360	393.94140	0.39394	413.600	18.91	0.50	0.00	0	1,000.00
\$ / R	On 19/02/2016	Any day expiry			15.37910	15.37910	15.31020	15.31020		18.90	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	1,483.92360	1.48392	1,425.23630	1.42524	1,483.924	17.37	0.93	0.00	0	3,600.00
\$ / R	On 19/02/2016	Any day expiry	14.30	Put	80.03010	0.08003	97.80660	0.09781	80.030	17.55	0.14	0.00	0	100.00
\$ / R	On 19/02/2016	Any day expiry	14.91	Call	710.50920	0.71051	676.26770	0.67627	710.509	18.13	0.68	0.00	0	100.00
\$ / R	On 25/02/2016	Any day expiry			15.39600	15.39600	15.32530	15.32530		18.90	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	1.54040	0.00154	2.16020	0.00216	1.540	23.75	0.00	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	13.50	Put	20.74220	0.02074	26.27190	0.02627	20.742	18.53	0.04	0.00	0	150.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	786.17100	0.78617	749.78160	0.74978	786.171	18.03	0.70	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	15.64	Call	391.64010	0.39164	373.54080	0.37354	391.640	19.46	0.44	0.00	0	150.00
\$ / R	On 26/02/2016	Any day expiry			15.39880	15.39880	15.32860	15.32860		18.94	0.00	0.00	0	392.00
\$ / R	On 29/02/2016	Any day expiry			15.40720	15.40720	15.33850	15.33850		18.89	0.00	0.00	0	133.00
\$ / R	On 29/02/2016	Any day expiry	13.92	Put	44.59020	0.04459	56.48250	0.05648	44.590	17.38	0.08	0.00	0	100.00
\$ / R	On 29/02/2016	Any day expiry	14.60	Call	969.70880	0.96971	927.68430	0.92768	969.709	17.70	0.77	0.00	0	100.00
\$ / R	On 02/03/2016	Any day expiry			15.41300	15.41300	15.34510	15.34510		18.97	0.00	0.00	0	0.00
\$ / R	On 02/03/2016	Any day expiry	14.60	Call	981.20170	0.98120	939.91220	0.93991	981.202	17.79	0.77	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	14.61	Call	973.87260	0.97387	933.03490	0.93303	973.873	17.80	0.77	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	14.62	Call	966.57110	0.96657	926.19220	0.92619	966.571	17.80	0.76	0.00	0	10,000.00
\$ / R	On 07/03/2016	Any day expiry			15.42730	15.42730	15.36160	15.36160		19.08	0.00	0.00	0	187.00
\$ / R	On 11/03/2016	Any day expiry			15.43880	15.43880	15.37480	15.37480		19.21	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			15.44740	15.44740	15.38470	15.38470		19.15	0.00	382,230,465.60	24,744	1,007,323.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	2.45470	0.00245	3.14150	0.00314	2.455	23.90	0.00	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	2.60560	0.00261	3.32100	0.00332	2.606	23.73	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	3.30720	0.00331	4.14730	0.00415	3.307	23.07	0.01	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	3.42750	0.00343	4.28800	0.00429	3.428	22.97	0.01	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	3.77010	0.00377	4.68670	0.00469	3.770	22.70	0.01	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	3.95400	0.00395	4.90000	0.00490	3.954	22.57	0.01	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	4.19660	0.00420	5.18050	0.00518	4.197	22.40	0.01	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	4.78420	0.00478	5.85590	0.00586	4.784	22.04	0.01	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	5.72140	0.00572	6.92410	0.00692	5.721	21.54	0.01	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	2,906.02010	2.90602	2,845.22400	2.84522	2,906.020	20.77	0.98	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	11.44750	0.01145	13.91640	0.01392	11.448	20.32	0.02	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	2,659.91050	2.65991	2,599.88700	2.59989	2,659.910	20.18	0.98	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	15.59470	0.01559	18.86190	0.01886	15.595	19.83	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	19.39480	0.01939	23.36610	0.02337	19.395	19.47	0.03	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	2,269.80050	2.26980	2,211.61390	2.21161	2,269.800	19.23	0.96	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	24.41090	0.02441	29.28070	0.02928	24.411	19.09	0.04	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	1,981.69480	1.98169	1,925.54620	1.92555	1,981.695	18.52	0.94	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	1,934.18260	1.93418	1,878.44150	1.87844	1,934.183	18.41	0.94	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	48.54100	0.04854	57.35460	0.05735	48.541	17.93	0.08	0.00	0	4,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	1,736.61360	1.73661	1,682.82850	1.68283	1,736.614	17.91	0.92	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	1,571.76620	1.57177	1,522.04350	1.52204	1,571.766	17.60	0.90	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.95	Put	65.61050	0.06561	78.75140	0.07875	65.611	17.60	0.10	0.00	0	32,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	1,519.51040	1.51951	1,470.78550	1.47079	1,519.510	17.63	0.89	0.00	0	1,750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	1,433.97880	1.43398	1,386.99700	1.38700	1,433.979	17.67	0.87	0.00	0	9,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	103.14520	0.10315	120.69140	0.12069	103.145	17.72	0.15	0.00	0	800.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	1,342.32230	1.34232	1,297.35680	1.29736	1,342.322	17.73	0.85	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.26	Put	114.15640	0.11416	132.83620	0.13284	114.156	17.75	0.16	0.00	0	402.