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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 31/12/2015

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
\$ / R	On 05/01/2016	Any day expiry	15.62540	15.62540		15.51370	15.51370		18.36	0.00	0.00	0	0.00	
\$ / R	On 05/01/2016	Any day expiry	14.97	Call	666.37280	0.66637	556.01920	0.55602	666.373	23.59	0.94	0.00	0	5,000.00
\$ / R	On 05/01/2016	Any day expiry	14.98	Call	656.83750	0.65684	546.60100	0.54660	656.838	23.51	0.94	0.00	0	5,000.00
\$ / R	On 05/01/2016	Any day expiry	15.12	Call	525.71900	0.52572	418.07020	0.41807	525.719	22.43	0.90	0.00	0	5,000.00
\$ / R	On 12/01/2016	Any day expiry	15.64150		15.64150	15.53300	15.53300		17.60	0.00	0.00	0	4,393.00	
\$ / R	On 13/01/2016	Any day expiry	15.64440		15.64440	15.53590	15.53590		17.84	0.00	0.00	0	1,176.00	
\$ / R	On 15/01/2016	Any day expiry	15.65010		15.65010	15.54170	15.54170		18.20	0.00	0.00	0	0.00	
\$ / R	On 15/01/2016	Any day expiry	14.40	Put	6.59940	0.00660	8.63300	0.00863	6.599	21.27	0.03	0.00	0	10,000.00
\$ / R	On 15/01/2016	Any day expiry	14.80	Put	14.48140	0.01448	24.04110	0.02404	14.481	17.82	0.06	0.00	0	10,000.00
\$ / R	On 15/01/2016	Any day expiry	14.90	Put	20.23780	0.02024	35.54050	0.03554	20.238	17.43	0.08	0.00	0	10,000.00
\$ / R	On 15/01/2016	Any day expiry	15.00	Call	681.06510	0.68107	592.71890	0.59272	681.065	17.54	0.89	0.00	0	10,000.00
\$ / R	On 15/01/2016	Any day expiry	15.00	Put	30.96510	0.03097	51.01890	0.05102	30.965	17.54	0.11	0.00	0	10,000.00
\$ / R	On 27/01/2016	Any day expiry	15.68450		15.68450	15.57640	15.57640		18.43	0.00	0.00	0	0.00	
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	0.07740	0.00008	0.09160	0.00009	0.077	30.26	0.00	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	13.50	Put	2.04910	0.00205	2.47310	0.00247	2.049	22.47	0.01	0.00	0	150.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	1,223.07980	1.22308	1,121.27070	1.12127	1,223.080	18.60	0.95	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 27/01/2016	Any day expiry	15.32	Call	519.19980	0.51920	452.90700	0.45291	519.200	18.00	0.69	0.00	0	150.00
\$ / R	On 29/01/2016	Any day expiry			15.69030	15.69030	15.58220	15.58220		18.57	0.00	0.00	0	212.00
\$ / R	On 29/01/2016	Any day expiry	13.74	Put	3.65280	0.00365	4.35340	0.00435	3.653	20.92	0.01	0.00	0	100.00
\$ / R	On 29/01/2016	Any day expiry	14.26	Call	1,441.41920	1.44142	1,337.04120	1.33704	1,441.419	18.77	0.97	0.00	0	100.00
\$ / R	On 29/01/2016	Any day expiry	14.50	Put	21.53320	0.02153	28.99060	0.02899	21.533	18.34	0.06	0.00	0	2,000.00
\$ / R	On 12/02/2016	Any day expiry			15.73110	15.73110	15.62280	15.62280		18.69	0.00	0.00	0	106.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	0.13870	0.00014	0.19270	0.00019	0.139	26.63	0.00	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	575.88080	0.57588	514.66600	0.51467	575.881	18.21	0.64	0.00	0	1,000.00
\$ / R	On 19/02/2016	Any day expiry			15.75180	15.75180	15.64310	15.64310		18.62	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	1,835.27820	1.83528	1,730.19000	1.73019	1,835.278	18.22	0.97	0.00	0	3,600.00
\$ / R	On 19/02/2016	Any day expiry	14.30	Put	26.45310	0.02645	37.14450	0.03714	26.453	17.15	0.06	0.00	0	100.00
\$ / R	On 19/02/2016	Any day expiry	14.91	Call	951.58830	0.95159	871.43290	0.87143	951.588	17.52	0.81	0.00	0	100.00
\$ / R	On 25/02/2016	Any day expiry			15.76950	15.76950	15.66050	15.66050		18.58	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	0.48620	0.00049	0.68100	0.00068	0.486	24.60	0.00	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	13.50	Put	9.49500	0.00950	11.74630	0.01175	9.495	19.79	0.02	0.00	0	150.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	1,036.70340	1.03670	954.19770	0.95420	1,036.703	17.45	0.82	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	15.64	Call	519.91510	0.51992	468.02270	0.46802	519.915	18.43	0.56	0.00	0	150.00
\$ / R	On 26/02/2016	Any day expiry			15.77250	15.77250	15.66340	15.66340		18.60	0.00	0.00	0	392.00
\$ / R	On 29/02/2016	Any day expiry			15.78130	15.78130	15.67210	15.67210		18.60	0.00	0.00	0	133.00
\$ / R	On 29/02/2016	Any day expiry	13.92	Put	19.24730	0.01925	24.00100	0.02400	19.247	18.07	0.04	0.00	0	100.00
\$ / R	On 29/02/2016	Any day expiry	14.60	Call	1,252.44220	1.25244	1,163.23040	1.16323	1,252.442	17.26	0.87	0.00	0	100.00
\$ / R	On 02/03/2016	Any day expiry			15.78720	15.78720	15.67790	15.67790		18.65	0.00	0.00	0	0.00
\$ / R	On 02/03/2016	Any day expiry	14.60	Call	1,262.22600	1.26223	1,173.50310	1.17350	1,262.226	17.32	0.87	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	14.61	Call	1,253.75000	1.25375	1,165.30130	1.16530	1,253.750	17.32	0.87	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	14.62	Call	1,245.29760	1.24530	1,157.12490	1.15712	1,245.298	17.33	0.87	0.00	0	10,000.00
\$ / R	On 07/03/2016	Any day expiry			15.80200	15.80200	15.69250	15.69250		18.65	0.00	0.00	0	187.00
\$ / R	On 11/03/2016	Any day expiry			15.81390	15.81390	15.70430	15.70430		18.79	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			15.82280	15.82280	15.71310	15.71310		18.74	0.00	92,595,025.60	5,852	1,005,277.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	1.14560	0.00115	1.37610	0.00138	1.146	24.95	0.00	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	1.23810	0.00124	1.48600	0.00149	1.238	24.82	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	1.68440	0.00168	2.01540	0.00202	1.684	24.30	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	1.76340	0.00176	2.10900	0.00211	1.763	24.22	0.00	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	1.99180	0.00199	2.37930	0.00238	1.992	24.02	0.00	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	2.11640	0.00212	2.52670	0.00253	2.116	23.91	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	2.28270	0.00228	2.72320	0.00272	2.283	23.79	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	2.69380	0.00269	3.20860	0.00321	2.694	23.50	0.00	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	3.37050	0.00337	4.00600	0.00401	3.371	23.11	0.01	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	3,277.97090	3.27797	3,169.22170	3.16922	3,277.971	22.36	0.99	