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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/12/2015

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 21/12/2015	Any day expiry	15.03700	15.03700	15.04560	15.04560			21.93	0.00	7,518,500.00	500	0.00
\$ / R	On 22/12/2015	Any day expiry	15.03950	15.03950	15.04560	15.04560			22.14	0.00	0.00	0	0.00
\$ / R	On 29/12/2015	Any day expiry	15.05150	15.05150	15.06030	15.06030			18.31	0.00	0.00	0	0.00
\$ / R	On 29/12/2015	Any day expiry	13.50	Put	0.72720	0.00073	1.60350	0.00160	27.72	0.00	0.00	0	100.00
\$ / R	On 29/12/2015	Any day expiry	13.92	Call	1,133.58410	1.13358	1,144.41010	1.14441	23.40	0.99	0.00	0	100.00
\$ / R	On 05/01/2016	Any day expiry	15.07070	15.07070	15.08030	15.08030			18.88	0.00	0.00	0	0.00
\$ / R	On 05/01/2016	Any day expiry	14.97	Call	281.99340	0.28199	311.14360	0.31114	18.78	0.58	0.00	0	5,000.00
\$ / R	On 05/01/2016	Any day expiry	14.98	Call	276.49150	0.27649	305.72680	0.30573	18.79	0.57	0.00	0	5,000.00
\$ / R	On 05/01/2016	Any day expiry	15.12	Call	207.60070	0.20760	237.23940	0.23724	18.96	0.47	0.00	0	5,000.00
\$ / R	On 12/01/2016	Any day expiry	15.09090	15.09090	15.10090	15.10090			18.91	0.00	0.00	0	4,393.00
\$ / R	On 13/01/2016	Any day expiry	15.09380	15.09380	15.10380	15.10380			18.99	0.00	0.00	0	1,176.00
\$ / R	On 15/01/2016	Any day expiry	15.09960	15.09960	15.10970	15.10970			19.10	0.00	0.00	0	0.00
\$ / R	On 15/01/2016	Any day expiry	14.40	Put	60.23630	0.06024	64.75260	0.06475	18.34	0.16	0.00	0	10,000.00
\$ / R	On 15/01/2016	Any day expiry	14.80	Put	167.23480	0.16723	175.45700	0.17546	18.77	0.33	0.00	0	10,000.00
\$ / R	On 15/01/2016	Any day expiry	14.90	Put	206.54170	0.20654	215.46300	0.21546	18.88	0.38	0.00	0	10,000.00
\$ / R	On 15/01/2016	Any day expiry	15.00	Call	350.82950	0.35083	370.36840	0.37037	18.99	0.56	0.00	0	10,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 15/01/2016	Any day expiry	15.00	Put	251.22950		0.25123		260.66840	0.26067	251.230	18.99	0.44	0.00	0	10,000.00
\$ / R	On 27/01/2016	Any day expiry			15.13420		15.13420		15.14410	15.14410		19.01	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	0.39430		0.00039		0.53540	0.00054	0.394	25.90	0.00	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	13.50	Put	7.78270		0.00778		8.55900	0.00856	7.783	18.28	0.02	0.00	0	150.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	762.03090		0.76203		777.92870	0.77793	762.031	18.04	0.79	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	15.32	Call	291.20890		0.29121		309.58730	0.30959	291.209	19.49	0.43	0.00	0	150.00
\$ / R	On 29/01/2016	Any day expiry			15.13990		15.13990		15.14960	15.14960		19.08	0.00	3,204,804.00	212	212.00
\$ / R	On 29/01/2016	Any day expiry	13.74	Put	16.16030		0.01616		17.76030	0.01776	16.160	17.71	0.04	0.00	0	100.00
\$ / R	On 29/01/2016	Any day expiry	14.26	Call	948.90490		0.94890		963.53240	0.96353	948.905	17.95	0.85	0.00	0	100.00
\$ / R	On 29/01/2016	Any day expiry	14.50	Put	119.78320		0.11978		126.63210	0.12663	119.783	18.15	0.22	0.00	0	2,000.00
\$ / R	On 12/02/2016	Any day expiry			15.17980		15.17980		15.18860	15.18860		19.13	0.00	0.00	0	106.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	0.67520		0.00068		0.84700	0.00085	0.675	24.37	0.00	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	354.47880		0.35448		375.96240	0.37596	354.479	19.63	0.44	0.00	0	1,000.00
\$ / R	On 19/02/2016	Any day expiry			15.19980		15.19980		15.20800	15.20800		19.07	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	1,327.10710		1.32711		1,343.06610	1.34307	1,327.107	17.75	0.89	0.00	0	3,600.00
\$ / R	On 19/02/2016	Any day expiry	14.30	Put	119.50280		0.11950		130.63680	0.13064	119.503	17.90	0.19	0.00	0	100.00
\$ / R	On 19/02/2016	Any day expiry	14.91	Call	613.24210		0.61324		636.52410	0.63652	613.242	18.64	0.62	0.00	0	100.00
\$ / R	On 25/02/2016	Any day expiry			15.21680		15.21680		15.22480	15.22480		19.07	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	2.18010		0.00218		2.92920	0.00293	2.180	23.33	0.00	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	13.50	Put	29.80060		0.02980		34.86940	0.03487	29.801	18.28	0.06	0.00	0	150.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	684.65320		0.68465		707.82410	0.70782	684.653	18.54	0.64	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	15.64	Call	340.55520		0.34056		362.08710	0.36209	340.555	20.08	0.39	0.00	0	150.00
\$ / R	On 26/02/2016	Any day expiry			15.21970		15.21970		15.22770	15.22770		19.10	0.00	0.00	0	392.00
\$ / R	On 29/02/2016	Any day expiry			15.22810		15.22810		15.23610	15.23610		19.12	0.00	0.00	0	133.00
\$ / R	On 29/02/2016	Any day expiry	13.92	Put	68.92140		0.06892		77.41340	0.07741	68.921	17.71	0.12	0.00	0	100.00
\$ / R	On 29/02/2016	Any day expiry	14.60	Call	850.69070		0.85069		872.87860	0.87288	850.691	18.11	0.72	0.00	0	100.00
\$ / R	On 02/03/2016	Any day expiry			15.23370		15.23370		15.24180	15.24180		19.17	0.00	0.00	0	0.00
\$ / R	On 02/03/2016	Any day expiry	14.60	Call	861.91460		0.86191		884.31170	0.88431	861.915	18.17	0.71	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	14.61	Call	855.41940		0.85542		877.87820	0.87788	855.419	18.18	0.71	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	14.62	Call	848.96020		0.84896		871.47960	0.87148	848.960	18.20	0.71	0.00	0	10,000.00
\$ / R	On 07/03/2016	Any day expiry			15.24770		15.24770		15.25590	15.25590		19.14	0.00	0.00	0	187.00