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	1,261.37710	1.26138	1,218.32070	1.21832	1,261.377	17.78	0.83	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	1,114.35720	1.11436	1,075.08080	1.07508	1,114.357	17.87	0.79	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Put	166.95720	0.16696	190.38080	0.19038	166.957	17.87	0.21	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	1,048.02500	1.04802	1,010.58580	1.01059	1,048.025	17.91	0.76	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	970.00370	0.97000	936.10950	0.93611	970.004	17.97	0.73	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Put	222.60370	0.22260	251.40950	0.25141	222.604	17.97	0.27	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	937.01450	0.93701	904.15850	0.90416	937.014	18.04	0.72	0.00	0	29,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.99	Put	332.41130	0.33241	366.93090	0.36693	332.411	18.42	0.35	0.00	0	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.00	Put	336.67410	0.33667	371.38160	0.37138	336.674	18.44	0.35	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.01	Put	340.96860	0.34097	375.86040	0.37586	340.969	18.46	0.35	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.04	Put	354.04730	0.35405	389.48740	0.38949	354.047	18.50	0.36	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.16	Put	409.18370	0.40918	446.75310	0.44675	409.184	18.69	0.40	15,382,581.25	2,500	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.20	Call	675.95740	0.67596	651.51070	0.65151	675.957	18.76	0.59	0.00	0	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	641.04710	0.64105	617.75840	0.61776	641.047	18.87	0.57	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.53	Call	525.45460	0.52545	506.98750	0.50699	525.455	19.33	0.50	0.00	0	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.55	Call	517.59090	0.51759	499.41240	0.49941	517.591	19.37	0.49	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.56	Call	513.70200	0.51370	495.66610	0.49567	513.702	19.39	0.49	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.57	Call	509.84040	0.50984	491.94320	0.49194	509.840	19.41	0.48	0.00	0	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.59	Call	502.19610	0.50220	484.58190	0.48458	502.196	19.45	0.48	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	498.41610	0.49842	480.93730	0.48094	498.416	19.48	0.48	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	444.84990	0.44485	429.32080	0.42932	444.850	19.80	0.44	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Call	412.27540	0.41228	397.91770	0.39792	412.275	20.01	0.41	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Put	920.36130	0.92036	970.29220	0.97029	920.361	20.33	0.62	0.00	0	201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.20	Call	315.82050	0.31582	304.96790	0.30497	315.820	20.76	0.33	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.34	Call	283.96350	0.28396	274.48230	0.27448	283.963	21.06	0.30	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	251.61530	0.25162	243.51580	0.24352	251.615	21.41	0.27	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	208.66300	0.20866	202.36300	0.20236	208.663	21.94	0.23	0.00	0	35,000.00
\$ / R	On 15/03/2016	Any day expiry			15.45020	15.45020	15.38800	15.38800		19.18	0.00	0.00	0	50.00
\$ / R	On 16/03/2016	Any day expiry			15.45310	15.45310	15.39130	15.39130		19.21	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	28.69370	0.02869	34.18360	0.03418	28.694	18.90	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	1,030.15180	1.03015	994.28950	0.99429	1,030.152	18.00	0.75	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			15.47320	15.47320	15.41440	15.41440		19.22	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	51.55230	0.05155	59.85050	0.05985	51.552	18.12	0.08	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	847.18940	0.84719	820.70450	0.82070	847.189	18.48	0.66	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			15.49040	15.49040	15.43220	15.43220		19.25	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	4.53730	0.00454	5.32550	0.00533	4.537	22.23	0.01	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	44.15510	0.04416	51.29500	0.05130	44.155	18.32	0.07	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	723.49620	0.72350	701.07240	0.70107	723.496	18.85	0.58	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	444.60960	0.44461	431.02910	0.43103	444.610	20.19	0.41	0.00	0	150.00
\$ / R	On 15/04/2016	Any day expiry			15.54010	15.54010	15.48150	15.48150		19.38	0.00	0.00	0	50.00
\$ / R	On 18/04/2016	Any day expiry			15.54880	15.54880	15.49020	15.49020		19.32	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	106.32680	0.10633	119.89670	0.11990	106.327	17.62	0.13	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	734.68920	0.73469	711.84210	0.71184	734.689	19.12	0.55	0.00	0	17,896.00
\$ / R	On 26/04/2016	Any day expiry			15.57220	15.57220	15.51350	15.51350		19.33	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	6.74260	0.00674	7.69490	0.00769	6.743	20.94	0.01	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	60.65730	0.06066	69.06790	0.06907	60.657	17.93	0.08	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	668.65770	0.66866	648.15690	0.64816	668.658	19.53	0.50	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	463.23250	0.46323	448.26840	0.44827	463.233	20.70	0.38	0.00	0	150.00
\$ / R	On 10/05/2016	Any day expiry			15.61320	15.61320	15.55410	15.55410		19.36	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	190.71930	0.19072	209.71440	0.20971	190.719	17.73	0.19	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	788.55550	0.78856	764.56590	0.76457	788.556	19.22	0.55	0.00	0	8,403.00
\$ / R	On 13/05/2016	Any day expiry			15.62190	15.62190	15.56280	15.56280		19.39	0.00	0.00	0	50.00