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	6.71010	0.00671	7.87410	0.00787	6.710	21.82	0.01	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	3,030.04280	3.03004	2,921.62410	2.92162	3,030.043	21.64	0.99	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	8.76720	0.00877	10.39020	0.01039	8.767	21.17	0.02	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	10.61270	0.01061	12.65990	0.01266	10.613	20.70	0.02	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	2,634.85530	2.63486	2,527.54000	2.52754	2,634.855	20.39	0.98	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	13.01380	0.01301	15.62470	0.01562	13.014	20.20	0.02	0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	2,340.48110	2.34048	2,234.51140	2.23451	2,340.481	19.45	0.97	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	2,291.64910	2.29165	2,185.96240	2.18596	2,291.649	19.29	0.97	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	24.35400	0.02435	29.70990	0.02971	24.354	18.67	0.04	0.00	0	4,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	2,087.46800	2.08747	1,983.20150	1.98320	2,087.468	18.64	0.96	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	1,913.88670	1.91389	1,811.19260	1.81119	1,913.887	18.08	0.94	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.95	Put	31.48940	0.03149	38.59370	0.03859	31.489	18.05	0.06	0.00	0	32,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	1,856.38220	1.85638	1,754.29950	1.75430	1,856.382	17.89	0.94	0.00	0	1,750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	1,761.00040	1.76100	1,660.04470	1.66004	1,761.000	17.58	0.93	0.00	0	9,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	43.48090	0.04348	55.46640	0.05547	43.481	17.27	0.08	0.00	0	800.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	1,657.21710	1.65722	1,559.69280	1.55969	1,657.217	17.27	0.92	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.26	Put	49.33600	0.04934	62.49700	0.06250	49.336	17.29	0.08	0.00	0	402.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	1,567.47470	1.56747	1,471.97070	1.47197	1,567.475	17.32	0.91	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	1,401.98570	1.40199	1,310.84710	1.31085	1,401.986	17.41	0.88	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Put	79.18570	0.07919	97.74710	0.09775	79.186	17.41	0.12	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	1,326.18010	1.32618	1,237.33920	1.23734	1,326.180	17.45	0.86	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	1,236.03200	1.23603	1,150.18940	1.15019	1,236.032	17.50	0.83	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Put	113.23200	0.11323	137.08940	0.13709	113.232	17.50	0.17	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	1,196.02180	1.19602	1,111.60720	1.11161	1,196.022	17.52	0.82	0.00	0	29,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.99	Put	180.28080	0.18028	214.74610	0.21475	180.281	17.63	0.24	0.00	0	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.00	Put	183.00460	0.18300	218.00210	0.21800	183.005	17.64	0.24	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.01	Put	185.94780	0.18595	221.29220	0.22129	185.948	17.65	0.24	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.04	Put	194.99630	0.19500	231.34860	0.23135	194.996	17.69	0.25	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.16	Put	234.04830	0.23405	274.45870	0.27446	234.048	17.86	0.28	11,346,237.00	2,500	0.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.20	Call	870.88960	0.87089	802.96270	0.80296	870.890	17.91	0.70	0.00	0	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	826.71020	0.82671	761.16550	0.76117	826.710	18.01	0.68	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.53	Call	676.56330	0.67656	619.75010	0.61975	676.563	18.37	0.61	0.00	0	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.55	Call	665.91760	0.66592	609.76490	0.60976	665.918	18.39	0.60	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.56	Call	660.64430	0.66064	604.81800	0.60482	660.644	18.41	0.60	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.57	Call	655.40290	0.65540	599.90520	0.59991	655.403	18.42	0.59	0.00	0	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.59	Call	645.01600	0.64502	590.17040	0.59017	645.016	18.45	0.59	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	639.87020	0.63987	585.34830	0.58535	639.870	18.46	0.58	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	566.45710	0.56646	517.77010	0.51777	566.457	18.67	0.54	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Call	522.44800	0.52245	477.86130	0.47786	522.448	18.85	0.51	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Put	640.79350	0.64079	710.17300	0.71017	640.793	19.17	0.53	0.00	0	201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.20	Call	394.73650	0.39474	359.58330	0.35958	394.737	19.59	0.41	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.34	Call	352.50650	0.35251	320.61800	0.32062	352.507	19.89	0.38	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	309.67470	0.30967	281.16900	0.28117	309.675	20.24	0.34	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	253.03710	0.25304	229.45220	0.22945	253.037	20.77	0.29	0.00	0	35,000.00
\$ / R	On 15/03/2016	Any day expiry			15.82580	15.82580	15.71610	15.71610		18.87	0.00	0.00	0	50.00
\$ / R	On 16/03/2016	Any day expiry			15.82870	15.82870	15.71900	15.71900		18.90	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	15.52100	0.01552	18.52950	0.01853	15.521	19.97	0.03	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	1,303.39210	1.30339	1,215.54490	1.21554	1,303.392	17.55	0.85	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			15.84950	15.84950	15.73970	15.73970		18.91	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	27.67810	0.02768	32.69530	0.03270	27.678	18.87	0.05	0.00	0	19,744.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	1,073.74080	1.07374	995.85160	0.99585	1,073.741	17.74	0.76	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			15.86730	15.86730	15.75740	15.75740		18.89	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	3.10600	0.00311	3.23670	0.00324	3.106	23.87	0.01	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	24.11560	0.02412	28.05930	0.02806	24.116	19.05	0.04	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	915.20200	0.91520	847.68660	0.84769	915.202	18.04	0.69	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	553.60080	0.55360	509.80090	0.50980	553.601	19.11	0.49	0.00	0	150.00