\$ / R	On 11/03/2016	Any day expiry			15.25890		15.25890		15.26720	15.26720		19.23	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			15.26730		15.26730		15.27570	15.27570		19.16	0.00	281,070,993.00	18,410	1,005,825.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	2.87090		0.00287		4.60490	0.00460	2.871	23.18	0.01	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	3.04220		0.00304		4.82900	0.00483	3.042	23.01	0.01	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	3.83640		0.00384		5.84260	0.00584	3.836	22.32	0.01	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	3.97230		0.00397		6.01250	0.00601	3.972	22.22	0.01	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	4.35900		0.00436		6.49080	0.00649	4.359	21.94	0.01	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	4.56640		0.00457		6.74460	0.00674	4.566	21.81	0.01	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	4.83990		0.00484		7.07640	0.00708	4.840	21.63	0.01	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	5.50140		0.00550		7.86760	0.00787	5.501	21.26	0.01	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	6.74030		0.00674		9.14230	0.00914	6.740	20.82	0.01	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	2,728.03900		2.72804		2,739.66740	2.73967	2,728.039	20.21	0.98	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	14.46890		0.01447		18.33630	0.01834	14.469	19.81	0.03	0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	2,483.17900	2.48318	2,495.66420	2.49566	2,483.179	19.68	0.97	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	19.98640	0.01999	24.64710	0.02465	19.986	19.37	0.03	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	25.06860	0.02507	30.34680	0.03035	25.069	19.05	0.04	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	2,096.39870	2.09640	2,110.50850	2.11051	2,096.399	18.84	0.95	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	31.79760	0.03180	37.77140	0.03777	31.798	18.71	0.05	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	1,812.37730	1.81238	1,827.83820	1.82784	1,812.377	18.21	0.93	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	1,765.71990	1.76572	1,781.40880	1.78141	1,765.720	18.10	0.92	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.63	Put	54.24340	0.05424	61.89560	0.06190	54.243	17.93	0.09	331,678.00	250	0.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	64.20760	0.06421	72.37170	0.07237	64.208	17.68	0.10	0.00	0	4,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	1,572.74160	1.57274	1,589.39270	1.58939	1,572.742	17.68	0.90	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	1,418.24780	1.41825	1,436.55520	1.43656	1,418.248	17.77	0.87	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.95	Put	92.55740	0.09256	102.55830	0.10256	92.557	17.77	0.14	0.00	0	32,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	1,368.23200	1.36823	1,387.09530	1.38710	1,368.232	17.79	0.85	0.00	0	1,750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	1,286.65920	1.28666	1,306.44300	1.30644	1,286.659	17.84	0.83	0.00	0	9,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	140.15370	0.14015	152.43470	0.15243	140.154	17.88	0.19	0.00	0	800.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	1,199.66810	1.19967	1,220.43810	1.22044	1,199.668	17.89	0.81	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.26	Put	153.82490	0.15382	166.62790	0.16663	153.825	17.91	0.20	0.00	0	402.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	1,123.22550	1.12323	1,144.85250	1.14485	1,123.226	17.93	0.79	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	985.36860	0.98537	1,008.46440	1.00846	985.369	18.02	0.74	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Put	218.06860	0.21807	232.76440	0.23276	218.069	18.02	0.26	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	925.99230	0.92599	948.41400	0.94841	925.992	18.16	0.71	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	856.88190	0.85688	880.02230	0.88002	856.882	18.32	0.68	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Put	289.58190	0.28958	304.32230	0.30432	289.582	18.32	0.32	3,756,621.90	600	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	826.73320	0.82673	850.16480	0.85016	826.733	18.40	0.67	0.00	0	29,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.99	Put	415.66540	0.41567	431.76930	0.43177	415.665	18.76	0.40	0.00	0	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.00	Put	420.48120	0.42048	436.61560	0.43662	420.481	18.78	0.40	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.01	Put	425.32490	0.42532	441.49450	0.44149	425.325	18.79	0.41	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.03	Call	672.40990	0.67241	697.03840	0.69704	672.410	18.82	0.59	4,491,710.25	500	0.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.04	Put	440.04830	0.44005	456.30620	0.45631	440.048	18.84	0.42	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.16	Put	501.66900	0.50167	518.18730	0.51819	501.669	19.02	0.45	0.00	0	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.20	Call	590.46110	0.59046	615.43650	0.61544	590.461	19.08	0.54	0.00	0	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	559.55030	0.55955	584.23450	0.58423	559.550	19.20	0.52	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.53	Call	459.95790	0.45996	483.46530	0.48347	459.958	19.75	0.45	0.00	0	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.55	Call	453.03840	0.45304	476.46770	0.47647	453.038	19.80	0.44	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.56	Call	449.61480	0.44961	473.00700	0.47301	449.615	19.82	0.44	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.57	Call	446.21620	0.44622	469.56770	0.46957	446.216	19.84	0.44	0.00	0	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.59	Call	439.49320	0.43949	462.76420	0.46276	439.493	19.88	0.43	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	436.16850	0.43617	459.39990	0.45940	436.168	19.90	0.43	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	389.15560	0.38916	411.68990	0.41169	389.156	20.22	0.39	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Call	360.62980	0.36063	382.64050	0.38264	360.630	20.43	0.37	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Put	1,054.43610	1.05444	1,067.18550	1.06719	1,054.436	20.75	0.66	0.00	0	201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.20	Call	276.71470	0.27671	296.36720	0.29637	276.715	21.18	0.30	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.34	Call	249.17490	0.24917	267.75890	0.26776	249.175	21.49	0.27	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	221.24480	0.22124	238.60920	0.23861	221.245	21.84	0.25	0.00	0	1,000.00

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\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	184.18450	0.18418	199.69820	0.19970	184.185	22.38	0.21	0.00	0	35,000.00
\$ / R	On 15/03/2016	Any day expiry			15.27010	15.27010	15.27850	15.27850		19.18	0.00	0.00	0	50.00