\$ / R	On 27/05/2016	Any day expiry			15.66290	15.66290	15.60340	15.60340		19.44	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	8.40990	0.00841	262.54510	0.26255	8.410	19.65	0.01	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	75.96960	0.07597	694.54390	0.69454	75.970	17.51	0.09	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	627.11320	0.62711	1,410.48210	1.41048	627.113	20.28	0.44	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	473.02690	0.47303	1,197.85660	1.19786	473.027	21.30	0.35	0.00	0	150.00
\$ / R	On 31/05/2016	Any day expiry			15.67460	15.67460	15.61500	15.61500		19.40	0.00	0.00	0	230.00
\$ / R	On 06/06/2016	Any day expiry			15.69210	15.69210	15.63240	15.63240		19.45	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	11.51270	0.01151	12.98910	0.01299	11.513	17.97	0.02	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	924.20230	0.92420	897.33620	0.89734	924.202	19.05	0.57	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry			15.69800	15.69800	15.63820	15.63820		19.47	0.00	0.00	0	0.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	312.23090	0.31223	334.98890	0.33499	312.231	17.93	0.26	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	794.28180	0.79428	770.39120	0.77039	794.282	19.61	0.51	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry			15.70090	15.70090	15.64110	15.64110		19.47	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			15.71260	15.71260	15.65270	15.65270		19.44	0.00	22,154,766.00	1,410	47,632.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	11.61450	0.01161	13.11220	0.01311	11.615	17.90	0.02	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	30.46520	0.03047	35.72950	0.03573	30.465	16.83	0.04	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	35.85850	0.03586	41.77050	0.04177	35.858	16.88	0.05	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	50.56550	0.05057	58.08480	0.05808	50.566	17.00	0.06	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	2,293.58510	2.29359	2,244.02720	2.24403	2,293.585	17.17	0.91	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	80.98510	0.08099	91.32720	0.09133	80.985	17.17	0.09	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	84.65680	0.08466	95.30970	0.09531	84.657	17.19	0.09	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	215.94270	0.21594	234.99390	0.23499	215.943	17.62	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	285.20750	0.28521	306.79190	0.30679	285.208	17.82	0.24	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	404.25640	0.40426	429.17490	0.42917	404.256	18.10	0.30	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	1,218.77310	1.21877	1,186.20950	1.18621	1,218.773	18.19	0.68	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	1,179.30020	1.17930	1,147.46810	1.14747	1,179.300	18.30	0.67	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	698.20480	0.69820	676.33710	0.67634	698.205	20.12	0.46	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	656.65250	0.65665	635.80290	0.63580	656.653	20.34	0.44	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	570.81860	0.57082	552.37260	0.55237	570.819	20.86	0.39	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	476.85330	0.47685	461.03040	0.46103	476.853	21.58	0.33	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	450.34350	0.45034	435.27290	0.43527	450.343	21.81	0.32	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	286.67720	0.28668	276.45190	0.27645	286.677	23.34	0.21	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	274.45960	0.27446	264.67140	0.26467	274.460	23.48	0.21	0.00	0	6,600.00
\$ / R	On 24/06/2016	Any day expiry			15.74480	15.74480	15.68460	15.68460		19.52	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	556.65520	0.55666	586.66170	0.58666	556.655	18.56	0.36	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	580.65090	0.58065	562.02710	0.56203	580.651	21.02	0.38	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			15.75650	15.75650	15.69580	15.69580		19.50	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	10.11830	0.01012	11.33770	0.01134	10.118	18.69	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	84.74370	0.08474	95.80360	0.09580	84.744	16.89	0.09	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	598.54050	0.59854	579.46840	0.57947	598.541	20.95	0.39	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	501.00040	0.50100	484.75860	0.48476	501.000	21.68	0.34	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry			15.84410	15.84410	15.77670	15.77670		19.62	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	11.92160	0.01192	13.51960	0.01352	11.922	18.10	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	89.25660	0.08926	102.49520	0.10250	89.257	16.35	0.09	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	571.65680	0.57166	552.98240	0.55298	571.657	21.66	0.35	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	507.27040	0.50727	490.05400	0.49005	507.270	22.19	0.32	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			15.88950	15.88950	15.81860	15.81860		19.67	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	17.88820	0.01789	22.83160	0.02283	17.888	14.71	0.02	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	1,147.05180	1.14705	1,112.93500	1.11293	1,147.052	19.06	0.59	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			15.93480	15.93480	15.86040	15.86040		19.73	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	14.12830	0.01413	15.98740	0.01599	14.128	17.68	0.02	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	94.06140	0.09406	109.07570	0.10908	94.061	15.93	0.09	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	543.96080	0.54396	525.64760	0.52565	543.961	22.34	0.32	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	501.73460	0.50173	485.34760	0.48535	501.735	22.64	0.29	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			