\$ / R	On 15/04/2016	Any day expiry			15.91840	15.91840	15.80800	15.80800		19.07	0.00	0.00	0	50.00
\$ / R	On 18/04/2016	Any day expiry			15.92750	15.92750	15.81700	15.81700		19.10	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	61.50320	0.06150	68.36100	0.06836	61.503	17.95	0.08	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	911.39480	0.91139	849.27000	0.84927	911.395	18.30	0.65	0.00	0	17,896.00
\$ / R	On 26/04/2016	Any day expiry			15.95180	15.95180	15.84100	15.84100		19.12	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	5.26830	0.00527	5.55720	0.00556	5.268	22.51	0.01	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	35.43260	0.03543	39.70500	0.03970	35.433	18.41	0.05	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	822.92990	0.82293	766.88290	0.76688	822.930	18.69	0.59	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	562.13520	0.56214	522.44150	0.52244	562.135	19.75	0.45	0.00	0	150.00
\$ / R	On 10/05/2016	Any day expiry			15.99430	15.99430	15.88300	15.88300		19.17	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	112.86620	0.11287	127.04260	0.12704	112.866	17.51	0.13	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	962.02670	0.96203	901.36740	0.90137	962.027	18.42	0.63	0.00	0	8,403.00
\$ / R	On 13/05/2016	Any day expiry			16.00340	16.00340	15.89200	15.89200		19.20	0.00	0.00	0	50.00
\$ / R	On 27/05/2016	Any day expiry			16.04590	16.04590	15.93390	15.93390		19.27	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	7.02400	0.00702	7.23190	0.00723	7.024	21.11	0.01	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	44.34550	0.04435	51.15200	0.05115	44.346	17.64	0.06	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	751.41630	0.75142	705.16430	0.70516	751.416	19.41	0.51	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	560.11500	0.56011	524.02490	0.52402	560.115	20.39	0.40	0.00	0	150.00
\$ / R	On 31/05/2016	Any day expiry			16.05800	16.05800	15.94590	15.94590		19.22	0.00	0.00	0	230.00
\$ / R	On 06/06/2016	Any day expiry			16.07630	16.07630	15.96390	15.96390		19.29	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	9.76510	0.00977	10.28820	0.01029	9.765	19.41	0.01	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	1,108.98630	1.10899	1,046.75680	1.04676	1,108.986	18.26	0.65	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry			16.08230	16.08230	15.96990	15.96990		19.31	0.00	0.00	0	0.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	201.22780	0.20123	226.59510	0.22660	201.228	17.52	0.19	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	950.90690	0.95091	896.16950	0.89617	950.907	18.80	0.59	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry			16.08540	16.08540	15.97290	15.97290		19.31	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			16.09750	16.09750	15.98490	15.98490		19.28	0.00	17,787,737.50	1,105	49,326.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	9.91260	0.00991	10.33830	0.01034	9.913	19.31	0.01	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	16.82410	0.01682	20.03890	0.02004	16.824	17.00	0.02	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	19.92850	0.01993	23.64240	0.02364	19.928	17.03	0.03	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	28.54700	0.02855	33.57750	0.03358	28.547	17.08	0.04	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	2,644.47150	2.64447	2,539.47820	2.53948	2,644.472	17.16	0.94	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	46.97150	0.04697	54.57820	0.05458	46.971	17.16	0.06	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	49.24440	0.04924	57.15110	0.05715	49.244	17.17	0.06	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	134.95150	0.13495	152.57350	0.15257	134.951	17.35	0.14	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	182.04150	0.18204	205.64170	0.20564	182.042	17.42	0.17	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	272.00820	0.27201	303.58110	0.30358	272.008	17.68	0.23	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	1,463.57260	1.46357	1,384.47860	1.38448	1,463.573	17.74	0.76	0.00	0	330.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	1,415.73130	1.41573	1,338.35430	1.33835	1,415.731	17.79	0.74	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	830.68820	0.83069	782.55210	0.78255	830.688	19.28	0.53	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	780.09500	0.78010	734.45100	0.73445	780.095	19.50	0.50	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	675.10130	0.67510	634.75260	0.63475	675.101	20.00	0.45	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	558.05230	0.55805	524.25130	0.52425	558.052	20.67	0.38	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	525.50510	0.52551	493.44090	0.49344	525.505	20.90	0.37	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	332.19420	0.33219	309.59050	0.30959	332.194	22.57	0.25	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	317.36160	0.31736	295.61940	0.29562	317.362	22.72	0.24	0.00	0	6,600.00
\$ / R	On 24/06/2016	Any day expiry			16.13090	16.13090	16.01790	16.01790		19.36	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	389.34140	0.38934	428.54740	0.42855	389.341	17.94	0.29	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	682.52690	0.68253	642.75640	0.64276	682.527	20.17	0.44	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			16.14300	16.14300	16.02990	16.02990		19.34	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	8.70270	0.00870	8.96260	0.00896	8.703	20.02	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	50.51070	0.05051	56.80180	0.05680	50.511	16.90	0.06	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	702.99560	0.70300	662.69930	0.66270	702.996	20.11	0.45	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	582.95480	0.58295	549.01980	0.54902	582.955	20.80	0.38	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry			16.23320	16.23320	16.11900	16.11900		19.45	