\$ / R	On 16/03/2016	Any day expiry			15.27300	15.27300	15.28130	15.28130		19.20	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	37.31470	0.03731	44.06670	0.04407	37.315	18.54	0.06	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	911.11360	0.91111	933.85940	0.93386	911.114	18.26	0.70	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			15.29260	15.29260	15.30110	15.30110		19.25	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	66.19980	0.06620	74.67460	0.07467	66.200	17.82	0.10	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	746.34540	0.74635	770.92060	0.77092	746.345	18.73	0.61	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			15.30970	15.30970	15.31820	15.31820		19.18	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	4.88540	0.00489	7.37750	0.00738	4.885	21.38	0.01	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	55.62200	0.05562	63.83960	0.06384	55.622	17.97	0.08	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	636.56290	0.63656	660.94550	0.66095	636.563	19.10	0.54	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	390.86010	0.39086	412.07420	0.41207	390.860	20.52	0.37	0.00	0	150.00
\$ / R	On 15/04/2016	Any day expiry			15.35840	15.35840	15.36680	15.36680		19.28	0.00	0.00	0	50.00
\$ / R	On 18/04/2016	Any day expiry			15.36690	15.36690	15.37530	15.37530		19.22	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	136.91500	0.13691	148.14780	0.14815	136.915	17.68	0.16	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	652.10450	0.65210	675.67440	0.67567	652.104	19.35	0.51	0.00	0	17,896.00
\$ / R	On 26/04/2016	Any day expiry			15.38980	15.38980	15.39820	15.39820		19.30	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	7.00710	0.00701	9.35840	0.00936	7.007	20.12	0.01	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	76.40500	0.07641	85.42680	0.08543	76.405	17.77	0.10	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	595.34350	0.59534	618.81980	0.61882	595.343	19.79	0.46	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	412.24700	0.41225	432.57170	0.43257	412.247	20.98	0.35	0.00	0	150.00
\$ / R	On 10/05/2016	Any day expiry			15.42980	15.42980	15.43810	15.43810		19.32	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	235.31980	0.23532	249.06700	0.24907	235.320	17.83	0.23	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	705.33880	0.70534	729.42630	0.72943	705.339	19.43	0.51	0.00	0	8,403.00
\$ / R	On 13/05/2016	Any day expiry			15.43840	15.43840	15.44670	15.44670		19.34	0.00	0.00	0	50.00
\$ / R	On 27/05/2016	Any day expiry			15.47840	15.47840	15.48670	15.48670		19.38	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	8.58020	0.00858	9.88270	0.00988	8.580	18.89	0.01	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	93.73070	0.09373	101.47510	0.10148	93.731	17.40	0.11	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	563.06870	0.56307	584.85400	0.58485	563.069	20.49	0.41	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	425.58670	0.42559	444.40170	0.44440	425.587	21.55	0.32	0.00	0	150.00
\$ / R	On 31/05/2016	Any day expiry			15.48990	15.48990	15.49810	15.49810		19.33	0.00	0.00	0	230.00
\$ / R	On 06/06/2016	Any day expiry			15.50700	15.50700	15.51520	15.51520		19.31	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	11.74450	0.01174	12.58530	0.01259	11.745	17.21	0.02	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	833.78890	0.83379	858.26270	0.85826	833.789	19.23	0.54	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry			15.51280	15.51280	15.52090	15.52090		19.33	0.00	0.00	0	0.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	369.34390	0.36934	384.94920	0.38495	369.344	18.01	0.29	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	716.28530	0.71629	739.72120	0.73972	716.285	19.81	0.48	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry			15.51560	15.51560	15.52380	15.52380		19.32	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			15.52710	15.52710	15.53520	15.53520		19.37	0.00	44,624,885.40	2,874	46,032.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	11.66320	0.01166	12.21310	0.01221	11.663	17.12	0.02	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	36.88770	0.03689	38.85230	0.03885	36.888	16.57	0.05	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	43.63840	0.04364	46.08630	0.04609	43.638	16.65	0.06	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	62.03600	0.06204	65.80260	0.06580	62.036	16.83	0.07	0.00	0	700.00

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	13.50	Call	2,127.00760	2.12701	2,141.49410	2.14149	2,127.008	17.11	0.89	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	99.90760	0.09991	106.29410	0.10629	99.908	17.11	0.11	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	104.45710	0.10446	111.14690	0.11115	104.457	17.13	0.11	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	261.31710	0.26132	275.06240	0.27506	261.317	17.74	0.22	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	338.87500	0.33888	353.82320	0.35382	338.875	17.91	0.27	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	473.50880	0.47351	489.55460	0.48955	473.509	18.24	0.34	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	1,107.29560	1.10730	1,131.54640	1.13155	1,107.296	18.37	0.65	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	1,070.60240	1.07060	1,094.91260	1.09491	1,070.602	18.49	0.63	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	629.74120	0.62974	651.39560	0.65140	629.741	20.32	0.43	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	592.19730	0.59220	613.22730	0.61323	592.197	20.55	0.41	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	515.46080	0.51546	534.98300	0.53498	515.461	21.08	0.36	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	431.07040	0.43107	448.51370	0.44851	431.070	21.81	0.31	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	407.31420	0.40731	424.08760	0.42409	407.314	22.05	0.29	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	258.79370	0.25879	270.98120	0.27098	258.794	23.54	0.20	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	247.87620	0.24788	259.65610	0.25966	247.876	23.69	0.19	0.00	0	6,600.00