15.96800	15.96800	15.89110	15.89110		19.66	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	564.96710	0.56497	547.25670	0.54726	564.967	22.29	0.32	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry			15.97410	15.97410	15.89670	15.89670		19.67	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	151.43720	0.15144	170.88620	0.17089	151.437	16.45	0.13	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	661.73780	0.66174	640.84120	0.64084	661.738	21.66	0.37	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			15.97710	15.97710	15.89950	15.89950		19.67	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			15.98920	15.98920	15.91060	15.91060		19.72	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	525.90430	0.52590	556.84850	0.55685	525.904	18.23	0.30	0.00	0	2,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	426.85770	0.42686	415.41090	0.41541	426.858	23.51	0.25	0.00	0	2,000.00
\$ / R	On 15/09/2016	Any day expiry			15.99520	15.99520	15.91620	15.91620		19.73	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			16.00730	16.00730	15.92740	15.92740		19.71	0.00	4,402,007.50	275	33,424.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	65.52480	0.06552	76.88220	0.07688	65.525	15.37	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	366.09550	0.36610	394.69810	0.39470	366.096	17.81	0.24	0.00	0	17,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	650.35660	0.65036	629.84990	0.62985	650.357	21.90	0.35	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	609.21190	0.60921	589.90680	0.58991	609.212	22.17	0.33	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	353.42050	0.35342	346.82290	0.34682	353.421	24.78	0.20	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			16.03450	16.03450	15.95370	15.95370		19.77	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	18.07360	0.01807	19.73940	0.01974	18.074	17.54	0.02	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	106.95590	0.10696	120.78710	0.12079	106.956	15.91	0.10	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	533.30220	0.53330	518.18270	0.51818	533.302	22.85	0.29	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	507.53780	0.50754	493.66010	0.49366	507.538	23.05	0.28	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			16.12490	16.12490	16.04870	16.04870		19.80	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	19.31440	0.01931	22.35120	0.02235	19.314	17.15	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	109.56840	0.10957	125.99700	0.12600	109.568	15.62	0.10	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	527.09600	0.52710	515.62840	0.51563	527.096	23.41	0.27	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	515.67580	0.51568	504.69360	0.50469	515.676	23.51	0.27	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			16.23140	16.23140	16.16060	16.16060		19.92	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	19.71500	0.01972	22.94100	0.02294	19.715	16.63	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	108.03260	0.10803	122.81390	0.12281	108.033	15.17	0.09	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	524.04040	0.52404	517.25740	0.51726	524.040	24.07	0.26	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			16.28300	16.28300	16.21490	16.21490		19.95	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			16.29920	16.29920	16.23190	16.23190		19.94	0.00	0.00	0	6,418.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	16.54450	0.01654	20.03910	0.02004	16.545	15.88	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	102.51380	0.10251	122.37350	0.12237	102.514	14.74	0.09	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	580.02690	0.58003	609.52370	0.60952	580.027	18.03	0.29	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	588.09220	0.58809	617.58070	0.61758	588.092	18.05	0.29	0.00	0	27,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	672.24830	0.67225	703.90550	0.70391	672.248	18.23	0.32	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,669.75660	1.66976	1,635.64530	1.63565	1,669.757	18.54	0.66	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	724.09530	0.72410	711.99020	0.71199	724.095	22.83	0.33	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	652.08070	0.65208	642.71970	0.64272	652.081	23.42	0.30	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	638.65560	0.63866	629.81430	0.62981	638.656	23.54	0.30	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	635.72840	0.63573	627.00130	0.62700	635.728	23.57	0.30	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	614.41120	0.61441	606.50520	0.60651	614.411	23.77	0.29	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	602.32140	0.60232	596.43680	0.59644	602.321	23.93	0.28	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	555.20940	0.55521	551.64660	0.55165	555.209	24.87	0.26	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	550.13470	0.55013	546.83150	0.54683	550.135	24.98	0.25	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future			16.51240	16.51240	16.44580	16.44580		20.08	0.00	0.00	0	0.00
\$ / R	On 19/06/2017	Foreign Exchange Future			16.75310	16.75310	16.68670	16.68670		20.20	0.00	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			15.44740	15.44740	15.38470	15.38470		19.15	0.00	154,474.00	10	1,279.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			15.71260	15.71260	15.65270	15.65270		19.44	0.00	78,563.00	5	151.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			16.00730	16.00730	15.92740	15.92740		19.71	0.00	0.00	0	80.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			16.29920	16.29920	16.23190	16.23190		19.94	0.00	0.00	0	0.00
