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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 15/12/2015

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
<b>Derivatives</b>													
\$ / R	On 17/12/2015	Any day expiry	14.96230	14.96230		15.28310	15.28310		29.55	0.00	0.00	0	0.00
\$ / R	On 17/12/2015	Any day expiry	14.41	Call	565.00500	0.56501	879.75270	0.87975	35.18	0.93	0.00	0	5,000.00
\$ / R	On 17/12/2015	Any day expiry	14.42	Call	555.62100	0.55562	869.93220	0.86993	35.07	0.92	0.00	0	10,000.00
\$ / R	On 21/12/2015	Any day expiry	14.97300		14.97300		15.28850	15.28850	25.99	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	0.04440	0.00004	0.01130	0.00001	70.72	0.00	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	0.04660	0.00005	0.01560	0.00002	64.37	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	838.36190	0.83836	1,150.90860	1.15091	29.10	0.94	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	1.22730	0.00123	1.44700	0.00145	51.50	0.00	0.00	0	300.00
\$ / R	On 22/12/2015	Any day expiry	14.97490		14.97490		15.29120	15.29120	26.26	0.00	0.00	0	0.00
\$ / R	On 22/12/2015	Any day expiry	13.89	Call	1,097.87300	1.09787	1,409.19660	1.40920	32.62	0.95	198,821,883.00	15,000	0.00
\$ / R	On 22/12/2015	Any day expiry	14.43	Call	595.65270	0.59565	887.62860	0.88763	27.83	0.84	181,116,265.50	15,000	0.00
\$ / R	On 29/12/2015	Any day expiry	14.98890		14.98890		15.31110	15.31110	22.54	0.00	0.00	0	0.00
\$ / R	On 29/12/2015	Any day expiry	13.50	Put	12.37930	0.01238	5.47750	0.00548	29.94	0.03	0.00	0	100.00
\$ / R	On 29/12/2015	Any day expiry	13.92	Call	1,087.76520	1.08777	1,404.37770	1.40438	24.62	0.94	0.00	0	100.00
\$ / R	On 05/01/2016	Any day expiry	15.00910		15.00910		15.33160	15.33160	21.18	0.00	0.00	0	0.00
\$ / R	On 05/01/2016	Any day expiry	15.12	Call	258.03740	0.25804	447.87980	0.44788	21.53	0.45	0.00	0	5,000.00

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 12/01/2016	Any day expiry		15.02920	15.02920		15.35210	15.35210		20.52	0.00	0.00	0	4,393.00
\$ / R	On 13/01/2016	Any day expiry		15.03210	15.03210		15.35500	15.35500		20.48	0.00	0.00	0	1,176.00
\$ / R	On 15/01/2016	Any day expiry		15.03780	15.03780		15.36090	15.36090		20.40	0.00	0.00	0	0.00
\$ / R	On 15/01/2016	Any day expiry	14.10	Put	51.51460	0.05151	30.89240	0.03089	51.515	19.32	0.12	17,005,806.00	10,000	0.00
\$ / R	On 15/01/2016	Any day expiry	14.40	Put	105.59450	0.10559	64.04860	0.06405	105.595	19.37	0.21	0.00	0	10,000.00
\$ / R	On 15/01/2016	Any day expiry	14.80	Put	240.89270	0.24089	151.48290	0.15148	240.893	20.00	0.38	0.00	0	10,000.00
\$ / R	On 15/01/2016	Any day expiry	14.90	Put	286.23220	0.28623	0.00000	0.00000	286.232	20.16	0.43	63,508,062.00	10,000	10,000.00
\$ / R	On 15/01/2016	Any day expiry	15.00	Call	374.00500	0.37401	581.41010	0.58141	374.005	20.32	0.53	80,423,200.50	10,000	10,000.00
\$ / R	On 15/01/2016	Any day expiry	15.00	Put	336.20500	0.33620	220.51010	0.22051	336.205	20.32	0.47	71,320,085.19	10,000	10,000.00
\$ / R	On 27/01/2016	Any day expiry		15.07140	15.07140		15.39490	15.39490		19.87	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	1.06920	0.00107	1.24100	0.00124	1.069	25.93	0.00	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	13.50	Put	12.95130	0.01295	12.08570	0.01209	12.951	17.95	0.03	0.00	0	150.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	750.33710	0.75034	1,012.81690	1.01282	750.337	19.01	0.74	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	15.32	Call	314.84750	0.31485	478.68650	0.47869	314.848	20.56	0.42	0.00	0	150.00
\$ / R	On 29/01/2016	Any day expiry		15.07700	15.07700		15.40050	15.40050		19.99	0.00	0.00	0	0.00
\$ / R	On 29/01/2016	Any day expiry	13.74	Put	27.74350	0.02774	18.36210	0.01836	27.743	17.88	0.07	0.00	0	100.00
\$ / R	On 29/01/2016	Any day expiry	14.26	Call	922.64840	0.92265	1,203.96190	1.20396	922.648	18.67	0.81	0.00	0	100.00
\$ / R	On 29/01/2016	Any day expiry	14.50	Put	171.14540	0.17115	0.00000	0.00000	171.145	19.04	0.27	8,111,720.00	2,000	2,000.00
\$ / R	On 12/02/2016	Any day expiry		15.11560	15.11560		15.43950	15.43950		19.72	0.00	0.00	0	106.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	2.20530	0.00221	2.14770	0.00215	2.205	25.64	0.00	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	369.90040	0.36990	530.06960	0.53007	369.900	20.41	0.43	0.00	0	1,000.00
\$ / R	On 19/02/2016	Any day expiry		15.13490	15.13490		15.45900	15.45900		19.65	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	1,285.84370	1.28584	1,580.46540	1.58047	1,285.844	18.16	0.87	0.00	0	3,600.00
\$ / R	On 19/02/2016	Any day expiry	14.30	Put	157.67010	0.15767	105.96840	0.10597	157.670	18.41	0.22	0.00	0	100.00
\$ / R	On 19/02/2016	Any day expiry	14.91	Call	611.71020	0.61171	825.79990	0.82580	611.710	19.28	0.59	0.00	0	100.00
\$ / R	On 25/02/2016	Any day expiry		15.15110	15.15110		15.47570	15.47570		19.51	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	5.11600	0.00512	4.65320	0.00465	5.116	24.35	0.01	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	13.50	Put	41.90840	0.04191	34.77800	0.03478	41.908	18.42	0.07	0.00	0	150.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	676.27030	0.67627	895.75590	0.89576	676.270	19.03	0.61	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	15.64	Call	350.54350	0.35054	491.94760	0.49195	350.543	20.59	0.38	0.00	0	150.00
\$ / R	On 26/02/2016	Any day expiry		15.15380	15.15380		15.47850	15.47850		19.52	0.00	0.00	0	392.00
\$ / R	On 29/02/2016	Any day expiry		15.16200	15.16200		15.48690	15.48690		19.40	0.00	0.00	0	133.00
\$ / R	On 29/02/2016	Any day expiry	13.92	Put	91.04690	0.09105	60.36920	0.06037	91.047	17.94	0.14	0.00	0	100.00
\$ / R	On 29/02/2016	Any day expiry	14.60	Call	832.43800	0.83244	1,075.88980	1.07589	832.438	18.55	0.69	0.00	0	100.00
\$ / R	On 02/03/2016	Any day expiry		15.16740	15.16740		15.49250	15.49250		19.40	0.00	0.00	0	0.00
\$ / R	On 02/03/2016	Any day expiry	14.60	Call	842.37620	0.84238	1,085.38890	1.08539	842.376	18.56	0.69	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	14.61	Call	836.21510	0.83622	1,078.18140	1.07818	836.215	18.57	0.68	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	14.62	Call	830.08390	0.83008	1,071.00140	1.07100	830.084	18.59	0.68	0.00	0	10,000.00
\$ / R	On 07/03/2016	Any day expiry		15.18090	15.18090		15.50640	15.50640		19.38	0.00	0.00	0	187.00
\$ / R	On 11/03/2016	Any day expiry		15.19170	15.19170		15.51750	15.51750		19.39	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future		15.19980	15.19980		15.52590	15.52590		19.29	0.00	3,900,679,074.60	256,627	1,047,132.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	5.56900	0.00557	5.58810	0.00559	5.569	23.93	0.01	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	5.83710	0.00584	5.84060	0.00584	5.837	23.74	0.01	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	7.04780	0.00705	6.97110	0.00697	7.048	22.97	0.01	0.00	0	1,000.00