\$ / R	On 24/06/2016	Any day expiry			15.55860	15.55860	15.56680	15.56680		19.36	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	640.42610	0.64043	657.09750	0.65710	640.426	18.76	0.40	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	525.60280	0.52560	545.23450	0.54523	525.603	21.23	0.36	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			15.57030	15.57030	15.57850	15.57850		19.34	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	10.07620	0.01008	10.28620	0.01029	10.076	17.94	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	106.77420	0.10677	110.10490	0.11010	106.774	16.97	0.11	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	542.30540	0.54231	561.85630	0.56186	542.305	21.16	0.36	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	454.49230	0.45449	471.93650	0.47194	454.492	21.90	0.31	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry			15.65560	15.65560	15.66380	15.66380		19.43	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	11.58620	0.01159	13.36960	0.01337	11.586	17.33	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	115.26070	0.11526	125.94300	0.12594	115.261	16.59	0.11	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	521.31960	0.52132	537.91270	0.53791	521.320	21.87	0.33	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	460.48870	0.46049	475.52200	0.47552	460.489	22.34	0.29	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			15.69970	15.69970	15.70790	15.70790		19.47	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	24.26220	0.02426	34.44150	0.03444	24.262	14.77	0.03	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	1,047.73550	1.04774	1,072.40960	1.07241	1,047.736	19.18	0.56	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			15.74380	15.74380	15.75200	15.75200		19.51	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	14.78000	0.01478	18.31190	0.01831	14.780	17.14	0.02	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	123.19870	0.12320	142.10310	0.14210	123.199	16.28	0.11	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	497.78970	0.49779	511.03840	0.51104	497.790	22.52	0.30	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	459.85490	0.45985	472.03890	0.47204	459.855	22.84	0.28	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			15.77610	15.77610	15.78430	15.78430		19.54	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	519.33040	0.51933	532.10870	0.53211	519.330	22.50	0.30	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry			15.78200	15.78200	15.79020	15.79020		19.54	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	190.25880	0.19026	210.41200	0.21041	190.259	16.78	0.15	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	608.44090	0.60844	623.32440	0.62332	608.441	21.87	0.34	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			15.78490	15.78490	15.79320	15.79320		19.54	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			15.79670	15.79670	15.80490	15.80490		19.52	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	588.24410	0.58824	607.84130	0.60784	588.244	18.18	0.33	0.00	0	2,000.00

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 13/09/2016	Any day expiry	18.71	Call	396.12050	0.39612	404.42240	0.40442	396.121	23.79	0.23	0.00	0	2,000.00
\$ / R	On 15/09/2016	Any day expiry			15.80250	15.80250	15.81080	15.81080		19.52	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			15.81430	15.81430	15.82260	15.82260		19.50	0.00	14,232,870.00	900	33,414.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	85.86750	0.08587	104.96490	0.10496	85.868	15.61	0.08	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	416.24280	0.41624	435.94350	0.43594	416.243	17.80	0.26	0.00	0	17,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	598.64030	0.59864	611.72680	0.61173	598.640	22.10	0.33	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	560.63260	0.56063	572.74720	0.57275	560.633	22.37	0.31	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	338.73130	0.33873	342.59450	0.34259	338.731	25.31	0.20	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			15.84160	15.84160	15.85000	15.85000		19.56	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	18.32780	0.01833	21.62770	0.02163	18.328	16.95	0.02	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	133.47670	0.13348	154.18730	0.15419	133.477	16.10	0.11	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	494.03420	0.49403	504.73230	0.50473	494.034	23.09	0.28	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	470.91470	0.47091	480.91700	0.48092	470.915	23.31	0.26	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			15.92860	15.92860	15.93670	15.93670		19.63	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	19.50510	0.01951	22.52300	0.02252	19.505	16.57	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	135.59360	0.13559	156.51280	0.15651	135.594	15.78	0.11	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	489.89120	0.48989	500.78530	0.50079	489.891	23.65	0.26	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	479.58970	0.47959	490.18940	0.49019	479.590	23.75	0.25	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			16.03100	16.03100	16.03890	16.03890		19.68	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	20.50280	0.02050	22.95590	0.02296	20.503	16.16	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	134.84600	0.13485	156.29420	0.15629	134.846	15.37	0.11	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	494.60990	0.49461	506.07010	0.50607	494.610	24.42	0.25	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			16.08070	16.08070	16.08840	16.08840		19.70	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			16.09630	16.09630	16.10390	16.10390		19.69	0.00	0.00	0	6,418.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	16.12110	0.01612	17.57570	0.01758	16.121	15.27	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	134.88900	0.13489	147.34790	0.14735	134.889	15.15	0.11	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	639.22510	0.63923	657.35730	0.65736	639.225	17.95	0.31	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	647.65890	0.64766	665.77540	0.66578	647.659	17.96	0.31	0.00	0	27,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	745.13440	0.74513	763.17900	0.76318	745.134	18.28	0.34	0.00	0	6,870.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,545.64580	1.54565	1,571.06090	1.57106	1,545.646	18.59	0.63	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	673.37400	0.67337	689.27950	0.68928	673.374	23.03	0.32	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	608.82450	0.60882	623.37700	0.62338	608.824	23.65	0.29	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	597.75630	0.59776	612.02190	0.61202	597.756	23.80	0.28	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	595.75630	0.59576	609.95240	0.60995	595.756	23.84	0.28	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	581.27480	0.58127	594.93830	0.59494	581.275	24.14	0.27	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	572.09000	0.57209	585.40750	0.58541	572.090	24.33	0.27	0.00	0	10,188.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	531.25010	0.53125	542.93050	0.54293	531.250	25.33	0.25	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	526.86850	0.52687	538.36240	0.53836	526.868	25.45	0.25	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future			16.30910	16.30910	16.31870	16.31870		19.93	0.00	0.00	0	0.00