£ / R	On 12/01/2016	Any day expiry			22.72380	22.72380	22.57340	22.57340		19.01	0.00	0.00	0	15.00
£ / R	On 26/02/2016	Any day expiry			22.91570	22.91570	22.75620	22.75620		20.50	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		22.92810	22.92810		22.77090	22.77090		20.51	0.00	0.00	0	56.00
£ / R	On 07/03/2016	Any day expiry		22.95810	22.95810		22.80520	22.80520		20.62	0.00	0.00	0	50.00
£ / R	On 14/03/2016	Foreign Exchange Future		22.98800	22.98800		22.83960	22.83960		20.77	0.00	1,218,364.00	53	33,566.00
£ / R	On 14/03/2016	Foreign Exchange Future	20.75	Put	116.78440	0.11678	60.79170	0.06079	116.784	18.60	0.11	0.00	0	21,300.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.95	Call	571.36690	0.57137	401.64380	0.40164	571.367	22.05	0.37	0.00	0	11,000.00
£ / R	On 13/06/2016	Foreign Exchange Future		23.39130	23.39130		23.24640	23.24640		20.51	0.00	0.00	0	848.00
£ / R	On 08/09/2016	Any day expiry		23.79350	23.79350		23.62180	23.62180		19.89	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	425.87110	0.42587	376.89140	0.37689	425.871	17.76	0.20	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	975.59200	0.97559	818.97210	0.81897	975.592	21.85	0.36	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future		23.84460	23.84460		23.66930	23.66930		19.83	0.00	0.00	0	225.00
£ / R	On 19/12/2016	Foreign Exchange Future		24.29650	24.29650		24.13770	24.13770		19.51	0.00	0.00	0	0.00
¥ / R	On 14/03/2016	Foreign Exchange Future		0.12798	0.12798		0.12748	0.12748		23.93	0.00	0.00	0	6,938.00
¥ / R	On 13/06/2016	Foreign Exchange Future		0.13054	0.13054		0.13005	0.13005		22.61	0.00	0.00	0	4,588.00
¥ / R	On 19/09/2016	Foreign Exchange Future		0.13347	0.13347		0.13282	0.13282		22.00	0.00	0.00	0	0.00
€ / R	On 29/12/2015	Any day expiry		16.61450	16.61450		16.64070	16.64070		15.67	0.00	0.00	0	0.00
€ / R	On 29/12/2015	Any day expiry	15.30	Put	0.47120	0.00047	0.75340	0.00075	0.471	23.59	0.00	0.00	0	100.00
€ / R	On 29/12/2015	Any day expiry	15.70	Call	916.90190	0.91690	944.27120	0.94427	916.902	20.55	0.98	0.00	0	100.00
€ / R	On 25/01/2016	Any day expiry		16.71130	16.71130		16.74060	16.74060		17.50	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	1,866.29360	1.86629	1,896.88670	1.89689	1,866.294	18.33	0.99	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	1,797.01040	1.79701	1,827.71210	1.82771	1,797.010	18.05	0.98	0.00	0	1,000.00
€ / R	On 29/01/2016	Any day expiry		16.72800	16.72800		16.75720	16.75720		17.87	0.00	0.00	0	0.00
€ / R	On 29/01/2016	Any day expiry	15.15	Put	10.47270	0.01047	13.10140	0.01310	10.473	16.75	0.03	0.00	0	100.00
€ / R	On 29/01/2016	Any day expiry	15.52	Call	1,239.69400	1.23969	1,272.55830	1.27256	1,239.694	16.82	0.92	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry		16.80110	16.80110		16.82060	16.82060		18.16	0.00	0.00	0	0.00
€ / R	On 19/02/2016	Any day expiry	15.40	Put	52.18370	0.05218	51.13290	0.05113	52.184	17.09	0.09	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry	16.06	Call	917.20420	0.91720	935.53270	0.93553	917.204	17.36	0.75	0.00	0	100.00
€ / R	On 26/02/2016	Any day expiry		16.82560	16.82560		16.84370	16.84370		18.28	0.00	0.00	0	34.00
€ / R	On 07/03/2016	Any day expiry		16.86100	16.86100		16.88420	16.88420		18.24	0.00	0.00	0	5.00
€ / R	On 14/03/2016	Foreign Exchange Future		16.88600	16.88600		16.91250	16.91250		18.34	0.00	354,606.00	21	69,636.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	4.63920	0.00464	5.33990	0.00534	4.639	22.85	0.01	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	5.45480	0.00545	6.32200	0.00632	5.455	22.39	0.01	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	11.67220	0.01167	13.11460	0.01311	11.672	20.60	0.02	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	14.58480	0.01458	16.04900	0.01605	14.585	20.14	0.02	0.00	0	17,534.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	29.32650	0.02933	30.41970	0.03042	29.327	18.70	0.05	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	2,028.18200	2.02818	2,055.11370	2.05511	2,028.182	17.94	0.93	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Put	42.18200	0.04218	42.61370	0.04261	42.182	17.94	0.07	0.00	0	33,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	45.34730	0.04535	45.58800	0.04559	45.347	17.79	0.07	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Call	1,597.24820	1.59725	1,622.66000	1.62266	1,597.248	17.22	0.88	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	81.24820	0.08125	80.16000	0.08016	81.248	17.22	0.12	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	1,130.81740	1.13082	1,154.37150	1.15437	1,130.817	17.35	0.77	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	1,094.24800	1.09425	1,117.58450	1.11758	1,094.248	17.36	0.76	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	990.94980	0.99095	1,013.07750	1.01308	990.950	17.48	0.72	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	895.35270		0.89535		915.87160	0.91587	895.353	17.66	0.68	0.00	0	36,640.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.90	Call	578.74500		0.57874		591.88120	0.59188	578.745	18.34	0.51	0.00	0	19,500.00
€ / R	On 13/06/2016	Foreign Exchange Future			17.22340		17.22340		17.25500	17.25500		18.55	0.00	0.00	0	5,522.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	36.15880		0.03616		38.78560	0.03879	36.159	16.85	0.04	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,574.35020		1.57435		1,596.31730	1.59632	1,574.350	17.28	0.76	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			17.60890		17.60890		17.62040	17.62040		18.68	0.00	0.00	0	6,030.00