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	10.87750	0.01088	10.94620	0.01095	10.878	19.44	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	51.41980	0.05142	61.26200	0.06126	51.420	16.12	0.06	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	659.57230	0.65957	624.35420	0.62435	659.572	20.83	0.40	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	582.34050	0.58234	550.74210	0.55074	582.341	21.35	0.36	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			16.28020	16.28020	16.16540	16.16540		19.50	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	17.18350	0.01718	18.14920	0.01815	17.183	16.17	0.02	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	1,337.33400	1.33733	1,273.98500	1.27398	1,337.334	18.27	0.66	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			16.32730	16.32730	16.21190	16.21190		19.55	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	13.22290	0.01322	13.66900	0.01367	13.223	18.98	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	49.91740	0.04992	63.98450	0.06398	49.917	15.33	0.06	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	621.32900	0.62133	590.28470	0.59028	621.329	21.58	0.35	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	574.22060	0.57422	544.03740	0.54404	574.221	21.94	0.33	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			16.36170	16.36170	16.24590	16.24590		19.50	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	644.85990	0.64486	613.74330	0.61374	644.860	21.56	0.36	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry			16.36800	16.36800	16.25210	16.25210		19.50	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	86.03290	0.08603	101.45410	0.10145	86.033	15.73	0.08	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	756.37040	0.75637	720.44250	0.72044	756.370	20.88	0.41	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			16.37110	16.37110	16.25520	16.25520		19.51	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			16.38370	16.38370	16.26760	16.26760		19.56	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	385.45150	0.38545	417.44580	0.41745	385.452	17.80	0.25	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	484.19970	0.48420	459.10530	0.45911	484.200	22.84	0.28	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			16.38990	16.38990	16.27380	16.27380		19.56	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			16.40250	16.40250	16.28620	16.28620		19.54	0.00	4,100,625.00	250	33,674.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	29.30870	0.02931	34.69470	0.03469	29.309	14.44	0.04	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	246.42230	0.24642	273.99670	0.27400	246.422	17.11	0.18	0.00	0	17,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	740.22330	0.74022	704.90140	0.70490	740.223	21.13	0.39	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	693.04230	0.69304	659.81490	0.65981	693.042	21.43	0.37	0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	387.11190	0.38711	367.05250	0.36705	387.112	23.89	0.22	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			16.43070	16.43070	16.31410	16.31410		19.60	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	15.84680	0.01585	16.07350	0.01607	15.847	18.57	0.02	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	55.48240	0.05548	61.37630	0.06138	55.482	15.08	0.06	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	606.11340	0.60611	576.21020	0.57621	606.113	22.18	0.33	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	576.00190	0.57600	547.56770	0.54757	576.002	22.38	0.31	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			16.52320	16.52320	16.40560	16.40560		19.62	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	17.00910	0.01701	17.76570	0.01777	17.009	18.12	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	58.58620	0.05859	59.71190	0.05971	58.586	14.84	0.06	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	592.30290	0.59230	564.79160	0.56479	592.303	22.74	0.30	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	579.07020	0.57907	552.10820	0.55211	579.070	22.84	0.30	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			16.63410	16.63410	16.51510	16.51510		19.73	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	17.57570	0.01758	19.52450	0.01952	17.576	17.57	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	57.76680	0.05777	60.35930	0.06036	57.767	14.39	0.06	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	583.55510	0.58356	558.31960	0.55832	583.555	23.41	0.28	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			16.68790	16.68790	16.56820	16.56820		19.76	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			16.70470	16.70470	16.58480	16.58480		19.75	0.00	0.00	0	6,418.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	16.88780	0.01689	19.42170	0.01942	16.888	17.11	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	55.26080	0.05526	67.41970	0.06742	55.261	14.03	0.05	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	443.61090	0.44361	474.63110	0.47463	443.611	17.66	0.24	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	450.26490	0.45026	481.72100	0.48172	450.265	17.68	0.24	0.00	0	27,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	520.18760	0.52019	556.08930	0.55609	520.188	17.82	0.27	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,900.95970	1.90096	1,821.55730	1.82156	1,900.960	17.96	0.71	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	807.21140	0.80721	774.06780	0.77407	807.211	22.12	0.36	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	724.53930	0.72454	694.58780	0.69459	724.539	22.72	0.33	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	709.14050	0.70914	679.78510	0.67979	709.141	22.84	0.32	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	705.78020	0.70578	676.55810	0.67656	705.780	22.86	0.32	12,418,587.72	2,310	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	681.32920	0.68133	653.05830	0.65306	681.329	23.07	0.31	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	665.72440	0.66572	638.05750	0.63806	665.724	23.20	0.31	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	596.82410	0.59682	576.32380	0.57632	596.824	23.90	0.28	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	590.98670	0.59099	570.69790	0.57070	590.987	24.02	0.27	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future			16.91910	16.91910	16.79980	16.79980		20.09	0.00	0.00	0	0.00