\$ / R	On 19/06/2017	Foreign Exchange Future			16.55460	16.55460	16.56730	16.56730		20.12	0.00	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			15.26730	15.26730	15.27570	15.27570		19.16	0.00	610,692.00	40	1,279.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			15.52710	15.52710	15.53520	15.53520		19.37	0.00	341,596.20	22	151.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			15.81430	15.81430	15.82260	15.82260		19.50	0.00	0.00	0	80.00

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 MAXI	On 19/12/2016		Foreign Exchange Future		16.09630	16.09630	16.10390	16.10390		19.69	0.00	0.00	0	0.00
£ / R	On 12/01/2016		Any day expiry		22.51200	22.51200	22.50740	22.50740		16.43	0.00	0.00	0	15.00
£ / R	On 26/02/2016		Any day expiry		22.70500	22.70500	22.69590	22.69590		17.07	0.00	0.00	0	163.00
£ / R	On 29/02/2016		Any day expiry		22.71760	22.71760	22.70850	22.70850		17.01	0.00	0.00	0	56.00
£ / R	On 07/03/2016		Any day expiry		22.74700	22.74700	22.73820	22.73820		17.12	0.00	0.00	0	50.00
£ / R	On 14/03/2016		Foreign Exchange Future		22.77640	22.77640	22.76780	22.76780		17.15	0.00	4,441,398.00	195	33,556.00
£ / R	On 14/03/2016	20.75	Put		64.88000	0.06488	72.06420	0.07206	64.880	14.60	0.09	0.00	0	21,300.00
£ / R	On 14/03/2016	23.95	Call		393.18760	0.39319	411.16030	0.41116	393.188	19.13	0.31	0.00	0	11,000.00
£ / R	On 13/06/2016		Foreign Exchange Future		23.17350	23.17350	23.16240	23.16240		17.65	0.00	4,449,312.00	192	848.00
£ / R	On 08/09/2016		Any day expiry		23.56680	23.56680	23.55500	23.55500		18.16	0.00	0.00	0	0.00
£ / R	On 08/09/2016	21.20	Put		386.51960	0.38652	395.15750	0.39516	386.520	16.18	0.20	0.00	0	12,264.00
£ / R	On 08/09/2016	25.85	Call		812.14690	0.81215	816.85380	0.81685	812.147	20.61	0.33	0.00	0	12,264.00
£ / R	On 19/09/2016		Foreign Exchange Future		23.61680	23.61680	23.60430	23.60430		18.20	0.00	0.00	0	225.00
£ / R	On 19/12/2016		Foreign Exchange Future		24.05280	24.05280	24.04010	24.04010		18.52	0.00	0.00	0	0.00
¥ / R	On 14/03/2016		Foreign Exchange Future		0.12628	0.12628	0.12592	0.12592		24.33	0.00	0.00	0	6,938.00
¥ / R	On 13/06/2016		Foreign Exchange Future		0.12879	0.12879	0.12842	0.12842		22.96	0.00	0.00	0	4,588.00
¥ / R	On 19/09/2016		Foreign Exchange Future		0.13164	0.13164	0.13127	0.13127		22.38	0.00	0.00	0	0.00
€ / R	On 29/12/2015		Any day expiry		16.39900	16.39900	16.30650	16.30650		17.34	0.00	0.00	0	0.00
€ / R	On 29/12/2015	15.30	Put		2.72990	0.00273	8.60930	0.00861	2.730	21.63	0.01	0.00	0	100.00
€ / R	On 29/12/2015	15.70	Call		710.02940	0.71003	638.86030	0.63886	710.029	18.71	0.94	0.00	0	100.00
€ / R	On 25/01/2016		Any day expiry		16.49920	16.49920	16.40750	16.40750		17.99	0.00	0.00	0	0.00
€ / R	On 25/01/2016	14.85	Call		1,658.02430	1.65802	1,569.96710	1.56997	1,658.024	17.65	0.97	0.00	0	1,000.00
€ / R	On 25/01/2016	14.92	Call		1,590.09240	1.59009	1,502.79620	1.50280	1,590.092	17.61	0.97	0.00	0	1,000.00
€ / R	On 29/01/2016		Any day expiry		16.51330	16.51330	16.42120	16.42120		18.20	0.00	0.00	0	0.00
€ / R	On 29/01/2016	15.15	Put		24.84000	0.02484	34.02170	0.03402	24.840	17.30	0.06	0.00	0	100.00
€ / R	On 29/01/2016	15.52	Call		1,056.28090	1.05628	983.54430	0.98354	1,056.281	17.34	0.87	0.00	0	100.00
€ / R	On 19/02/2016		Any day expiry		16.58730	16.58730	16.49310	16.49310		18.39	0.00	0.00	0	0.00
€ / R	On 19/02/2016	15.40	Put		84.39260	0.08439	105.94870	0.10595	84.393	17.37	0.14	0.00	0	100.00
€ / R	On 19/02/2016	16.06	Call		780.23420	0.78023	730.68000	0.73068	780.234	17.82	0.69	0.00	0	100.00
€ / R	On 26/02/2016		Any day expiry		16.61190	16.61190	16.51730	16.51730		18.39	0.00	0.00	0	34.00
€ / R	On 07/03/2016		Any day expiry		16.64670	16.64670	16.55210	16.55210		18.38	0.00	0.00	0	5.00
€ / R	On 14/03/2016		Foreign Exchange Future		16.67110	16.67110	16.57660	16.57660		18.38	0.00	23,356,211.10	1,401	69,642.00
€ / R	On 14/03/2016	13.05	Put		6.25510	0.00626	6.84060	0.00684	6.255	22.44	0.01	0.00	0	18,000.00
€ / R	On 14/03/2016	13.20	Put		7.36790	0.00737	7.92960	0.00793	7.368	21.99	0.01	0.00	0	18,000.00
€ / R	On 14/03/2016	13.85	Put		16.03790	0.01604	18.13490	0.01813	16.038	20.27	0.03	0.00	0	12,000.00
€ / R	On 14/03/2016	14.03	Put		19.92090	0.01992	22.89710	0.02290	19.921	19.80	0.03	0.00	0	17,534.00
€ / R	On 14/03/2016	14.60	Put		39.35410	0.03935	47.10470	0.04710	39.354	18.33	0.06	0.00	0	15,000.00
€ / R	On 14/03/2016	14.90	Call		1,827.21130	1.82721	1,744.71060	1.74471	1,827.211	17.55	0.92	0.00	0	24,000.00
€ / R	On 14/03/2016	14.90	Put		56.11130	0.05611	68.11060	0.06811	56.111	17.55	0.08	0.00	0	33,200.00
€ / R	On 14/03/2016	14.96	Put		60.21650	0.06022	73.62010	0.07362	60.216	17.39	0.09	0.00	0	15,000.00
€ / R	On 14/03/2016	15.37	Call		1,417.63720	1.41764	1,347.30870	1.34731	1,417.637	17.38	0.85	0.00	0	25,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	116.53720		0.11654		140.70870	0.14071	116.537	17.38	0.15	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	984.36330		0.98436		932.16970	0.93217	984.363	17.64	0.71	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	951.94070		0.95194		901.42590	0.90143	951.941	17.69	0.70	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	859.02390		0.85902		813.54450	0.81354	859.024	17.85	0.66	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	772.67640		0.77268		732.14670	0.73215	772.676	18.01	0.62	0.00	0	36,640.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.90	Call	495.93710		0.49594		473.53930	0.47354	495.937	18.79	0.46	0.00	0	19,500.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.90	Put	724.83710		0.72484		796.93930	0.79694	724.837	18.79	0.54	345,829.32	39	39.00