€ / R	On 19/12/2016	Foreign Exchange Future			18.00010		18.00010		18.02600	18.02600		18.85	0.00	0.00	0	4,500.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	537.08620		0.53709		522.42060	0.52242	537.086	17.11	0.26	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	742.04620		0.74205		722.36110	0.72236	742.046	17.53	0.33	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	644.02480		0.64402		636.16870	0.63617	644.025	21.97	0.29	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	519.45950		0.51946		508.72760	0.50873	519.459	23.49	0.24	0.00	0	2,961.00
10Y STND	On 17/12/2025	Interest Rate Swap			105.72589		105.72589		105.73128	105.73128			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			103.11124		103.11124		103.11682	103.11682			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.28418		100.28418		100.28600	100.28600			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.40809		100.40809		100.41034	100.41034			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			101.15873		101.15873		101.16199	101.16199			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			100.75208		100.75208		100.75560	100.75560			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			102.58487		102.58487		102.58970	102.58970			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			102.18925		102.18925		102.19418	102.19418			0.00	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
AL37	On 04/02/2016	Index Future			457.17500		457.17500		457.53500	457.53500			0.00	0.00	0	2.00
AL37	On 05/05/2016	Index Future			465.47500		465.47500		465.84600	465.84600			0.00	0.00	0	0.00
AL7T	On 04/02/2016	Index Future			522.46000		522.46000		523.11100	523.11100			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			531.94600		531.94600		532.61300	532.61300			0.00	0.00	0	0.00
ALBI	On 04/02/2016	Index Future			474.68900		474.68900		475.27800	475.27800			0.00	0.00	0	620.00
ALBI	On 05/05/2016	Index Future			483.30700		483.30700		483.91000	483.91000			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future			492.75000		492.75000		493.37900	493.37900			0.00	0.00	0	0.00
AU\$ / R	On 15/01/2016	Any day expiry			11.01640		11.01640		11.01660	11.01660		17.19	0.00	0.00	0	3.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			11.10360		11.10360		11.10140	11.10140		17.08	0.00	0.00	0	13,588.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	26.93770		0.02694		27.98390	0.02798	26.938	17.80	0.06	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	802.70770		0.80271		802.63070	0.80263	802.708	16.82	0.81	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	246.57380		0.24657		245.46710	0.24547	246.574	17.70	0.39	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.24710		11.24710		11.24820	11.24820		16.39	0.00	0.00	0	2,608.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.41300		11.41300		11.40100	11.40100		16.49	0.00	0.00	0	500.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.58290		11.58290		11.58170	11.58170		16.69	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		11.11660	11.11660		11.03480	11.03480		15.52	0.00	0.00	0	2.00
CAD/ R	On 13/06/2016	Foreign Exchange Future		11.31070	11.31070		11.23020	11.23020		16.52	0.00	0.00	0	0.00
CHF / R	On 14/03/2016	Foreign Exchange Future		15.63460	15.63460		15.63120	15.63120		19.61	0.00	0.00	0	6,452.00
CHF / R	On 13/06/2016	Foreign Exchange Future		15.97640	15.97640		15.97810	15.97810		19.98	0.00	0.00	0	0.00
CNH / R	On 14/03/2016	Foreign Exchange Future		2.33290	2.33290		2.32300	2.32300		19.31	0.00	0.00	0	158.00
CNH / R	On 13/06/2016	Foreign Exchange Future		2.35380	2.35380		2.34370	2.34370		19.14	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future		2.26950	2.26950		2.27320	2.27320		21.04	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future		2.31710	2.31710		2.32130	2.32130		21.47	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		10.88179	76.75201		10.86270	76.86970			0.00	0.00	0	8,710.00
ES33	On 05/05/2016	Bond Future		10.98568	74.35361		10.96583	74.47406			0.00	0.00	0	0.00
ES33	On 04/08/2016	Bond Future		11.07654	75.82239		11.05563	75.94749			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		11.02465	80.93248		11.00552	81.06501			0.00	0.00	0	2,750.00
ES42	On 05/05/2016	Bond Future		11.12871	78.13892		11.10879	78.27459			0.00	0.00	0	4,500.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 04/02/2016	GOVI		474.26600	474.26600		474.79500	474.79500			0.00	0.00	0	485.00
GOVI	On 05/05/2016	GOVI		482.87600	482.87600		483.41900	483.41900			0.00	0.00	0	146.00
GOVI	On 04/08/2016	GOVI		492.31000	492.31000		492.87900	492.87900			0.00	0.00	0	0.00
I2025	On 04/02/2016	Bond Future		121.69153	121.69153		119.70696	119.70696			0.00	34,073,628.40	280	2,111.00
I2025	On 05/05/2016	Bond Future		123.87860	123.87860		121.85915	121.85915			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	98.93783		98.93783		98.95073	98.95073			0.00	0.00	0	185.00
I2033	On 05/05/2016	Bond Future	99.74079		99.74079		99.75455	99.75455			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	126.03561		126.03561		124.95516	124.95516			0.00	8,696,457.09	69	17,818.00
I2038	On 05/05/2016	Bond Future	128.30053		128.30053		127.20176	127.20176			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	126.16615		126.16615		123.50135	123.50135			0.00	0.00	0	12,126.00
I2046	On 05/05/2016	Bond Future	127.00416		127.00416		124.29249	124.29249			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	134.30256		134.30256		128.07719	128.07719			0.00	6,849,430.56	51	13,364.00
I2050	On 05/05/2016	Bond Future	136.71611		136.71611		130.37978	130.37978			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	232.78000		232.78000		228.43100	228.43100			0.00	0.00	0	1,038.00
IGOV	On 05/05/2016	Index Future	236.96300		236.96300		232.53800	232.53800			0.00	0.00	0	21.00