\$ / R	On 19/06/2017	Foreign Exchange Future			17.14930	17.14930	17.03320	17.03320		20.43	0.00	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			15.82280	15.82280	15.71310	15.71310		18.74	0.00	0.00	0	1,279.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			16.09750	16.09750	15.98490	15.98490		19.28	0.00	0.00	0	151.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			16.40250	16.40250	16.28620	16.28620		19.54	0.00	0.00	0	80.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			16.70470	16.70470	16.58480	16.58480		19.75	0.00	0.00	0	0.00
£ / R	On 12/01/2016	Any day expiry			23.18660	23.18660	23.04510	23.04510		19.18	0.00	0.00	0	15.00
£ / R	On 26/02/2016	Any day expiry			23.38220	23.38220	23.24000	23.24000		20.18	0.00	0.00	0	163.00
£ / R	On 29/02/2016	Any day expiry			23.39520	23.39520	23.25290	23.25290		20.06	0.00	0.00	0	56.00
£ / R	On 07/03/2016	Any day expiry			23.42600	23.42600	23.28330	23.28330		20.19	0.00	0.00	0	50.00
£ / R	On 14/03/2016	Foreign Exchange Future			23.45710	23.45710	23.31420	23.31420		20.33	0.00	23,762,042.30	1,013	33,567.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 14/03/2016	Foreign Exchange Future	20.75	Put	78.56950	0.07857	77.97710	0.07798	78.569	19.96	0.08	0.00	0	21,300.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.95	Call	663.21140	0.66321	603.92790	0.60393	663.211	20.86	0.43	0.00	0	11,000.00
£ / R	On 13/06/2016	Foreign Exchange Future			23.87270	23.87270	23.73090	23.73090		20.23	0.00	477,454.00	20	858.00
£ / R	On 08/09/2016	Any day expiry			24.28720	24.28720	24.13710	24.13710		19.68	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	338.38750	0.33839	361.27290	0.36127	338.388	18.07	0.16	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	1,061.03820	1.06104	1,010.35340	1.01035	1,061.038	20.87	0.39	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			24.34010	24.34010	24.18950	24.18950		19.62	0.00	0.00	0	225.00
£ / R	On 19/12/2016	Foreign Exchange Future			24.80460	24.80460	24.65010	24.65010		19.29	0.00	0.00	0	0.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.13167	0.13167	0.13052	0.13052		22.83	0.00	0.00	0	6,938.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.13435	0.13435	0.13315	0.13315		21.75	0.00	0.00	0	4,588.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.13742	0.13742	0.13619	0.13619		20.97	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry			17.13540	17.13540	17.02110	17.02110		17.77	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	2,287.76660	2.28777	2,174.14690	2.17415	2,287.767	22.55	0.99	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	2,218.11480	2.21811	2,104.66110	2.10466	2,218.115	22.26	0.99	0.00	0	1,000.00
€ / R	On 29/01/2016	Any day expiry			17.14890	17.14890	17.03470	17.03470		18.06	0.00	0.00	0	0.00
€ / R	On 29/01/2016	Any day expiry	15.15	Put	5.01580	0.00502	6.40870	0.00641	5.016	20.33	0.01	0.00	0	100.00
€ / R	On 29/01/2016	Any day expiry	15.52	Call	1,639.15420	1.63915	1,528.87160	1.52887	1,639.154	18.89	0.97	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry			17.22720	17.22720	17.11270	17.11270		18.15	0.00	0.00	0	0.00
€ / R	On 19/02/2016	Any day expiry	15.40	Put	17.13180	0.01713	16.02250	0.01602	17.132	17.36	0.04	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry	16.06	Call	1,237.62260	1.23762	1,138.14540	1.13815	1,237.623	17.06	0.87	0.00	0	100.00
€ / R	On 26/02/2016	Any day expiry			17.25290	17.25290	17.13800	17.13800		18.13	0.00	0.00	0	34.00
€ / R	On 07/03/2016	Any day expiry			17.28950	17.28950	17.17420	17.17420		18.12	0.00	0.00	0	5.00
€ / R	On 14/03/2016	Foreign Exchange Future			17.31570	17.31570	17.20010	17.20010		18.18	0.00	692,628.00	40	69,611.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	2.32460	0.00232	2.61020	0.00261	2.325	24.09	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	2.84270	0.00284	3.20010	0.00320	2.843	23.72	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	6.69080	0.00669	7.47140	0.00747	6.691	22.13	0.01	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	8.18440	0.00818	9.16560	0.00917	8.184	21.59	0.01	0.00	0	17,534.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	15.53780	0.01554	17.56130	0.01756	15.538	19.89	0.03	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	2,437.54030	2.43754	2,324.89830	2.32490	2,437.540	19.00	0.96	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Put	21.84030	0.02184	24.79830	0.02480	21.840	19.00	0.04	0.00	0	33,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	23.38730	0.02339	26.57830	0.02658	23.387	18.82	0.04	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Call	1,983.15250	1.98315	1,872.90550	1.87291	1,983.153	17.59	0.94	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	37.45250	0.03745	42.80550	0.04281	37.453	17.59	0.06	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	1,460.46280	1.46046	1,360.59900	1.36060	1,460.463	17.17	0.86	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	1,418.58580	1.41859	1,319.80580	1.31981	1,418.586	17.18	0.86	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	1,296.13460	1.29613	1,200.86400	1.20086	1,296.135	17.22	0.83	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	1,178.81500	1.17882	1,087.42780	1.08743	1,178.815	17.26	0.79	0.00	0	36,640.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.76	Call	861.93340	0.86193	786.60780	0.78661	861.933	17.62	0.67	0.00	0	1,275.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.90	Call	778.68670	0.77869	707.99960	0.70800	778.687	17.77	0.63	0.00	0	19,500.00
€ / R	On 13/06/2016	Foreign Exchange Future			17.66620	17.66620	17.54720	17.54720		18.40	0.00	0.00	0	5,522.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	22.02730	0.02203	25.45730	0.02546	22.027	17.37	0.03	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,903.62580	1.90363	1,804.85650	1.80486	1,903.626	17.03	0.83	0.00	0	6,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 19/09/2016	Foreign Exchange Future			18.06670		18.06670		17.94370	17.94370		18.58	0.00	0.00	0	6,030.00
