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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 28/12/2015

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	15.28760	15.28760		15.23260	15.23260		14.26	0.00	0.00	0	0.00
\$ / R	On 29/12/2015	Any day expiry	13.50	Put	0.00000	0.00000	0.28450	0.00028	0.000	26.02	0.00	0	100.00
\$ / R	On 29/12/2015	Any day expiry	13.92	Call	1,367.60000	1.36760	1,313.48700	1.31349	1,367.600	26.42	1.00	0	100.00
\$ / R	On 05/01/2016	Any day expiry	15.30070		15.30070	15.24890	15.24890		17.23	0.00	0.00	0	0.00
\$ / R	On 05/01/2016	Any day expiry	14.97	Call	379.15850	0.37916	359.72380	0.35972	379.158	18.26	0.79	0	5,000.00
\$ / R	On 05/01/2016	Any day expiry	14.98	Call	371.12320	0.37112	352.54790	0.35255	371.123	18.23	0.79	0	5,000.00
\$ / R	On 05/01/2016	Any day expiry	15.12	Call	266.15900	0.26616	260.02150	0.26002	266.159	17.79	0.68	0	5,000.00
\$ / R	On 12/01/2016	Any day expiry	15.32070		15.32070	15.26870	15.26870		18.08	0.00	0.00	0	4,393.00
\$ / R	On 13/01/2016	Any day expiry	15.32370		15.32370	15.27170	15.27170		18.24	0.00	0.00	0	1,176.00
\$ / R	On 15/01/2016	Any day expiry	15.32960		15.32960	15.27750	15.27750		18.65	0.00	0.00	0	0.00
\$ / R	On 15/01/2016	Any day expiry	14.40	Put	20.45570	0.02046	30.44520	0.03045	20.456	19.30	0.07	0	10,000.00
\$ / R	On 15/01/2016	Any day expiry	14.80	Put	65.42960	0.06543	91.45280	0.09145	65.430	18.29	0.19	0	10,000.00
\$ / R	On 15/01/2016	Any day expiry	14.90	Put	88.42760	0.08843	118.90410	0.11890	88.428	18.36	0.24	0	10,000.00
\$ / R	On 15/01/2016	Any day expiry	15.00	Call	446.40040	0.44640	429.20170	0.42920	446.400	18.42	0.71	0	10,000.00
\$ / R	On 15/01/2016	Any day expiry	15.00	Put	116.80040	0.11680	151.70170	0.15170	116.800	18.42	0.29	0	10,000.00
\$ / R	On 27/01/2016	Any day expiry	15.36520		15.36520	15.31260	15.31260		18.61	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	0.08940	0.00009	0.19170	0.00019	0.089	27.06	0.00	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	13.50	Put	2.99760	0.00300	4.13670	0.00414	2.998	19.65	0.01	0.00	0	150.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	930.78450	0.93078	891.70550	0.89171	930.784	17.75	0.88	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	15.32	Call	348.99170	0.34899	338.10700	0.33811	348.992	18.57	0.53	0.00	0	150.00
\$ / R	On 29/01/2016	Any day expiry			15.37110	15.37110	15.31850	15.31850		21.46	0.00	0.00	0	212.00
\$ / R	On 29/01/2016	Any day expiry	13.74	Put	7.31360	0.00731	6.92810	0.00693	7.314	19.11	0.02	0.00	0	100.00
\$ / R	On 29/01/2016	Any day expiry	14.26	Call	1,137.36680	1.13737	1,094.81580	1.09482	1,137.367	17.66	0.93	0.00	0	100.00
\$ / R	On 29/01/2016	Any day expiry	14.50	Put	52.91290	0.05291	68.20290	0.06820	52.913	17.77	0.13	0.00	0	2,000.00
\$ / R	On 12/02/2016	Any day expiry			15.41050	15.41050	15.35780	15.35780		19.08	0.00	0.00	0	106.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	0.28420	0.00028	0.40960	0.00041	0.284	25.52	0.00	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	421.45540	0.42146	408.17680	0.40818	421.455	19.08	0.52	0.00	0	1,000.00
\$ / R	On 19/02/2016	Any day expiry			15.43020	15.43020	15.37740	15.37740		19.18	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	1,529.28410	1.52928	1,481.99760	1.48200	1,529.284	17.87	0.94	0.00	0	3,600.00
\$ / R	On 19/02/2016	Any day expiry	14.30	Put	68.39340	0.06839	79.34600	0.07935	68.393	17.98	0.13	0.00	0	100.00
\$ / R	On 19/02/2016	Any day expiry	14.91	Call	734.14870	0.73415	706.76530	0.70677	734.149	18.40	0.70	0.00	0	100.00
\$ / R	On 25/02/2016	Any day expiry			15.44710	15.44710	15.39420	15.39420		19.18	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	1.04340	0.00104	1.52620	0.00153	1.043	24.05	0.00	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	13.50	Put	17.89580	0.01790	20.56070	0.02056	17.896	19.13	0.04	0.00	0	150.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	812.56180	0.81256	782.78050	0.78278	812.562	18.31	0.72	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	15.64	Call	398.77980	0.39878	386.99910	0.38700	398.780	19.63	0.45	0.00	0	150.00
\$ / R	On 26/02/2016	Any day expiry			15.44990	15.44990	15.39700	15.39700		19.22	0.00	0.00	0	392.00
\$ / R	On 29/02/2016	Any day expiry			15.45830	15.45830	15.40540	15.40540		19.12	0.00	0.00	0	133.00
\$ / R	On 29/02/2016	Any day expiry	13.92	Put	38.24660	0.03825	43.92600	0.04393	38.247	17.80	0.07	0.00	0	100.00
\$ / R	On 29/02/2016	Any day expiry	14.60	Call	1,002.46700	1.00247	966.53800	0.96654	1,002.467	18.02	0.79	0.00	0	100.00
\$ / R	On 02/03/2016	Any day expiry			15.46410	15.46410	15.41120	15.41120		19.18	0.00	0.00	0	0.00
\$ / R	On 02/03/2016	Any day expiry	14.60	Call	1,013.58850	1.01359	977.90290	0.97790	1,013.589	18.09	0.79	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	14.61	Call	1,006.03800	1.00604	970.56340	0.97056	1,006.038	18.09	0.78	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	14.62	Call	998.51640	0.99852	963.25570	0.96326	998.516	18.09	0.78	0.00	0	10,000.00
\$ / R	On 07/03/2016	Any day expiry			15.47850	15.47850	15.42540	15.42540		19.24	0.00	0.00	0	187.00
\$ / R	On 11/03/2016	Any day expiry			15.49010	15.49010	15.43690	15.43690		19.33	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			15.49870	15.49870	15.44540	15.44540		19.25	0.00	310,423,462.30	20,029	1,012,197.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	1.77860	0.00178	2.29380	0.00229	1.779	24.06	0.00	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	1.90220	0.00190	2.44920	0.00245	1.902	23.91	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	2.48590	0.00249	3.18090	0.00318	2.486	23.29	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	2.58740	0.00259	3.30770	0.00331	2.587	23.20	0.00	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	2.87860	0.00288	3.67060	0.00367	2.879	22.95	0.01	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	3.03610	0.00304	3.86640	0.00387	3.036	22.83	0.01	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	3.24490	0.00324	4.12580	0.00413	3.245	22.67	0.01	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	3.75540	0.00376	4.75820	0.00476	3.755	22.33	0.01	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	4.58220	0.00458	5.77770	0.00578	4.582	21.87	0.01	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	