IGOV	On 04/08/2016	Index Future	241.58800		241.58800		237.08400	237.08400			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future	630.70900		630.70900		620.33300	620.33300			0.00	0.00	0	157.00
ILBI	On 05/05/2016	Index Future	641.47400		641.47400		630.92300	630.92300			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	0.14860		0.14860		0.14820	0.14820			0.00	0.00	0	1,266.00
KES / R	On 13/06/2016	Foreign Exchange Future	0.14830		0.14830		0.14800	0.14800			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future	0.14800		0.14800		0.14790	0.14790			0.00	0.00	0	0.00
NGN / R	On 14/03/2016	Foreign Exchange Future	0.06840		0.06840		0.06880	0.06880			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			0.06500		0.06500		0.06510	0.06510			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			10.41230		10.41230		10.43860	10.43860		12.79	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			10.53540		10.53540		10.56500	10.56500		14.77	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.67750		10.67750		10.69410	10.69410		15.49	0.00	0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.09310		1.09310		1.09930	1.09930			0.00	0.00	0	4,406.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.09620		1.09620		1.10240	1.10240			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.10010		1.10010		1.10630	1.10630			0.00	0.00	0	0.00
R186	On 04/02/2016	Bond Future			9.48995		108.16640		9.47054	108.30239		11.34	0.00	65,981,504.00	610	68,705.00
R186	On 04/02/2016	Bond Future	7.90	Call	3.52000		0.00352		1.98000	0.00198	3.520	11.01	0.00	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.02	Call	7.02000		0.00702		4.24000	0.00424	7.020	11.01	0.01	0.00	0	700.00
R186	On 04/02/2016	Bond Future	8.40	Call	47.72000		0.04772		35.18000	0.03518	47.720	11.01	0.03	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.45	Call	59.65000		0.05965		44.95000	0.04495	59.650	11.01	0.04	0.00	0	350.00
R186	On 04/02/2016	Bond Future	8.65	Put	6,248.66000		6.24866		6,084.79000	6.08479	6,248.660	11.06	0.92	0.00	0	340.00
R186	On 04/02/2016	Bond Future	8.70	Put	5,901.90000		5.90190		5,733.74000	5.73374	5,901.900	11.07	0.91	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.75	Put	5,561.99000		5.56199		5,389.23000	5.38923	5,561.990	11.09	0.89	0.00	0	11,695.00
R186	On 04/02/2016	Bond Future	8.80	Put	5,229.64000		5.22964		5,051.88000	5.05188	5,229.640	11.11	0.88	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.83	Put	5,034.06000		5.03406		4,853.19000	4.85319	5,034.060	11.12	0.87	0.00	0	33.00
R186	On 04/02/2016	Bond Future	9.20	Put	2,905.64000		2.90564		2,690.19000	2.69019	2,905.640	11.24	0.68	0.00	0	700.00
R186	On 05/05/2016	Bond Future			9.57125		110.12987		9.55093	110.26921		11.12	0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future	8.75	Put	6,758.81000		6.75881		6,464.26000	6.46426	6,758.810	10.88	0.77	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	6,194.21000		6.19421		5,882.95000	5.88295	6,194.210	10.91	0.74	0.00	0	5,350.00
R186	On 04/08/2016	Bond Future			9.63548		106.99884		9.61385	107.14417		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			289.87530		289.87530		286.09145	286.09145			0.00	0.00	0	714.00
R197	On 05/05/2016	Bond Future			295.08469		295.08469		291.23502	291.23502			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			235.43163		235.43163		230.63388	230.63388			0.00	4,473,200.97	19	43,034.00
R202	On 05/05/2016	Bond Future			239.66257		239.66257		234.78021	234.78021			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			9.38087		95.18206		9.35652	95.29922		8.75	0.00	0.00	0	16,357.00
R2023	On 05/05/2016	Bond Future			9.47451		92.97953		9.44880	93.09963		8.89	0.00	0.00	0	0.00
R2023	On 04/08/2016	Bond Future			9.54695		94.81561		9.51931	94.94092		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			8.31581		103.22212		8.29643	103.25055		1.99	0.00	0.00	0	17,164.00
R203	On 05/05/2016	Bond Future			8.50009		100.92504		8.47619	100.95487		1.91	0.00	0.00	0	0.00
R203	On 04/08/2016	Bond Future			8.62586		102.91836		8.59322	102.95183		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			9.88458		86.07826		9.87030	86.17432			0.00	46,912,651.70	545	18,752.00
R2030	On 05/05/2016	Bond Future			9.96562		87.64115		9.95073	87.73975			0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 04/02/2016	Bond Future			9.96895		89.29907		9.94958	89.43730		14.72	0.00	0.00	0	8,437.00
R2032	On 04/02/2016	Bond Future	9.20	Put	5,973.46000		5.97346		5,791.12000	5.79112	5,973.460	14.39	0.89	0.00	0	22.00
R2032	On 04/02/2016	Bond Future	9.30	Put	5,286.24000		5.28624		5,092.62000	5.09262	5,286.240	14.43	0.86	0.00	0	22.00
R2032	On 05/05/2016	Bond Future			10.04746		86.76230		10.02733	86.90384		15.22	0.00	0.00	0	0.00
R2032	On 04/08/2016	Bond Future			10.11218		88.47652		10.09101	88.62344		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			10.07218		86.58324		10.05278	86.73301		16.60	0.00	0.00	0	50,569.00
R2037	On 04/02/2016	Bond Future	9.30	Put	6,542.22000		6.54222		6,344.19000	6.34419	6,542.220	16.17	0.89	0.00	0	16.00
R2037	On 04/02/2016	Bond Future	9.43	Put	5,567.35000		5.56735		5,353.25000	5.35325	5,567.350	16.23	0.85	0.00	0	16.00
R2037	On 05/05/2016	Bond Future			10.14819		88.15532		10.12807	88.30859		16.42	0.00	0.00	0	0.00
R2037	On 04/08/2016	Bond Future			10.21280		85.63691		10.19168	85.79585		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			8.71891		99.28840		8.69444	99.34863		3.83	0.00	1,588,614.40	16	38,369.00
R204	On 05/05/2016	Bond Future			8.86317		101.09066		8.83570	101.15283		3.65	0.00	0.00	0	0.00