€ / R	On 19/12/2016	Foreign Exchange Future			18.47200		18.47200		18.34420	18.34420		18.74	0.00	0.00	0	4,500.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	405.36120		0.40536		432.41040	0.43241	405.361	16.95	0.21	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	565.00160		0.56500		602.65120	0.60265	565.002	17.15	0.27	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	728.93560		0.72894		700.95040	0.70095	728.936	21.27	0.32	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	561.97780		0.56198		544.19060	0.54419	561.978	22.46	0.25	0.00	0	2,961.00
10Y STND	On 17/12/2025	Interest Rate Swap			107.24958		107.24958		106.47300	106.47300			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			104.68262		104.68262		103.87837	103.87837			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.38586		100.38586		100.33145	100.33145			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.55757		100.55757		100.47594	100.47594			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			101.48713		101.48713		101.29387	101.29387			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			101.14576		101.14576		100.91245	100.91245			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			103.53184		103.53184		103.04188	103.04188			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			103.18124		103.18124		102.66982	102.66982			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			451.52000		451.52000		454.08900	454.08900			0.00	0.00	0	2.00
AL37	On 05/05/2016	Index Future			459.68100		459.68100		462.30000	462.30000			0.00	0.00	0	0.00
AL7T	On 04/02/2016	Index Future			512.62400		512.62400		516.87700	516.87700			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			521.89000		521.89000		526.22400	526.22400			0.00	0.00	0	0.00
ALBI	On 04/02/2016	Index Future			465.17200		465.17200		469.30700	469.30700			0.00	0.00	0	620.00
ALBI	On 05/05/2016	Index Future			473.58000		473.58000		477.79300	477.79300			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future			482.75700		482.75700		487.05600	487.05600			0.00	0.00	0	0.00
AU\$ / R	On 15/01/2016	Any day expiry			11.44750		11.44750		11.31970	11.31970		18.81	0.00	0.00	0	3.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			11.53980		11.53980		11.41070	11.41070		17.47	0.00	0.00	0	13,563.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	12.33010		0.01233		13.85900	0.01386	12.330	19.77	0.03	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	1,175.62990		1.17563		1,057.11750	1.05712	1,175.630	17.28	0.92	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	432.15320		0.43215		358.64310	0.35864	432.153	17.38	0.58	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.69270		11.69270		11.56040	11.56040		16.49	0.00	0.00	0	2,608.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.86960		11.86960		11.73370	11.73370		16.53	0.00	0.00	0	500.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			12.05080		12.05080		11.91220	11.91220		16.71	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			11.40090		11.40090		11.29200	11.29200		15.91	0.00	0.00	0	2.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.60360		11.60360		11.49150	11.49150		16.32	0.00	0.00	0	0.00
CHF / R	On 14/03/2016	Foreign Exchange Future			16.02070		16.02070		15.91710	15.91710		19.46	0.00	0.00	0	6,452.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CHF / R	On 13/06/2016	Foreign Exchange Future			16.37280		16.37280		16.26650	16.26650		19.94	0.00	0.00	0	0.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.38410		2.38410		2.36860	2.36860		19.14	0.00	0.00	0	158.00
CNH / R	On 13/06/2016	Foreign Exchange Future			2.40320		2.40320		2.38890	2.38890		19.08	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.32780		2.32780		2.31230	2.31230		21.14	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future			2.37690		2.37690		2.36080	2.36080		21.76	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			11.19092		74.88595		11.05542	75.69478			0.00	0.00	0	8,710.00
ES33	On 05/05/2016	Bond Future			11.30661		72.44779		11.16624	73.27181			0.00	0.00	0	0.00
ES33	On 04/08/2016	Bond Future			11.41071		73.86719		11.26529	74.70795			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			11.32408		78.90824		11.18852	79.81313			0.00	0.00	0	2,750.00
ES42	On 05/05/2016	Bond Future			11.43998		76.07166		11.29934	76.99356			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			465.45600		465.45600		469.28500	469.28500			0.00	0.00	0	487.00
GOVI	On 05/05/2016	GOVI			473.86900		473.86900		477.77100	477.77100			0.00	0.00	0	146.00
GOVI	On 04/08/2016	GOVI			483.05100		483.05100		487.03300	487.03300			0.00	0.00	0	0.00
I2025	On 04/02/2016	Bond Future			121.60759		121.60759		121.61446	121.61446			0.00	0.00	0	2,111.00
I2025	On 05/05/2016	Bond Future			123.78463		123.78463		123.79239	123.79239			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 04/02/2016	Bond Future			100.31420		100.31420		100.31924	100.31924			0.00	0.00	0	185.00
I2033	On 05/05/2016	Bond Future			101.13494		101.13494		101.14071	101.14071			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 04/02/2016	Bond Future	125.95121		125.95121		125.95801	125.95801			0.00	0.00	0	17,818.00
I2038	On 05/05/2016	Bond Future	128.20594		128.20594		128.21363	128.21363			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	126.08423		126.08423		126.09071	126.09071			0.00	0.00	0	12,126.00
I2046	On 05/05/2016	Bond Future	126.91217		126.91217		126.91952	126.91952			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	134.21545		134.21545		134.22249	134.22249			0.00	0.00	0	13,364.00
I2050	On 05/05/2016	Bond Future	136.61833		136.61833		136.62608	136.62608			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	232.76900		232.76900		232.49200	232.49200			0.00	0.00	0	1,038.00
IGOV	On 05/05/2016	Index Future	236.93700		236.93700		236.65600	236.65600			0.00	0.00	0	21.00
IGOV	On 04/08/2016	Index Future	241.52300		241.52300		241.23900	241.23900			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future	629.83600		629.83600		629.94900	629.94900			0.00	0.00	0	157.00