2,955.69860	2.95570	2,904.10250	2.90410	2,955.699	21.09	0.99	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	9.42560	0.00943	11.46530	0.01147	9.426	20.65	0.02	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	2,709.04520	2.70905	2,657.90030	2.65790	2,709.045	20.51	0.98	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	13.03200	0.01303	15.49630	0.01550	13.032	20.16	0.02	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	16.37230	0.01637	19.17560	0.01918	16.372	19.81	0.03	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	2,317.73380	2.31773	2,267.47990	2.26748	2,317.734	19.58	0.97	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	20.82140	0.02082	24.02000	0.02402	20.821	19.44	0.04	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	2,028.38590	2.02839	1,978.94060	1.97894	2,028.386	18.88	0.95	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	1,980.63370	1.98063	1,931.33400	1.93133	1,980.634	18.77	0.95	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	42.62040	0.04262	47.24140	0.04724	42.620	18.30	0.07	0.00	0	4,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	1,781.93410	1.78193	1,733.28740	1.73329	1,781.934	18.28	0.93	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	1,614.49270	1.61449	1,567.98640	1.56799	1,614.493	17.86	0.91	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.95	Put	56.58140	0.05658	63.81600	0.06382	56.581	17.84	0.09	0.00	0	32,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	1,561.06150	1.56106	1,515.64860	1.51565	1,561.061	17.86	0.90	0.00	0	1,750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	1,473.99400	1.47399	1,429.99460	1.42999	1,473.994	17.89	0.88	0.00	0	9,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	90.19570	0.09020	101.05050	0.10105	90.196	17.93	0.13	0.00	0	800.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	1,380.50060	1.38050	1,338.21780	1.33822	1,380.501	17.94	0.86	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.26	Put	100.15270	0.10015	112.00590	0.11201	100.153	17.96	0.15	0.00	0	402.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	1,297.76340	1.29776	1,257.18380	1.25718	1,297.763	17.97	0.84	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	1,147.05810	1.14706	1,110.05300	1.11005	1,147.058	18.05	0.80	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Put	148.35810	0.14836	164.65300	0.16465	148.358	18.05	0.20	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	1,078.87650	1.07888	1,043.69970	1.04370	1,078.876	18.08	0.78	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	998.52600	0.99853	965.67940	0.96568	998.526	18.12	0.75	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Put	199.82600	0.19983	220.27940	0.22028	199.826	18.12	0.25	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	963.13080	0.96313	932.60330	0.93260	963.131	18.14	0.74	0.00	0	29,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.99	Put	301.44950	0.30145	329.60430	0.32960	301.450	18.50	0.33	0.00	0	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.00	Put	305.47550	0.30548	333.85430	0.33385	305.475	18.51	0.33	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.01	Put	309.53360	0.30953	338.13610	0.33814	309.534	18.52	0.34	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.04	Put	321.90050	0.32190	351.16960	0.35117	321.900	18.57	0.35	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.16	Put	374.24450	0.37424	406.15140	0.40615	374.244	18.75	0.38	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.20	Call	691.41150	0.69141	670.88120	0.67088	691.411	18.80	0.61	0.00	0	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	654.94160	0.65494	635.89700	0.63590	654.942	18.91	0.59	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.53	Call	533.22250	0.53322	520.06700	0.52007	533.223	19.31	0.51	0.00	0	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.55	Call	525.02740	0.52503	512.18190	0.51218	525.027	19.35	0.50	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.56	Call	520.97160	0.52097	508.28400	0.50828	520.972	19.37	0.50	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.57	Call	516.94450	0.51694	504.41070	0.50441	516.944	19.39	0.50	0.00	0	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.59	Call	508.97600	0.50898	496.74660	0.49675	508.976	19.44	0.49	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	505.03720	0.50504	492.95830	0.49296	505.037	19.46	0.49	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	449.22520	0.44923	439.27260	0.43927	449.225	19.78	0.45	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Call	415.31340	0.41531	406.64190	0.40664	415.313	19.99	0.42	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Put	870.33050	0.87033	916.68040	0.91668	870.331	20.31	0.62	0.00	0	201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.20	Call	315.14280	0.31514	310.13850	0.31014	315.143	20.74	0.34	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.34	Call	282.21760	0.28222	278.35710	0.27836	282.218	21.04	0.31	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	248.93470	0.24893	246.12560	0.24613	248.935	21.38	0.28	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	204.91760	0.20492	203.40500	0.20340	204.918	21.92	0.24	0.00	0	35,000.00
\$ / R	On 15/03/2016	Any day expiry			15.50160	15.50160	15.44830	15.44830		19.27	0.00	0.00	0	50.00
\$ / R	On 16/03/2016	Any day expiry			15.50450	15.50450	15.45120	15.45120		19.29	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	24.54250	0.02454	28.12820	0.02813	24.543	19.22	0.04	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	1,059.88940	1.05989	1,025.79580	1.02580	1,059.889	18.15	0.77	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			15.52470	15.52470	15.47120	15.47120		19.24	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	44.92180	0.04492	49.88390	0.04988	44.922	18.38	0.07	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	867.21620	0.86722	841.97630	0.84198	867.216	18.49	0.67	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			15.54200	15.54200	15.48830	15.48830		19.26	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	3.51270	0.00351	4.47440	0.00447	3.513	22.36	0.01	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	38.06080	0.03806	43.07060	0.04307	38.061	18.51	0.06	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	737.95640	0.73796	718.14180	0.71814	737.956	18.83	0.60	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	446.36460	0.44636	438.50880	0.43851	446.365	20.09	0.42	0.00	0	150.00