R204	On 04/08/2016	Bond Future			8.97292		99.04420		8.94075	99.11058		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			10.17787		89.71542		10.16356	89.83187		17.08	0.00	0.00	0	1,820.00
R2040	On 05/05/2016	Bond Future			10.25541		91.34435		10.24054	91.46374		16.90	0.00	0.00	0	0.00
R2040	On 04/08/2016	Bond Future			10.32190		88.63837		10.30620	88.76289		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			10.15634		87.23077		10.13691	87.39002		17.65	0.00	0.00	0	19,969.00
R2044	On 05/05/2016	Bond Future			10.23061		88.81468		10.21048	88.97754		17.48	0.00	0.00	0	0.00
R2044	On 04/08/2016	Bond Future			10.29408		86.18403		10.27298	86.35275		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			10.13216		90.83832		10.11782	90.95808		17.25	0.00	0.00	0	60,433.00
R2048	On 04/02/2016	Bond Future	9.45	Put	6,408.37000		6.40837		6,200.61000	6.20061	6,408.370	16.88	0.86	0.00	0	75.00
R2048	On 04/02/2016	Bond Future	9.55	Put	5,615.37000		5.61537		5,387.85000	5.38785	5,615.370	16.92	0.82	0.00	0	75.00
R2048	On 05/05/2016	Bond Future			10.20145		88.04988		10.18658	88.17252		17.94	0.00	0.00	0	0.00
R2048	On 04/08/2016	Bond Future			10.25842		89.78884		10.24277	89.91655		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			8.97147		94.88961		8.94707	94.96628		5.35	0.00	113,582,863.17	1,197	46,776.00
R207	On 04/02/2016	Bond Future	7.27	Call	0.32000		0.00032		0.16000	0.00016	0.320	5.16	0.00	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	1.47000		0.00147		0.87000	0.00087	1.470	5.16	0.00	0.00	0	19.00
R207	On 05/05/2016	Bond Future			9.10015		96.61222		9.07354	96.69112		5.16	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	73.56000		0.07356		46.51000	0.04651	73.560	4.98	0.06	0.00	0	43.00
R207	On 04/08/2016	Bond Future			9.20073		94.87457		9.17082	94.95792		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			9.13338		92.81407		9.11411	92.88715		6.83	0.00	6,496,984.90	70	40,521.00
R208	On 05/05/2016	Bond Future			9.24121		91.09707		9.22052	91.17230		6.86	0.00	0.00	0	0.00
R208	On 04/08/2016	Bond Future			9.32524		92.89641		9.30242	92.97587		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			9.94881		70.32150		9.92934	70.44690		16.85	0.00	0.00	0	41,013.00
R209	On 04/02/2016	Bond Future	9.52	Put	3,436.55000		3.43655		3,229.57000	3.22957	3,436.550	16.63	0.75	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			10.01661		68.44818		9.99646	68.57649		17.46	0.00	0.00	0	0.00
R209	On 05/05/2016	Bond Future	8.25	Call	150.53000		0.15053		94.93000	0.09493	150.530	16.98	0.05	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	685.41000		0.68541		541.15000	0.54115	685.410	16.98	0.19	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			10.07199		69.80046		10.05092	69.93337		16.61	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,332.04000		2.33204		2,105.94000	2.10594	2,332.040	16.42	0.39	0.00	0	6,000.00
R209	On 04/08/2016	Bond Future	10.60	Call	5,449.99000		5.44999		5,242.72000	5.24272	5,449.990	16.99	0.66	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			178.87208		178.87208		176.01758	176.01758			0.00	0.00	0	3,861.00
R210	On 05/05/2016	Bond Future			179.91985		179.91985		177.01543	177.01543			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	134.68858		134.68858		134.70709	134.70709			0.00	0.00	0	860.00
R211	On 05/05/2016	Bond Future	137.10919		137.10919		137.12900	137.12900			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	140.56261		140.56261		138.23210	138.23210			0.00	0.00	0	1,569.00
R212	On 05/05/2016	Bond Future	143.08878		143.08878		140.71741	140.71741			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	9.90450		80.64311		9.88513	80.76825		14.66	0.00	0.00	0	41,590.00
R213	On 05/05/2016	Bond Future	9.97786		78.55704		9.95777	78.68507		15.14	0.00	0.00	0	0.00
R213	On 04/08/2016	Bond Future	10.03710		80.10844		10.01598	80.24139		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	10.07082		70.46886		10.05138	70.59706		17.43	0.00	116,132,681.28	1,648	30,186.00
R214	On 04/02/2016	Bond Future	9.35	Put	5,287.61000		5,105.11000	5,105.11	5,287.610	17.01	0.88	0.00	0	25.00
R214	On 04/02/2016	Bond Future	9.45	Put	4,649.99000		4,454.69000	4,454.69	4,649.990	17.06	0.84	0.00	0	25.00
R214	On 05/05/2016	Bond Future	10.13744		68.45166		10.11734	68.58276		18.11	0.00	0.00	0	4,680.00
R214	On 04/08/2016	Bond Future	10.19179		69.80353		10.17078	69.93929		17.23	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	533.31000		416.98000	0.41698	533.310	16.75	0.12	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,499.98000		1,306.94000	1.30694	1,499.980	16.77	0.28	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	4,108.71000		3,863.67000	3.86367	4,108.710	17.26	0.56	0.00	0	6,300.00
R214	On 04/08/2016	Bond Future	11.30	Call	7,875.48000		7,741.27000	7.74127	7,875.480	17.86	0.78	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	27,059.15000		27,059.15000		27,005.65000	27,005.65000			0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future	10.94110		10.94110		10.92610	10.92610		16.77	0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future	11.10370		11.10370		11.09300	11.09300		16.87	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future	5.17040		5.17040		5.11450	5.11450		16.39	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future	5.13160		5.13160		5.07550	5.07550		16.61	0.00	0.00	0	0.00
ZMW / R	On 14/03/2016	Foreign Exchange Future	1.31820		1.31820		1.31180	1.31180			0.00	0.00	0	1.00
ZMW / R	On 13/06/2016	Foreign Exchange Future	1.23090		1.23090		1.22320	1.22320			0.00	0.00	0	0.00
Total for Derivatives :												830,763,843.82	33,523	3883594.00

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:											830,763,843.82	33,523	3883594.00