€ / R	On 14/03/2016	Foreign Exchange Future	21.90	Call	8.34830		0.00835		0.00000	0.00000	8.348	24.75	0.01	10,166.77	39	39.00
€ / R	On 13/06/2016	Foreign Exchange Future			17.00190		17.00190		16.90450	16.90450		18.45	0.00	4,488,501.60	264	5,522.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	49.62360		0.04962		57.26600	0.05727	49.624	16.97	0.06	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,416.04050		1.41604		1,355.69060	1.35569	1,416.040	17.32	0.72	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			17.37870		17.37870		17.27880	17.27880		18.60	0.00	0.00	0	6,030.00
€ / R	On 19/12/2016	Foreign Exchange Future			17.75520		17.75520		17.65320	17.65320		18.69	0.00	0.00	0	4,500.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	612.90910		0.61291		652.23180	0.65223	612.909	17.19	0.29	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	831.85960		0.83186		884.98760	0.88499	831.860	17.58	0.36	0.00	0	2,922.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	597.48910		0.59749		581.87880	0.58188	597.489	22.29	0.27	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	506.04520		0.50605		497.59860	0.49760	506.045	24.22	0.23	0.00	0	2,922.00
10Y STND	On 17/12/2025	Interest Rate Swap			104.98410		104.98410		104.77785	104.77785			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			102.34230		102.34230		102.12694	102.12694			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.24220		100.24220		100.19830	100.19830			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.33657		100.33657		100.28969	100.28969			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.95456		100.95456		100.87514	100.87514			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			100.49820		100.49820		100.40453	100.40453			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			102.05507		102.05507		101.87958	101.87958			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			101.63371		101.63371		101.45780	101.45780			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			459.22400		459.22400		459.11300	459.11300			0.00	0.00	0	2.00
AL37	On 05/05/2016	Index Future			467.57000		467.57000		467.47000	467.47000			0.00	0.00	0	0.00
AL7T	On 04/02/2016	Index Future			526.05400		526.05400		525.92100	525.92100			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			535.61500		535.61500		535.49400	535.49400			0.00	0.00	0	0.00
ALBI	On 04/02/2016	Index Future			477.92200		477.92200		477.61900	477.61900			0.00	0.00	0	620.00
ALBI	On 05/05/2016	Index Future			486.60900		486.60900		486.31300	486.31300			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future			496.13900		496.13900		495.86800	495.86800			0.00	0.00	0	0.00
AU\$ / R	On 15/01/2016	Any day expiry			10.83010		10.83010		10.79910	10.79910		17.89	0.00	0.00	0	3.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			10.91410		10.91410		10.88140	10.88140		16.81	0.00	10,914,100.00	1,000	13,638.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	36.24350		0.03624		43.85660	0.04386	36.243	16.94	0.09	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	655.76960		0.65577		642.47430	0.64247	655.770	16.60	0.74	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	185.41300		0.18541		188.72730	0.18873	185.413	17.80	0.32	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.05430		11.05430		11.02030	11.02030		16.10	0.00	26,066,039.40	2,358	2,608.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.21500		11.21500		11.18060	11.18060		16.27	0.00	0.00	0	500.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.37830		11.37830		11.34350	11.34350		16.47	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			10.94080		10.94080		10.96460	10.96460		15.51	0.00	0.00	0	2.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.13020		11.13020		11.15400	11.15400		16.34	0.00	0.00	0	0.00
CF CANDO CAGJ	On 22/12/2015	Can-Do Future			789.40510		789.40510		944.04530	944.04530			0.00	0.00	0	0.00
CHF / R	On 14/03/2016	Foreign Exchange Future			15.43630		15.43630		15.41230	15.41230		19.67	0.00	0.00	0	6,452.00
CHF / R	On 13/06/2016	Foreign Exchange Future			15.77300		15.77300		15.74770	15.74770		19.89	0.00	0.00	0	0.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.30440		2.30440		2.30340	2.30340		19.02	0.00	0.00	0	158.00
CNH / R	On 13/06/2016	Foreign Exchange Future			2.32460		2.32460		2.32450	2.32450		18.85	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.24060		2.24060		2.22790	2.22790		21.10	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future			2.28710		2.28710		2.27400	2.27400		21.54	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			10.78625		77.34392		10.79769	77.27266			0.00	0.00	0	8,710.00
ES33	On 05/05/2016	Bond Future			10.88650		74.95851		10.89808	74.88749			0.00	0.00	0	0.00
ES33	On 04/08/2016	Bond Future			10.97316		76.44411		10.98446	76.37576			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 04/02/2016	Bond Future			10.93395		81.56433		10.95043	81.44886			0.00	0.00	0	2,750.00
ES42	On 05/05/2016	Bond Future			11.03444		78.78468		11.05126	78.66877			0.00	0.00	0	4,500.00

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
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	477.32000		477.32000		477.08700	477.08700			0.00	9,546,400.00	2	485.00
GOVI	On 05/05/2016	GOVI	485.99500		485.99500		485.77000	485.77000			0.00	0.00	0	146.00
GOVI	On 04/08/2016	GOVI	495.51400		495.51400		495.31500	495.31500			0.00	0.00	0	0.00
I2025	On 04/02/2016	Bond Future	119.77104		119.77104		119.78670	119.78670			0.00	0.00	0	1,831.00
I2025	On 05/05/2016	Bond Future	121.92627		121.92627		121.94443	121.94443			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 04/02/2016	Bond Future	99.00163		99.00163		99.01411	99.01411			0.00	0.00	0	185.00
I2033	On 05/05/2016	Bond Future	99.80790		99.80790		99.82252	99.82252			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	125.02269		125.02269		125.03920	125.03920			0.00	0.00	0	17,749.00
I2038	On 05/05/2016	Bond Future	127.27258		127.27258		127.29155	127.29155			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 04/02/2016	Bond Future	123.56590		123.56590		123.58171	123.58171			0.00	0.00	0	12,126.00