\$ / R	On 15/04/2016	Any day expiry			15.59170	15.59170	15.53810	15.53810		19.34	0.00	0.00	0	50.00
\$ / R	On 18/04/2016	Any day expiry			15.60040	15.60040	15.54690	15.54690		19.29	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	95.25380	0.09525	103.94460	0.10394	95.254	17.76	0.12	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	745.74920	0.74575	729.89860	0.72990	745.749	19.02	0.56	0.00	0	17,896.00
\$ / R	On 26/04/2016	Any day expiry			15.62380	15.62380	15.57030	15.57030		19.28	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	5.30870	0.00531	6.63120	0.00663	5.309	20.93	0.01	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	52.59520	0.05260	59.73750	0.05974	52.595	17.96	0.07	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	675.27460	0.67527	663.74490	0.66374	675.275	19.38	0.51	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	462.32220	0.46232	457.06590	0.45707	462.322	20.53	0.38	0.00	0	150.00
\$ / R	On 10/05/2016	Any day expiry			15.66480	15.66480	15.61120	15.61120		19.28	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	172.85820	0.17286	188.51030	0.18851	172.858	17.73	0.18	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	798.29050	0.79829	784.20740	0.78421	798.291	19.07	0.56	0.00	0	8,403.00
\$ / R	On 13/05/2016	Any day expiry			15.67360	15.67360	15.62000	15.62000		19.30	0.00	0.00	0	50.00
\$ / R	On 27/05/2016	Any day expiry			15.71450	15.71450	15.66100	15.66100		19.34	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	6.81640	0.00682	8.35090	0.00835	6.816	19.61	0.01	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	66.08500	0.06609	75.43990	0.07544	66.085	17.44	0.08	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	628.30440	0.62830	621.53100	0.62153	628.304	20.07	0.45	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	469.07220	0.46907	465.99860	0.46600	469.072	21.06	0.35	0.00	0	150.00
\$ / R	On 31/05/2016	Any day expiry			15.72620	15.72620	15.67270	15.67270		19.37	0.00	0.00	0	230.00
\$ / R	On 06/06/2016	Any day expiry			15.74380	15.74380	15.69030	15.69030		19.34	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	9.44200	0.00944	11.61390	0.01161	9.442	17.91	0.01	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	935.09620	0.93510	920.57080	0.92057	935.096	18.87	0.58	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry			15.74960	15.74960	15.69610	15.69610		19.35	0.00	0.00	0	0.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	288.15540	0.28816	310.85300	0.31085	288.155	17.87	0.24	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	799.86690	0.79987	789.97420	0.78997	799.867	19.40	0.52	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry			15.75260	15.75260	15.69900	15.69900		19.35	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			15.76430	15.76430	15.71080	15.71080		19.32	0.00	2,679,931.00	170	47,632.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	9.52650	0.00953	11.71570	0.01172	9.526	17.83	0.01	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	24.76540	0.02477	30.73310	0.03073	24.765	16.64	0.03	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	29.50140	0.02950	36.08070	0.03608	29.501	16.70	0.04	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	42.61720	0.04262	50.62780	0.05063	42.617	16.84	0.05	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	2,334.67910	2.33468	2,291.43790	2.29144	2,334.679	17.05	0.92	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	70.37910	0.07038	80.63790	0.08064	70.379	17.05	0.08	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	73.77280	0.07377	84.25610	0.08426	73.773	17.07	0.08	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	197.49130	0.19749	213.99870	0.21400	197.491	17.58	0.18	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	262.70540	0.26271	283.63570	0.28364	262.705	17.76	0.23	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	375.84250	0.37584	403.46340	0.40346	375.843	18.01	0.29	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	1,239.69980	1.23970	1,216.25340	1.21625	1,239.700	18.07	0.69	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	1,198.29030	1.19829	1,176.65630	1.17666	1,198.290	18.16	0.68	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	699.95500	0.69996	692.85120	0.69285	699.955	19.90	0.46	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	657.01920	0.65702	650.86440	0.65086	657.019	20.11	0.44	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	568.27350	0.56827	564.09920	0.56410	568.273	20.61	0.39	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	471.50270	0.47150	469.00930	0.46901	471.503	21.31	0.34	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	444.28980	0.44429	442.19190	0.44219	444.290	21.54	0.32	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	279.03290	0.27903	277.69730	0.27770	279.033	23.08	0.21	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	266.69590	0.26670	265.47300	0.26547	266.696	23.23	0.21	0.00	0	6,600.00
\$ / R	On 24/06/2016	Any day expiry			15.79640	15.79640	15.74300	15.74300		19.38	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	520.76070	0.52076	555.88550	0.55589	520.761	18.39	0.35	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	577.15090	0.57715	573.61260	0.57361	577.151	20.75	0.39	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			15.80810	15.80810	15.75470	15.75470		19.35	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	8.08640	0.00809	10.12130	0.01012	8.086	18.54	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	73.53370	0.07353	84.51820	0.08452	73.534	16.74	0.08	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	595.18620	0.59519	591.54280	0.59154	595.186	20.68	0.39	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	495.02370	0.49502	492.80930	0.49281	495.024	21.40	0.34	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry			15.89640	15.89640	15.84230	15.84230		19.50	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	9.85060	0.00985	12.01580	0.01202	9.851	17.98	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	80.08730	