ILBI	On 05/05/2016	Index Future	640.57400		640.57400		640.69100	640.69100			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future	6.71000		93.29000		6.71000	93.29000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future	6.99000		93.01000		6.99000	93.01000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.06000		92.94000		7.06000	92.94000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future	7.23000		92.77000		7.23000	92.77000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future	7.28000		92.72000		7.28000	92.72000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.43000		92.57000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.74000		92.26000		7.74000	92.26000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	8.07000		91.93000		8.07000	91.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	8.21000		91.79000		8.21000	91.79000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	8.40000		91.60000		8.40000	91.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	8.53000		91.47000		8.53000	91.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	8.63000		91.37000		8.63000	91.37000			0.00	0.00	0	0.00
KES / R	On 14/03/2016	Foreign Exchange Future	0.15140		0.15140		0.15140	0.15140			0.00	0.00	0	1,266.00
KES / R	On 13/06/2016	Foreign Exchange Future	0.15070		0.15070		0.15070	0.15070			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future	0.15070		0.15070		0.15070	0.15070			0.00	0.00	0	0.00
NGN / R	On 14/03/2016	Foreign Exchange Future	0.07050		0.07050		0.06990	0.06990			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future	0.06700		0.06700		0.06670	0.06670			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future	0.06480		0.06480		0.06410	0.06410			0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future	10.81180		10.81180		10.69620	10.69620		12.77	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future	10.94220		10.94220		10.82510	10.82510		14.72	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			11.09240		11.09240		10.97290	10.97290		15.43	0.00	0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.09430		1.09430		1.09460	1.09460			0.00	0.00	0	4,406.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.09740		1.09740		1.09770	1.09770			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.10150		1.10150		1.10180	1.10180			0.00	0.00	0	0.00
R186	On 04/02/2016	Bond Future			9.79665		106.04893		9.66577	106.94537		11.52	0.00	38,177,614.80	360	69,294.00
R186	On 04/02/2016	Bond Future	7.90	Call	0.15000		0.00015		0.39000	0.00039	0.150	11.20	0.00	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.02	Call	0.39000		0.00039		0.93000	0.00093	0.390	11.20	0.00	0.00	0	700.00
R186	On 04/02/2016	Bond Future	8.40	Call	5.08000		0.00508		10.58000	0.01058	5.080	11.20	0.00	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.45	Call	6.87000		0.00687		14.06000	0.01406	6.870	11.20	0.01	0.00	0	350.00
R186	On 04/02/2016	Bond Future	8.65	Put	8,248.18000		8.24818		7,371.96000	7.37196	8,248.180	11.20	0.98	0.00	0	340.00
R186	On 04/02/2016	Bond Future	8.70	Put	7,877.64000		7.87764		7,006.86000	7.00686	7,877.640	11.20	0.98	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.75	Put	7,510.44000		7.51044		6,646.25000	6.64625	7,510.440	11.20	0.97	0.00	0	11,695.00
R186	On 04/02/2016	Bond Future	8.80	Put	7,147.28000		7.14728		6,290.68000	6.29068	7,147.280	11.22	0.97	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.83	Put	6,931.37000		6.93137		6,079.95000	6.07995	6,931.370	11.23	0.96	0.00	0	33.00
R186	On 04/02/2016	Bond Future	9.20	Put	4,435.12000		4.43512		3,695.48000	3.69548	4,435.120	11.34	0.86	0.00	0	700.00
R186	On 05/05/2016	Bond Future			9.89169		107.96543		9.75535	108.87885		11.29	0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future	8.75	Put	8,488.70000		8.48870		7,708.76000	7.70876	8,488.700	10.98	0.86	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	7,860.90000		7.86090		7,103.37000	7.10337	7,860.900	11.01	0.84	0.00	0	5,350.00
R186	On 04/08/2016	Bond Future			9.97168		104.77470		9.82957	105.70692		11.18	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			289.67477		289.67477		289.69124	289.69124			0.00	0.00	0	714.00
R197	On 05/05/2016	Bond Future			294.86039		294.86039		294.87893	294.87893			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			235.27645		235.27645		235.28873	235.28873			0.00	21,174,880.50	90	42,944.00
R202	On 05/05/2016	Bond Future			239.48835		239.48835		239.50224	239.50224			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			9.71718		93.58295		9.56062	94.32297		8.92	0.00	0.00	0	16,357.00
R2023	On 05/05/2016	Bond Future			9.82890		91.34405		9.66451	92.09810		9.06	0.00	0.00	0	0.00
R2023	On 04/08/2016	Bond Future			9.92273		93.13305		9.74976	93.90267		8.49	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			8.63254		102.75892		8.48614	102.97266		2.04	0.00	0.00	0	16,689.00
R203	On 05/05/2016	Bond Future			8.88581		100.44530		8.70991	100.66367		1.96	0.00	0.00	0	0.00
R203	On 04/08/2016	Bond Future			9.12082		102.41286		8.90151	102.63637		1.59	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 04/02/2016	Bond Future			10.20100		83.98854		10.06019	84.90940			0.00	0.00	0	18,752.00
R2030	On 05/05/2016	Bond Future			10.29410		85.50665		10.14827	86.44477			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			10.29044		87.05205		10.14966	88.02514		14.89	0.00	0.00	0	8,437.00
R2032	On 04/02/2016	Bond Future	9.20	Put	8,035.37000		8.03537	7,099.43000	7.09943	8,035.370		14.49	0.97	0.00	0	22.00
R2032	On 04/02/2016	Bond Future	9.30	Put	7,279.78000		7.27978	6,362.09000	6.36209	7,279.780		14.51	0.96	0.00	0	22.00
R2032	On 05/05/2016	Bond Future			10.38084		84.46763		10.23517	85.45891		15.40	0.00	0.00	0	0.00
R2032	On 04/08/2016	Bond Future			10.45886		86.12274		10.30813	87.13415		14.61	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			10.38375		84.23404		10.24805	85.24436		16.75	0.00	0.00	0	50,569.00
R2037	On 04/02/2016	Bond Future	9.30	Put	8,692.55000		8.69255	7,721.95000	7.72195	8,692.550		16.31	0.97	0.00	0	16.00
R2037	On 04/02/2016	Bond Future	9.43	Put	7,618.78000		7.61878	6,675.36000	6.67536	7,618.780		16.31	0.95	0.00	0	16.00
R2037	On 05/05/2016	Bond Future			10.47079		85.75659		10.33056	86.78584		16.56	0.00	0.00	0	0.00