I2046	On 05/05/2016	Bond Future	124.36010		124.36010		124.37840	124.37840			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 04/02/2016	Bond Future	128.14295		128.14295		128.15924	128.15924			0.00	17,940,013.00	140	13,313.00
I2050	On 05/05/2016	Bond Future	130.44874		130.44874		130.46759	130.46759			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	227.22300		227.22300		227.31100	227.31100			0.00	0.00	0	1,038.00
IGOV	On 05/05/2016	Index Future	231.31100		231.31100		231.40600	231.40600			0.00	0.00	0	21.00
IGOV	On 04/08/2016	Index Future	235.83700		235.83700		235.94900	235.94900			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future	617.00800		617.00800		617.08400	617.08400			0.00	0.00	0	157.00
ILBI	On 05/05/2016	Index Future	627.54200		627.54200		627.62400	627.62400			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

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
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			0.14650		0.14650		0.14670	0.14670			0.00	0.00	0	1,266.00
KES / R	On 13/06/2016	Foreign Exchange Future			0.14680		0.14680		0.14660	0.14660			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future			0.14520		0.14520		0.14660	0.14660			0.00	0.00	0	0.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.06980		0.06980		0.06980	0.06980			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.06730		0.06730		0.06590	0.06590			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.06490		0.06490		0.06380	0.06380			0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			10.27790		10.27790		10.23130	10.23130		12.73	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			10.39800		10.39800		10.35050	10.35050		14.69	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.53550		10.53550		10.48640	10.48640		15.34	0.00	0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.09200		1.09200		1.08520	1.08520			0.00	0.00	0	4,506.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.09500		1.09500		1.08810	1.08810			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.09890		1.09890		1.09200	1.09200			0.00	0.00	0	0.00
R186	On 04/02/2016	Bond Future			9.38260		108.92152		9.38359	108.91452		10.52	0.00	554,519,458.32	5,091	68,095.00
R186	On 04/02/2016	Bond Future	7.90	Call	3.84000		0.00384		5.24000	0.00524	3.840	10.20	0.00	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.02	Call	7.87000		0.00787		10.34000	0.01034	7.870	10.20	0.01	0.00	0	700.00
R186	On 04/02/2016	Bond Future	8.40	Call	57.10000		0.05710		67.74000	0.06774	57.100	10.20	0.04	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.45	Call	71.77000		0.07177		84.20000	0.08420	71.770	10.20	0.05	0.00	0	350.00
R186	On 04/02/2016	Bond Future	8.65	Put	5,521.36000		5.52136		5,549.58000	5.54958	5,521.360	10.20	0.91	0.00	0	340.00
R186	On 04/02/2016	Bond Future	8.70	Put	5,180.22000		5.18022		5,210.97000	5.21097	5,180.220	10.20	0.89	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.75	Put	4,846.84000		4.84684		4,880.19000	4.88019	4,846.840	10.20	0.87	0.00	0	11,695.00
R186	On 04/02/2016	Bond Future	8.80	Put	4,521.86000		4.52186		4,557.85000	4.55785	4,521.860	10.20	0.85	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.83	Put	4,331.19000		4.33119		4,368.77000	4.36877	4,331.190	10.20	0.84	0.00	0	33.00
R186	On 04/02/2016	Bond Future	9.20	Put	2,301.48000		2.30148		2,354.49000	2.35449	2,301.480	10.20	0.62	0.00	0	700.00
R186	On 05/05/2016	Bond Future			9.45914		110.90177		9.45984	110.89692		10.22	0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future	8.75	Put	5,981.03000		5.98103		6,007.59000	6.00759	5,981.030	9.90	0.76	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	5,421.00000		5.42100		5,449.01000	5.44901	5,421.000	9.90	0.73	0.00	0	5,350.00
R186	On 04/08/2016	Bond Future			9.51779		107.79292		9.51766	107.79380		10.45	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 04/02/2016	Bond Future			286.24424		286.24424		286.28156	286.28156			0.00	0.00	0	714.00
R197	On 05/05/2016	Bond Future			291.39494		291.39494		291.43827	291.43827			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

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
R202	On 04/02/2016	Bond Future			229.16899		229.16899		229.19780	229.19780			0.00	0.00	0	43,015.00
R202	On 05/05/2016	Bond Future			233.29280		233.29280		233.32661	233.32661			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			9.26402		95.74600		9.27039	95.71515		8.05	0.00	0.00	0	16,357.00
R2023	On 05/05/2016	Bond Future			9.35138		93.55649		9.35765	93.52700		8.10	0.00	0.00	0	0.00
R2023	On 04/08/2016	Bond Future			9.41627		95.40996		9.42175	95.38494		7.82	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 04/02/2016	Bond Future			8.19114		103.40524		8.19341	103.40190		1.89	0.00	0.00	0	17,164.00
R203	On 05/05/2016	Bond Future			8.34848		101.11449		8.34953	101.11318		1.68	0.00	0.00	0	0.00
R203	On 04/08/2016	Bond Future			8.43135		103.11805		8.42732	103.12219		1.41	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 04/02/2016	Bond Future			9.78253		86.76812		9.78350	86.76153			0.00	0.00	0	18,207.00
R2030	On 05/05/2016	Bond Future			9.85969		88.34611		9.86042	88.34123			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			9.86688		90.03120		9.87292	89.98762		13.56	0.00	0.00	0	8,437.00
R2032	On 04/02/2016	Bond Future	9.20	Put	5,271.19000		5.27119		5,337.76000	5.33776	5,271.190	13.17	0.87	0.00	0	22.00
R2032	On 04/02/2016	Bond Future	9.30	Put	4,596.83000		4.59683		4,667.41000	4.66741	4,596.830	13.17	0.83	0.00	0	22.00
R2032	On 05/05/2016	Bond Future			9.94162		87.51040		9.94760	87.46787		13.91	0.00	0.00	0	0.00
R2032	On 04/08/2016	Bond Future			10.00205		89.24492		10.00755	89.20630		13.60	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 04/02/2016	Bond Future			9.98013		87.29759		9.99121	87.21111		15.22	0.00	0.00	0	50,569.00
R2037	On 04/02/2016	Bond Future	9.30	Put	5,850.12000		5.85012		5,956.29000	5.95629	5,850.120	14.80	0.88	0.00	0	16.00
R2037	On 04/02/2016	Bond Future	9.43	Put	4,889.97000		4.88997		4,999.73000	4.99973	4,889.970	14.80	0.83	0.00	0	16.00
R2037	On 05/05/2016	Bond Future			10.05288		88.88528		10.06408	88.79899		14.90	0.00	0.00	0	0.00
R2037	On 04/08/2016	Bond Future			10.11368		86.38699		10.12460	86.30384		15.33	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 04/02/2016	Bond Future			8.58037		99.63003		8.58206	99.62585		3.53	0.00	0.00	0	38,369.00