0.08009	89.20100	0.08920	80.087	16.30	0.08	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	566.93650	0.56694	562.06710	0.56207	566.937	21.40	0.35	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	500.93670	0.50094	496.81440	0.49681	500.937	21.92	0.32	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			15.94220	15.94220	15.88760	15.88760		19.55	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	18.25940	0.01826	18.50860	0.01851	18.259	15.10	0.02	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	1,160.15740	1.16016	1,142.63850	1.14264	1,160.157	18.89	0.60	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			15.98800	15.98800	15.93300	15.93300		19.61	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	13.65460	0.01365	14.23040	0.01423	13.655	17.93	0.02	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	93.62490	0.09362	93.52830	0.09353	93.625	16.30	0.09	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	538.62200	0.53862	531.71150	0.53171	538.622	22.09	0.32	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	495.65540	0.49566	489.11070	0.48911	495.655	22.39	0.30	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			16.02160	16.02160	15.96630	15.96630		19.56	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	560.39980	0.56040	553.06940	0.55307	560.400	22.06	0.32	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry			16.02770	16.02770	15.97230	15.97230		19.63	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	147.60780	0.14761	150.00950	0.15001	147.608	16.72	0.12	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	658.94770	0.65895	651.02260	0.65102	658.948	21.42	0.37	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			16.03070	16.03070	15.97530	15.97530		19.64	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			16.04300	16.04300	15.98740	15.98740		19.62	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	499.45660	0.49946	524.65370	0.52465	499.457	18.18	0.30	0.00	0	2,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	419.88810	0.41989	413.04320	0.41304	419.888	23.26	0.25	0.00	0	2,000.00
\$ / R	On 15/09/2016	Any day expiry			16.04910	16.04910	15.99350	15.99350		19.62	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			16.06130	16.06130	16.00560	16.00560		19.61	0.00	2,087,969.00	130	33,424.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	66.74380	0.06674	63.18740	0.06319	66.744	15.78	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	347.48150	0.34748	363.96610	0.36397	347.482	17.83	0.23	0.00	0	17,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	646.89870	0.64690	638.53330	0.63853	646.899	21.66	0.36	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	605.24630	0.60525	596.79550	0.59680	605.246	21.94	0.34	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	343.95530	0.34396	337.84130	0.33784	343.955	24.48	0.20	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			16.08880	16.08880	16.03280	16.03280		19.67	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	16.81600	0.01682	18.32570	0.01833	16.816	17.66	0.02	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	105.63250	0.10563	105.23270	0.10523	105.633	16.22	0.09	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	527.67240	0.52767	519.26250	0.51926	527.672	22.61	0.29	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	501.45970	0.50146	493.21150	0.49321	501.460	22.81	0.28	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			16.17870	16.17870	16.12280	16.12280		19.77	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	17.30030	0.01730	19.69470	0.01969	17.300	17.14	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	107.45470	0.10745	107.36520	0.10737	107.455	15.87	0.09	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	520.98590	0.52099	511.33380	0.51133	520.986	23.18	0.27	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	509.33230	0.50933	499.78140	0.49978	509.332	23.28	0.27	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			16.28510	16.28510	16.22910	16.22910		19.83	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	17.84380	0.01784	20.41040	0.02041	17.844	16.64	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	106.83720	0.10684	105.54640	0.10555	106.837	15.42	0.09	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	519.15520	0.51916	506.50000	0.50650	519.155	23.87	0.26	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			16.33670	16.33670	16.28060	16.28060		19.86	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			16.35280	16.35280	16.29670	16.29670		19.85	0.00	0.00	0	6,418.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	15.44510	0.01545	17.73180	0.01773	15.445	15.95	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	98.65950	0.09866	103.38590	0.10339	98.660	14.87	0.08	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	556.15200	0.55615	575.84650	0.57585	556.152	18.00	0.28	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	563.90300	0.56390	584.00670	0.58401	563.903	18.01	0.28	0.00	0	27,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	644.83530	0.64484	669.15910	0.66916	644.835	18.17	0.31	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,691.11750	1.69112	1,663.67330	1.66367	1,691.118	18.43	0.66	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	722.04740	0.72205	707.73420	0.70773	722.047	22.65	0.33	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	648.97420	0.64897	634.59900	0.63460	648.974	23.24	0.30	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	635.36550	0.63537	620.96770	0.62097	635.366	23.36	0.30	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	632.39760	0.63240	617.99690	0.61800	632.398	23.39	0.30	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	610.79490	0.61079	596.34690	0.59635	610.795	23.59	0.29	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	596.99740	0.59700	583.98960	0.58399	596.997	23.72	0.28	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	549.20910	0.54921	535.31570	0.53532	549.209	24.66	0.26	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	544.06860	0.54407	530.06500	0.53007	544.069	24.78	0.25	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future			16.56730	16.56730	16.51080	16.51080		20.00	0.00	0.00	0	0.00