R2037	On 04/08/2016	Bond Future			10.54793		83.17696		10.40293	84.22712		16.50	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			9.04721		98.48470		8.89878	98.84705		3.92	0.00	0.00	0	38,369.00
R204	On 05/05/2016	Bond Future			9.23030		100.26452		9.06555	100.63416		3.73	0.00	0.00	0	0.00
R204	On 04/08/2016	Bond Future			9.39135		98.18591		9.20664	98.56361		3.44	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			10.47416		87.36028		10.34351	88.38576		17.19	0.00	0.00	0	1,820.00
R2040	On 05/05/2016	Bond Future			10.56228		88.93934		10.42724	89.98402		17.00	0.00	0.00	0	0.00
R2040	On 04/08/2016	Bond Future			10.64079		86.17155		10.50114	87.23741		16.96	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			10.44275		84.94117		10.32221	85.89174		17.75	0.00	0.00	0	19,969.00
R2044	On 05/05/2016	Bond Future			10.52714		86.47646		10.40259	87.44490		17.56	0.00	0.00	0	0.00
R2044	On 04/08/2016	Bond Future			10.60206		83.78571		10.47331	84.77387		17.52	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			10.42865		88.42761		10.30303	89.43401		17.30	0.00	0.00	0	60,433.00
R2048	On 04/02/2016	Bond Future	9.45	Put	8,533.26000		8.53326	7,590.25000	7.59025	8,533.260		16.85	0.96	0.00	0	75.00
R2048	On 04/02/2016	Bond Future	9.55	Put	7,644.74000		7.64474	6,729.58000	6.72958	7,644.740		16.87	0.94	0.00	0	75.00
R2048	On 05/05/2016	Bond Future			10.50820		85.58845		10.37847	86.61371		18.00	0.00	0.00	0	0.00
R2048	On 04/08/2016	Bond Future			10.57659		87.26489		10.44263	88.31095		17.09	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future			9.31854		93.80723		9.15571	94.31314		5.47	0.00	0.00	0	46,608.00
R207	On 04/02/2016	Bond Future	7.27	Call	0.01000		0.00001		0.02000	0.00002	0.010	5.28	0.00	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	0.04000		0.00004		0.14000	0.00014	0.040	5.28	0.00	0.00	0	19.00
R207	On 05/05/2016	Bond Future			9.47732		95.50250		9.30134	96.01827		5.27	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	26.66000		0.02666		38.55000	0.03855	26.660	5.09	0.03	0.00	0	43.00
R207	On 04/08/2016	Bond Future			9.61571		93.72751		9.42441	94.25415		4.96	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			9.47554		91.52835		9.32360	92.09652		6.98	0.00	0.00	0	40,521.00
R208	On 05/05/2016	Bond Future			9.60664		89.78076		9.44506	90.35989		7.00	0.00	0.00	0	0.00
R208	On 04/08/2016	Bond Future			9.71871		91.53955		9.54637	92.13079		6.46	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			10.26079		68.36010		10.12511	69.20212		17.00	0.00	0.00	0	41,344.00
R209	On 04/02/2016	Bond Future	9.52	Put	4,968.79000		4.96879		4,238.40000	4.23840	4,968.790	16.67	0.90	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			10.33896		66.44577		10.19903	67.30352		17.62	0.00	0.00	0	0.00
R209	On 05/05/2016	Bond Future	8.25	Call	62.73000		0.06273		85.17000	0.08517	62.730	17.15	0.03	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	355.10000		0.35510		454.72000	0.45472	355.100	17.15	0.11	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			10.40581		67.74773		10.26154	68.62281		16.77	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	1,565.91000		1.56591		1,847.00000	1.84700	1,565.910	16.47	0.30	0.00	0	6,000.00
R209	On 04/08/2016	Bond Future	10.60	Call	4,111.58000		4.11158		4,642.98000	4.64298	4,111.580	16.98	0.58	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			180.63225		180.63225		178.76177	178.76177			0.00	0.00	0	3,861.00
R210	On 05/05/2016	Bond Future			181.69912		181.69912		179.79638	179.79638			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			134.59831		134.59831		134.60556	134.60556			0.00	0.00	0	860.00
R211	On 05/05/2016	Bond Future			137.00791		137.00791		137.01613	137.01613			0.00	0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R212	On 04/02/2016	Bond Future			140.07094		140.07094		140.07888	140.07888			0.00	0.00	0	1,569.00
R212	On 05/05/2016	Bond Future			142.57854		142.57854		142.58747	142.58747			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			10.22082		78.64008		10.08006	79.52208		14.84	0.00	0.00	0	41,590.00
R213	On 05/05/2016	Bond Future			10.30547		76.51143		10.16000	77.41001		15.33	0.00	0.00	0	0.00
R213	On 04/08/2016	Bond Future			10.37752		78.01000		10.22713	78.92681		14.56	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			10.37244		68.53098		10.23674	69.39107		17.53	0.00	0.00	0	29,967.00
R214	On 04/02/2016	Bond Future	9.35	Put	7,028.17000		7.02817		6,212.08000	6.21208	7,028.170	17.07	0.96	0.00	0	25.00
R214	On 04/02/2016	Bond Future	9.45	Put	6,320.68000		6.32068		5,525.50000	5.52550	6,320.680	17.07	0.95	0.00	0	25.00
R214	On 05/05/2016	Bond Future			10.44902		66.47319		10.30910	67.34934		18.22	0.00	0.00	0	4,680.00
R214	On 04/08/2016	Bond Future			10.51446		67.77525		10.37020	68.66908		17.33	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	307.98000		0.30798		381.92000	0.38192	307.980	16.85	0.08	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	971.52000		0.97152		1,160.27000	1.16027	971.520	16.87	0.21	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	3,023.14000		3.02314		3,446.70000	3.44670	3,023.140	17.36	0.47	0.00	0	6,300.00
R214	On 04/08/2016	Bond Future	11.30	Call	6,320.53000		6.32053		6,962.01000	6.96201	6,320.530	17.97	0.72	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			27,712.78000		27,712.78000		27,526.52000	27,526.52000			0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future			11.17800		11.17800		11.07460	11.07460		16.84	0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future			11.34550		11.34550		11.24050	11.24050		16.80	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future			5.30320		5.30320		5.28410	5.28410		16.48	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future			5.25570		5.25570		5.24540	5.24540		16.65	0.00	0.00	0	0.00
ZMW / R	On 14/03/2016	Foreign Exchange Future			1.37140		1.37140		1.34950	1.34950			0.00	0.00	0	1.00
ZMW / R	On 13/06/2016	Foreign Exchange Future			1.31070		1.31070		1.28600	1.28600			0.00	0.00	0	0.00
Total for Derivatives :														222,532,832.42	13,540	3879798.00
Grand Total:														222,532,832.42	13,540	3879798.00