R204	On 05/05/2016	Bond Future			8.70848		101.44140		8.70946	101.43917		3.22	0.00	0.00	0	0.00
R204	On 04/08/2016	Bond Future			8.79687		99.40819		8.79537	99.41130		3.05	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 04/02/2016	Bond Future			10.09098		90.42645		10.10208	90.33509		15.58	0.00	0.00	0	1,820.00
R2040	On 05/05/2016	Bond Future			10.16541		92.07107		10.17663	91.97993		15.24	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 04/08/2016	Bond Future			10.22826		89.38538		10.23922	89.29741		15.70	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 04/02/2016	Bond Future			10.07436		87.90616		10.08542	87.81451		16.04	0.00	0.00	0	19,969.00
R2044	On 05/05/2016	Bond Future			10.14574		89.50494		10.15692	89.41347		15.69	0.00	0.00	0	0.00
R2044	On 04/08/2016	Bond Future			10.20581		86.89372		10.21675	86.80521		16.17	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 04/02/2016	Bond Future			10.04515		91.56956		10.06132	91.43283		15.57	0.00	0.00	0	57,933.00
R2048	On 04/02/2016	Bond Future	9.45	Put	5,683.32000		5.68332		5,836.74000	5.83674	5,683.320	15.13	0.85	0.00	0	75.00
R2048	On 04/02/2016	Bond Future	9.55	Put	4,899.68000		4.89968		5,053.70000	5.05370	4,899.680	15.13	0.80	0.00	0	75.00
R2048	On 05/05/2016	Bond Future			10.11146		88.79692		10.12789	88.65966		16.05	0.00	0.00	0	0.00
R2048	On 04/08/2016	Bond Future			10.16499		90.55641		10.18134	90.42120		15.69	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future			8.84914		95.27477		8.85063	95.27006		4.96	0.00	57,260,136.77	601	46,579.00
R207	On 04/02/2016	Bond Future	7.27	Call	0.39000		0.00039		0.56000	0.00056	0.390	4.78	0.00	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	1.87000		0.00187		2.52000	0.00252	1.870	4.78	0.00	0.00	0	19.00
R207	On 05/05/2016	Bond Future			8.96719		97.00726		8.96815	97.00440		4.65	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	63.35000		0.06335		66.53000	0.06653	63.350	4.46	0.06	0.00	0	43.00
R207	On 04/08/2016	Bond Future			9.05426		95.28357		9.05344	95.28587		4.52	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 04/02/2016	Bond Future			9.01623		93.25946		9.02270	93.23479		6.30	0.00	167,867,028.00	1,800	40,521.00
R208	On 05/05/2016	Bond Future			9.11606		91.55330		9.12242	91.53005		6.22	0.00	0.00	0	0.00
R208	On 04/08/2016	Bond Future			9.19030		93.36751		9.19565	93.34878		5.92	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 04/02/2016	Bond Future			9.85138		70.95266		9.86236	70.88107		15.43	0.00	0.00	0	41,013.00
R209	On 04/02/2016	Bond Future	9.52	Put	2,871.14000		2.87114		2,963.85000	2.96385	2,871.140	14.98	0.71	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			9.91595		69.09294		9.92704	69.02144		15.85	0.00	0.00	0	0.00
R209	On 05/05/2016	Bond Future	8.25	Call	118.75000		0.11875		122.33000	0.12233	118.750	15.37	0.05	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	638.50000		0.63850		644.22000	0.64422	638.500	15.37	0.19	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.96768		70.46239		9.97850	70.39327		15.53	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,324.08000		2.32408		2,317.16000	2.31716	2,324.080	15.07	0.41	0.00	0	6,000.00
R209	On 04/08/2016	Bond Future	10.60	Call	5,613.87000		5.61387		5,585.37000	5.58537	5,613.870	15.46	0.70	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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 04/02/2016	Bond Future			172.55824		172.55824		172.57959	172.57959			0.00	0.00	0	3,861.00
R210	On 05/05/2016	Bond Future			173.49657		173.49657		173.52151	173.52151			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future			134.78083		134.78083		134.79880	134.79880			0.00	0.00	0	860.00
R211	On 05/05/2016	Bond Future			137.20616		137.20616		137.22704	137.22704			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			136.37619		136.37619		136.39288	136.39288			0.00	0.00	0	1,569.00
R212	On 05/05/2016	Bond Future			138.83019		138.83019		138.84984	138.84984			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			9.80757		81.27222		9.81363	81.23268		13.52	0.00	0.00	0	41,590.00
R213	On 05/05/2016	Bond Future			9.87746		79.19993		9.88346	79.16130		13.85	0.00	0.00	0	0.00
R213	On 04/08/2016	Bond Future			9.93267		80.76903		9.93818	80.73397		13.55	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 04/02/2016	Bond Future			9.97864		71.08042		9.99476	70.97280		15.83	0.00	3,554,021.00	50	29,362.00
R214	On 04/02/2016	Bond Future	9.35	Put	4,689.67000		4.68967	4,810.15000	4.81015	4,689.670	4,689.670	15.37	0.86	0.00	0	25.00
R214	On 04/02/2016	Bond Future	9.45	Put	4,060.94000		4.06094	4,182.19000	4.18219	4,060.940	4,060.940	15.37	0.82	0.00	0	25.00
R214	On 05/05/2016	Bond Future			10.04224		69.07638	10.05862	68.96820			16.29	0.00	0.00	0	4,680.00
R214	On 04/08/2016	Bond Future			10.09313		70.44505	10.10941	70.33848			15.95	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	477.78000		0.47778	476.37000	0.47637	477.780	477.780	15.48	0.12	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,453.59000		1.45359	1,442.33000	1.44233	1,453.590	1,453.590	15.48	0.29	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	4,161.60000		4.16160	4,121.93000	4.12193	4,161.600	4,161.600	15.74	0.59	0.00	0	6,300.00
R214	On 04/08/2016	Bond Future	11.30	Call	8,156.00000		8.15600	8,085.13000	8.08513	8,156.000	8,156.000	16.29	0.82	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			26,726.14000		26,726.14000	26,661.32000	26,661.32000	26,661.32000			0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future			10.81340		10.81340	10.77520	10.77520	10.77520		16.68	0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future			10.97460		10.97460	10.93480	10.93480	10.93480		16.65	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future			5.12920		5.12920	5.12680	5.12680	5.12680		16.47	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
TRY / R	On 13/06/2016	Foreign Exchange Future	5.08880	5.08880		5.08610	5.08610		16.54	0.00	0.00	0	0.00
ZMW / R	On 14/03/2016	Foreign Exchange Future	1.30150	1.30150		1.30060	1.30060			0.00	0.00	0	1.00
ZMW / R	On 13/06/2016	Foreign Exchange Future	1.21290	1.21290		1.21190	1.21190			0.00	0.00	0	0.00
Total for Derivatives :											1,244,942,966.03	37,480	3877807.00
Grand Total:											1,244,942,966.03	37,480	3877807.00