\$ / R	On 19/06/2017	Foreign Exchange Future			16.80770	16.80770	16.75170	16.75170		20.12	0.00	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			15.49870	15.49870	15.44540	15.44540		19.25	0.00	30,997.40	2	1,279.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			15.76430	15.76430	15.71080	15.71080		19.32	0.00	0.00	0	151.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			16.06130	16.06130	16.00560	16.00560		19.61	0.00	0.00	0	80.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			16.35280	16.35280	16.29670	16.29670		19.85	0.00	0.00	0	0.00
£ / R	On 12/01/2016	Any day expiry			22.83100	22.83100	22.73820	22.73820		19.88	0.00	0.00	0	15.00
£ / R	On 26/02/2016	Any day expiry			23.02400	23.02400	22.92930	22.92930		20.97	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			23.03640	23.03640		22.94180	22.94180	20.93	0.00	0.00	0	56.00
£ / R			On 07/03/2016	Any day expiry			23.06660	23.06660		22.97160	22.97160	20.96	0.00	0.00	0	50.00
£ / R			On 14/03/2016	Foreign Exchange Future			23.09670	23.09670		23.00140	23.00140	21.03	0.00	2,378,960.10	103	33,566.00
£ / R	20.75	Put	On 14/03/2016	Foreign Exchange Future	102.82360	0.10282	112.36560	0.11237	102.824	19.09	0.10	0.00	0	21,300.00		
£ / R	23.95	Call	On 14/03/2016	Foreign Exchange Future	588.71570	0.58872	566.92780	0.56693	588.716	22.18	0.38	0.00	0	11,000.00		
£ / R			On 13/06/2016	Foreign Exchange Future	23.50110	23.50110	23.40470	23.40470		20.63	0.00	0.00	0	848.00		
£ / R			On 08/09/2016	Any day expiry	23.90720	23.90720	23.80690	23.80690		19.96	0.00	0.00	0	0.00		
£ / R	21.20	Put	On 08/09/2016	Any day expiry	402.16330	0.40216	428.01960	0.42802	402.163	17.90	0.19	0.00	0	12,264.00		
£ / R	25.85	Call	On 08/09/2016	Any day expiry	998.43800	0.99844	980.24610	0.98025	998.438	21.81	0.37	0.00	0	12,264.00		
£ / R			On 19/09/2016	Foreign Exchange Future	23.95890	23.95890	23.85800	23.85800		19.89	0.00	0.00	0	225.00		
£ / R			On 19/12/2016	Foreign Exchange Future	24.40940	24.40940	24.30740	24.30740		19.53	0.00	0.00	0	0.00		
¥ / R			On 14/03/2016	Foreign Exchange Future	0.12894	0.12894	0.12856	0.12856		23.68	0.00	0.00	0	6,938.00		
¥ / R			On 13/06/2016	Foreign Exchange Future	0.13152	0.13152	0.13113	0.13113		22.35	0.00	0.00	0	4,588.00		
¥ / R			On 19/09/2016	Foreign Exchange Future	0.13449	0.13449	0.13408	0.13408		21.54	0.00	0.00	0	0.00		
€ / R			On 29/12/2015	Any day expiry	16.78770	16.78770	16.69500	16.69500		19.67	0.00	0.00	0	0.00		
€ / R	15.30	Put	On 29/12/2015	Any day expiry	0.02070	0.00002	1.43010	0.00143	0.021	50.04	0.00	0.00	0	100.00		
€ / R	15.70	Call	On 29/12/2015	Any day expiry	1,087.79400	1.08779	999.22570	0.99923	1,087.794	41.29	1.00	0.00	0	100.00		
€ / R			On 25/01/2016	Any day expiry	16.87720	16.87720	16.78770	16.78770		18.28	0.00	0.00	0	0.00		
€ / R	14.85	Call	On 25/01/2016	Any day expiry	2,031.02200	2.03102	1,942.92220	1.94292	2,031.022	20.54	0.99	0.00	0	1,000.00		
€ / R	14.92	Call	On 25/01/2016	Any day expiry	1,961.57940	1.96158	1,873.57640	1.87358	1,961.579	20.25	0.99	0.00	0	1,000.00		
€ / R			On 29/01/2016	Any day expiry	16.89510	16.89510	16.80500	16.80500		18.51	0.00	0.00	0	0.00		
€ / R	15.15	Put	On 29/01/2016	Any day expiry	7.77770	0.00778	10.35760	0.01036	7.778	18.55	0.02	0.00	0	100.00		
€ / R	15.52	Call	On 29/01/2016	Any day expiry	1,395.91070	1.39591	1,313.35010	1.31335	1,395.911	18.08	0.95	0.00	0	100.00		
€ / R			On 19/02/2016	Any day expiry	16.96880	16.96880	16.87810	16.87810		18.40	0.00	0.00	0	0.00		
€ / R	15.40	Put	On 19/02/2016	Any day expiry	32.78990	0.03279	43.81900	0.04382	32.790	17.24	0.07	0.00	0	100.00		
€ / R	16.06	Call	On 19/02/2016	Any day expiry	1,036.37540	1.03638	972.20280	0.97220	1,036.375	17.56	0.80	0.00	0	100.00		
€ / R			On 26/02/2016	Any day expiry	16.99340	16.99340	16.90250	16.90250		18.44	0.00	0.00	0	34.00		
€ / R			On 07/03/2016	Any day expiry	17.02930	17.02930	16.93810	16.93810		18.44	0.00	0.00	0	5.00		
€ / R			On 14/03/2016	Foreign Exchange Future	17.05470	17.05470	16.96330	16.96330		18.45	0.00	204,656.40	12	69,656.00		
€ / R	13.05	Put	On 14/03/2016	Foreign Exchange Future	3.83850	0.00384	4.49310	0.00449	3.839	23.81	0.01	0.00	0	18,000.00		
€ / R	13.20	Put	On 14/03/2016	Foreign Exchange Future	4.59110	0.00459	5.34400	0.00534	4.591	23.39	0.01	0.00	0	18,000.00		
€ / R	13.85	Put	On 14/03/2016	Foreign Exchange Future	9.89650	0.00990	11.35090	0.01135	9.896	21.60	0.02	0.00	0	12,000.00		
€ / R	14.03	Put	On 14/03/2016	Foreign Exchange Future	12.21770	0.01222	13.99750	0.01400	12.218	21.10	0.02	0.00	0	17,534.00		
€ / R	14.60	Put	On 14/03/2016	Foreign Exchange Future	23.77260	0.02377	27.13600	0.02714	23.773	19.51	0.04	0.00	0	15,000.00		
€ / R	14.90	Call	On 14/03/2016	Foreign Exchange Future	2,188.43190	2.18843	2,101.72480	2.10172	2,188.432	18.68	0.95	0.00	0	24,000.00		
€ / R	14.90	Put	On 14/03/2016	Foreign Exchange Future	33.73190	0.03373	38.42480	0.03842	33.732	18.68	0.05	0.00	0	33,200.00		
€ / R	14.96	Put	On 14/03/2016	Foreign Exchange Future	36.17710	0.03618	41.19190	0.04119	36.177	18.51	0.06	0.00	0	15,000.00		
€ / R	15.37	Call	On 14/03/2016	Foreign Exchange Future	1,743.79060	1.74379	1,664.56590	1.66457	1,743.791	17.43	0.91	0.00	0	25,000.00		
€ / R	15.37	Put	On 14/03/2016	Foreign Exchange Future	59.09060	0.05909	71.26590	0.07127	59.091	17.43	0.09	0.00	0	25,000.00		
€ / R	15.95	Call	On 14/03/2016	Foreign Exchange Future	1,255.79430	1.25579	1,188.63400	1.18863	1,255.794	17.54	0.81	0.00	0	26,000.00		
€ / R	16.00	Call	On 14/03/2016	Foreign Exchange Future	1,217.02120	1.21702	1,151.09750	1.15110	1,217.021	17.55	0.80	0.00	0	650.00		
€ / R	16.15	Call	On 14/03/2016	Foreign Exchange Future	1,104.33540	1.10434	1,043.32610	1.04333	1,104.335	17.58	0.76	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	999.53460		0.99953		943.94180	0.94394	999.535	17.69	0.72	0.00	0	36,640.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.76	Call	721.88900		0.72189		0.00000	0.00000	721.889	18.16	0.60	13,011,582.83	1,275	1,275.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.90	Call	649.71030		0.64971		611.92650	0.61193	649.710	18.30	0.56	0.00	0	19,500.00
€ / R	On 13/06/2016	Foreign Exchange Future			17.39540		17.39540		17.30250	17.30250		18.51	0.00	0.00	0	5,522.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	31.35800		0.03136		32.74490	0.03274	31.358	17.30	0.04	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,698.26870		1.69827		1,629.60240	1.62960	1,698.269	17.28	0.79	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			17.78690		17.78690		17.69010	17.69010		18.67	0.00	0.00	0	6,030.00
€ / R	On 19/12/2016	Foreign Exchange Future			18.17910		18.17910		18.08030	18.08030		18.81	0.00	0.00	0	4,500.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	482.06330		0.48206		511.44920	0.51145	482.063	17.06	0.24	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	671.51410		0.67151		709.33470	0.70933	671.514	17.44	0.31	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	664.29680		0.66430		653.17720	0.65318	664.297	21.60	0.30	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	516.25300		0.51625		518.80900	0.51881	516.253	22.83	0.24	0.00	0	2,961.00
10Y STND	On 17/12/2025	Interest Rate Swap			106.44438		106.44438		106.03233	106.03233			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			103.84830		103.84830		103.41556	103.41556			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.32918		100.32918		100.32688	100.32688			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.46833		100.46833		100.45419	100.45419			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			101.35775		101.35775		101.24381	101.24381			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			101.00605		101.00605		100.84903	100.84903			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			103.04554		103.04554		102.79427	102.79427			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			102.66869		102.66869		102.39952	102.39952			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			455.00900		455.00900		456.60300	456.60300			0.00	0.00	0	2.00
AL37	On 05/05/2016	Index Future			463.24500		463.24500		464.88700	464.88700			0.00	0.00	0	0.00
AL7T	On 04/02/2016	Index Future			518.40700		518.40700		521.48900	521.48900			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			527.79000		527.79000		530.95000	530.95000			0.00	0.00	0	0.00
ALBI	On 04/02/2016	Index Future			470.78500		470.78500		473.74100	473.74100			0.00	0.00	0	620.00
ALBI	On 05/05/2016	Index Future			479.30600		479.30600		482.33600	482.33600			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future			488.62100		488.62100		491.74600	491.74600			0.00	0.00	0	0.00
AU\$ / R	On 15/01/2016	Any day expiry			11.12940		11.12940		11.10240	11.10240		18.18	0.00	0.00	0	3.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			11.21670		11.21670		11.19000	11.19000		17.46	0.00	22,433.40	2	13,588.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	21.79340		0.02179		23.69400	0.02369	21.793	18.60	0.05	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	896.02750		0.89603		873.43380	0.87343	896.028	17.38	0.84	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	284.95160		0.28495		277.00390	0.27700	284.952	17.83	0.44	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.36140		11.36140		11.33460	11.33460		16.33	0.00	0.00	0	2,608.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.53020		11.53020		11.50190	11.50190		16.56	0.00	0.00	0	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
AU\$ / R	On 19/12/2016	Foreign Exchange Future	11.70220		11.70220		11.67310	11.67310		16.75	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future	11.14730		11.14730		11.14830	11.14830		15.81	0.00	0.00	0	2.00
CAD/ R	On 13/06/2016	Foreign Exchange Future	11.34220		11.34220		11.34340	11.34340		16.44	0.00	0.00	0	0.00
CHF / R	On 14/03/2016	Foreign Exchange Future	15.73870		15.73870		15.71990	15.71990		19.89	0.00	0.00	0	6,452.00
CHF / R	On 13/06/2016	Foreign Exchange Future	16.08270		16.08270		16.06430	16.06430		19.94	0.00	0.00	0	0.00
CNH / R	On 14/03/2016	Foreign Exchange Future	2.33490		2.33490		2.33350	2.33350		19.31	0.00	0.00	0	158.00
CNH / R	On 13/06/2016	Foreign Exchange Future	2.35560		2.35560		2.35370	2.35370		19.01	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future	2.29210		2.29210		2.27970	2.27970		21.28	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future	2.34020		2.34020		2.32770	2.32770		21.65	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 04/02/2016	Bond Future	11.01118		75.96192		10.91100	76.57249			0.00	0.00	0	8,710.00
ES33	On 05/05/2016	Bond Future	11.12015		73.54560		11.01605	74.16991			0.00	0.00	0	0.00
ES33	On 04/08/2016	Bond Future	11.21680		74.99173		11.10830	75.63301			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	11.14908		80.07996		11.05392	80.73046			0.00	0.00	0	2,750.00
ES42	On 05/05/2016	Bond Future	11.25818		77.26712		11.15916	77.93232			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	470.65800		470.65800		473.38400	473.38400			0.00	9,413,160.00	2	487.00
GOVI	On 05/05/2016	GOVI	479.17700		479.17700		481.97300	481.97300			0.00	0.00	0	146.00
GOVI	On 04/08/2016	GOVI	488.48900		488.48900		491.37600	491.37600			0.00	0.00	0	0.00
I2025	On 04/02/2016	Bond Future	121.65887		121.65887		121.67480	121.67480			0.00	0.00	0	2,111.00

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 05/05/2016	Bond Future	123.83977		123.83977		123.86022	123.86022			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 04/02/2016	Bond Future	98.91332		98.91332		98.92522	98.92522			0.00	0.00	0	185.00
I2033	On 05/05/2016	Bond Future	99.71143		99.71143		99.72689	99.72689			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	126.00228		126.00228		126.01850	126.01850			0.00	0.00	0	17,818.00
I2038	On 05/05/2016	Bond Future	128.26115		128.26115		128.28183	128.28183			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	126.13370		126.13370		126.14938	126.14938			0.00	0.00	0	12,126.00
I2046	On 05/05/2016	Bond Future	126.96550		126.96550		126.98592	126.98592			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	134.26796		134.26796		134.28462	134.28462			0.00	0.00	0	13,364.00
I2050	On 05/05/2016	Bond Future	136.67479		136.67479		136.69642	136.69642			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	232.62200		232.62200		232.74800	232.74800			0.00	0.00	0	1,038.00
IGOV	On 05/05/2016	Index Future	236.79200		236.79200		236.92900	236.92900			0.00	0.00	0	21.00
IGOV	On 04/08/2016	Index Future	241.38800		241.38800		241.54700	241.54700			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future	630.40100		630.40100		630.62900	630.62900			0.00	0.00	0	157.00
ILBI	On 05/05/2016	Index Future	641.15300		641.15300		641.39100	641.39100			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future	6.71000		93.29000		6.71000	93.29000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future	6.99000		93.01000		6.99000	93.01000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.06000		92.94000		7.06000	92.94000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future	7.23000		92.77000		7.23000	92.77000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future	7.28000		92.72000		7.28000	92.72000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.43000		92.57000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.74000		92.26000		7.74000	92.26000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	8.07000		91.93000		8.07000	91.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	8.21000		91.79000		8.21000	91.79000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	8.40000		91.60000		8.40000	91.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	8.53000		91.47000		8.53000	91.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	8.63000		91.37000		8.63000	91.37000			0.00	0.00	0	0.00
KES / R	On 14/03/2016	Foreign Exchange Future	0.14910		0.14910		0.14910	0.14910			0.00	0.00	0	1,266.00
KES / R	On 13/06/2016	Foreign Exchange Future	0.14920		0.14920		0.14890	0.14890			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future	0.14950		0.14950		0.14790	0.14790			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 14/03/2016	Foreign Exchange Future			0.06840		0.06840		0.06840	0.06840			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.06500		0.06500		0.06530	0.06530			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.06290		0.06290		0.06270	0.06270			0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			10.56030		10.56030		10.47830	10.47830		12.82	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			10.68490		10.68490		10.60220	10.60220		14.81	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.82960		10.82960		10.74520	10.74520		15.49	0.00	0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.10040		1.10040		1.09830	1.09830			0.00	0.00	0	4,406.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.10350		1.10350		1.10130	1.10130			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.10740		1.10740		1.10520	1.10520			0.00	0.00	0	0.00
R186	On 04/02/2016	Bond Future			9.62008		107.26082		9.51948	107.95997		11.34	0.00	0.00	0	68,866.00
R186	On 04/02/2016	Bond Future	7.90	Call	0.77000		0.00077		2.62000	0.00262	0.770	11.01	0.00	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.02	Call	1.73000		0.00173		5.34000	0.00534	1.730	11.01	0.00	0.00	0	700.00
R186	On 04/02/2016	Bond Future	8.40	Call	16.79000		0.01679		38.85000	0.03885	16.790	11.01	0.01	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.45	Call	21.88000		0.02188		48.96000	0.04896	21.880	11.01	0.02	0.00	0	350.00
R186	On 04/02/2016	Bond Future	8.65	Put	7,075.01000		7.07501	6,433.70000	6.43370	7,075.010		11.06	0.96	0.00	0	340.00
R186	On 04/02/2016	Bond Future	8.70	Put	6,713.87000		6.71387	6,083.34000	6.08334	6,713.870		11.07	0.95	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.75	Put	6,357.83000		6.35783	5,739.43000	5.73943	6,357.830		11.09	0.94	0.00	0	11,695.00
R186	On 04/02/2016	Bond Future	8.80	Put	6,007.49000		6.00749	5,402.68000	5.40268	6,007.490		11.11	0.93	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.83	Put	5,800.23000		5.80023	5,204.27000	5.20427	5,800.230		11.12	0.92	0.00	0	33.00
R186	On 04/02/2016	Bond Future	9.20	Put	3,478.71000		3.47871	3,030.93000	3.03093	3,478.710		11.24	0.77	0.00	0	700.00
R186	On 05/05/2016	Bond Future			9.70740		109.20273		9.60217	109.91833		11.12	0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future	8.75	Put	7,456.78000		7.45678	6,915.40000	6.91540	7,456.780		10.88	0.82	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	6,861.68000		6.86168	6,343.74000	6.34374	6,861.680		10.91	0.79	0.00	0	5,350.00
R186	On 04/08/2016	Bond Future			9.77866		106.04368		9.66811	106.78012		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			289.79746		289.79746		289.83534	289.83534			0.00	0.00	0	714.00
R197	On 05/05/2016	Bond Future			294.99246		294.99246		295.04089	295.04089			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			235.37052		235.37052		235.40026	235.40026			0.00	0.00	0	43,034.00
R202	On 05/05/2016	Bond Future			239.58983		239.58983		239.62797	239.62797			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			9.51613		94.53466		9.41539	95.01628		8.75	0.00	0.00	0	16,357.00
R2023	On 05/05/2016	Bond Future			9.61733		92.31598		9.51095	92.80965		8.89	0.00	0.00	0	0.00
R2023	On 04/08/2016	Bond Future			9.69890		94.13054		9.58582	94.63975		8.32	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2023	On 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		8.44497	103.03288		8.34578	103.17816		1.99	0.00	0.00	0	17,164.00
R203	On 05/05/2016	Bond Future		8.65858	100.72752		8.53694	100.87907		1.91	0.00	0.00	0	0.00
R203	On 04/08/2016	Bond Future		8.83159	102.70779		8.67438	102.86864		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		10.01451	85.21124		9.91407	85.88037			0.00	46,440,125.80	545	18,752.00
R2030	On 05/05/2016	Bond Future		10.10067	86.75425		9.99629	87.43858			0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 04/02/2016	Bond Future		10.10393	88.34486		10.00352	89.05318		14.72	0.00	0.00	0	8,437.00
R2032	On 04/02/2016	Bond Future	9.20	Put	6,808.66000	6.80866	6,185.31000	6.18531	6,808.660	14.39	0.94	0.00	0	22.00
R2032	On 04/02/2016	Bond Future	9.30	Put	6,082.56000	6.08256	5,487.74000	5.48774	6,082.560	14.43	0.91	0.00	0	22.00
R2032	On 05/05/2016	Bond Future		10.18756	85.78670		10.08333	86.51093		15.22	0.00	0.00	0	0.00
R2032	On 04/08/2016	Bond Future		10.25813	87.47369		10.14961	88.21766		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		10.20211	85.59085		10.10170	86.35614		16.60	0.00	0.00	0	50,569.00
R2037	On 04/02/2016	Bond Future	9.30	Put	7,407.58000	7.40758	6,736.07000	6.73607	7,407.580	16.17	0.94	0.00	0	16.00
R2037	On 04/02/2016	Bond Future	9.43	Put	6,377.67000	6.37767	5,747.93000	5.74793	6,377.670	16.23	0.90	0.00	0	16.00
R2037	On 05/05/2016	Bond Future		10.28285	87.14070		10.17879	87.92305		16.42	0.00	0.00	0	0.00
R2037	On 04/08/2016	Bond Future		10.35290	84.59444		10.24472	85.39758		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		8.85068	98.96483		8.74848	99.21567		3.83	0.00	0.00	0	38,369.00
R204	On 05/05/2016	Bond Future		9.01119	100.75652		8.89644	101.01543		3.65	0.00	0.00	0	0.00
R204	On 04/08/2016	Bond Future		9.14284	98.69450		9.01148	98.96470		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		10.30272	88.71010		10.20231	89.51712		17.08	0.00	0.00	0	1,820.00
R2040	On 05/05/2016	Bond Future		10.38483	90.31651		10.28076	91.14144		16.90	0.00	0.00	0	0.00
R2040	On 04/08/2016	Bond Future		10.45659	87.58212		10.34839	88.42895		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		10.27616	86.25985		10.18080	87.03101		17.65	0.00	0.00	0	19,969.00
R2044	On 05/05/2016	Bond Future		10.35478	87.82186		10.25599	88.61012		17.48	0.00	0.00	0	0.00
R2044	On 04/08/2016	Bond Future		10.42324	85.16371		10.32057	85.97303		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			10.25706		89.80776		10.16169	90.59265		17.25	0.00	0.00	0	60,433.00
R2048	On 04/02/2016	Bond Future	9.45	Put	7,264.29000		7.26429		6,608.23000	6.60823	7,264.290	16.88	0.91	0.00	0	75.00
R2048	On 04/02/2016	Bond Future	9.55	Put	6,420.20000		6.42020		5,802.78000	5.80278	6,420.200	16.92	0.88	0.00	0	75.00
R2048	On 05/05/2016	Bond Future			10.33078		86.99634		10.23203	87.79865		17.94	0.00	0.00	0	0.00
R2048	On 04/08/2016	Bond Future			10.39274		88.70664		10.29024	89.53022		17.04	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future			9.10760		94.46325		9.00612	94.78087		5.35	0.00	0.00	0	46,776.00
R207	On 04/02/2016	Bond Future	7.27	Call	0.05000		0.00005		0.21000	0.00021	0.050	5.16	0.00	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	0.29000		0.00029		1.04000	0.00104	0.290	5.16	0.00	0.00	0	19.00
R207	On 05/05/2016	Bond Future			9.24857		96.17361		9.13792	96.50036		5.16	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	46.22000		0.04622		65.97000	0.06597	46.220	4.98	0.04	0.00	0	43.00
R207	On 04/08/2016	Bond Future			9.36492		94.41867		9.24268	94.75783		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			9.26907		92.30151		9.16799	92.68300		6.83	0.00	0.00	0	40,521.00
R208	On 05/05/2016	Bond Future			9.38650		90.57091		9.27826	90.96254		6.86	0.00	0.00	0	0.00
R208	On 04/08/2016	Bond Future			9.48236		92.35160		9.36543	92.75667		6.32	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 04/02/2016	Bond Future			10.07879		69.49342		9.97839	70.13166		16.85	0.00	0.00	0	41,013.00
R209	On 04/02/2016	Bond Future	9.52	Put	4,018.61000		4.01861		3,565.46000	3.56546	4,018.610	16.63	0.82	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			10.15102		67.60184		10.04720	68.25411		17.46	0.00	0.00	0	0.00
R209	On 05/05/2016	Bond Future	8.25	Call	99.93000		0.09993		137.91000	0.13791	99.930	16.98	0.04	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	509.90000		0.50990		643.10000	0.64310	509.900	16.98	0.15	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			10.21140		68.93121		10.10379	69.60064		16.61	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	1,968.99000		1.96899		2,246.62000	2.24662	1,968.990	16.42	0.35	0.00	0	6,000.00
R209	On 04/08/2016	Bond Future	10.60	Call	4,850.48000		4.85048		5,310.82000	5.31082	4,850.480	16.99	0.63	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			178.82498		178.82498		178.84778	178.84778			0.00	0.00	0	3,861.00

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 05/05/2016	Bond Future		179.86400	179.86400		179.89331	179.89331			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		134.65299	134.65299		134.67028	134.67028			0.00	0.00	0	860.00
R211	On 05/05/2016	Bond Future		137.06689	137.06689		137.08911	137.08911			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		140.52435	140.52435		140.54294	140.54294			0.00	0.00	0	1,569.00
R212	On 05/05/2016	Bond Future		143.04344	143.04344		143.06724	143.06724			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 04/02/2016	Bond Future		10.03945	79.77931		9.93905	80.42063		14.66	0.00	0.00	0	41,590.00
R213	On 05/05/2016	Bond Future		10.11776	77.67383		10.01367	78.32957		15.14	0.00	0.00	0	0.00
R213	On 04/08/2016	Bond Future		10.18270	79.20074		10.07443	79.87425		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		10.19570	69.65495		10.10036	70.27483		17.43	0.00	0.00	0	30,186.00
R214	On 04/02/2016	Bond Future	9.35	Put	5,979.12000	5.97912	5,449.25000	5.44925	5,979.120	17.01	0.93	0.00	0	25.00
R214	On 04/02/2016	Bond Future	9.45	Put	5,303.75000	5.30375	4,802.35000	4.80235	5,303.750	17.06	0.90	0.00	0	25.00
R214	On 05/05/2016	Bond Future		10.26655	67.61973		10.16798	68.25330		18.11	0.00	0.00	0	4,680.00
R214	On 04/08/2016	Bond Future		10.32570	68.94900		10.22353	69.59931		17.23	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	416.95000	0.41695	504.41000	0.50441	416.950	16.75	0.10	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,240.79000	1.24079	1,436.55000	1.43655	1,240.790	16.77	0.25	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	3,607.21000	3.60721	3,987.69000	3.98769	3,607.210	17.26	0.52	0.00	0	6,300.00
R214	On 04/08/2016	Bond Future	11.30	Call	7,186.04000	7.18604	7,710.25000	7.71025	7,186.040	17.86	0.76	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		27,213.80000	27,213.80000		27,118.91000	27,118.91000			0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future		10.97970	10.97970		10.96680	10.96680		17.01	0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future		11.14210	11.14210		11.12970	11.12970		16.84	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future		5.21440	5.21440		5.17160	5.17160		16.72	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future		5.17420	5.17420		5.13170	5.13170		16.55	0.00	0.00	0	0.00
ZMW / R	On 14/03/2016	Foreign Exchange Future		1.32780	1.32780		1.32270	1.32270			0.00	0.00	0	1.00
ZMW / R	On 13/06/2016	Foreign Exchange Future		1.23960	1.23960		1.23350	1.23350			0.00	0.00	0	0.00

Total for Derivatives : **386,693,278.23** **22,270** **3889926.00**

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
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Grand Total:											386,693,278.23	22,270	3889926.00
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