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	11.83	Put	7.25040	0.00725	7.15870	0.00716	7.250	22.86	0.01	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	7.82090	0.00782	7.68490	0.00768	7.821	22.55	0.01	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	8.12340	0.00812	7.96250	0.00796	8.123	22.40	0.01	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	8.51890	0.00852	8.32400	0.00832	8.519	22.21	0.01	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	9.46100	0.00946	9.18050	0.00918	9.461	21.78	0.02	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	11.40680	0.01141	10.49730	0.01050	11.407	21.35	0.02	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	2,666.59960	2.66660	2,990.20360	2.99020	2,666.600	20.61	0.97	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	21.57810	0.02158	18.01840	0.01802	21.578	20.13	0.03	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	2,423.14060	2.42314	2,745.27440	2.74527	2,423.141	19.97	0.96	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	28.37140	0.02837	23.21020	0.02321	28.371	19.59	0.05	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	34.43140	0.03443	27.77790	0.02778	34.431	19.21	0.05	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	2,038.93890	2.03894	2,357.19420	2.35719	2,038.939	18.95	0.94	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	42.25240	0.04225	33.60750	0.03361	42.252	18.80	0.07	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	1,757.03660	1.75704	2,070.53110	2.07053	1,757.037	18.19	0.91	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	1,710.73870	1.71074	2,023.23350	2.02323	1,710.739	18.06	0.91	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.63	Put	67.33960	0.06734	51.98970	0.05199	67.340	17.86	0.10	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	80.47650	0.08048	59.81410	0.05981	80.476	17.71	0.12	0.00	0	4,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	1,521.73660	1.52174	1,826.41520	1.82642	1,521.737	17.71	0.88	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	1,371.58310	1.37158	1,660.47540	1.66048	1,371.583	17.82	0.85	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.95	Put	113.64830	0.11365	75.44260	0.07544	113.648	17.82	0.16	0.00	0	32,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	1,323.12060	1.32312	1,608.39270	1.60839	1,323.121	17.85	0.83	0.00	0	1,750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	1,244.24040	1.24424	1,523.96250	1.52396	1,244.240	17.91	0.81	0.00	0	9,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	168.03630	0.16804	115.70850	0.11571	168.036	17.96	0.21	0.00	0	800.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	1,160.33650	1.16034	1,433.49290	1.43349	1,160.336	17.97	0.79	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.26	Put	183.43250	0.18343	0.00000	0.00000	183.433	18.00	0.22	1,372,178.44	402	402.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	1,086.79290	1.08679	1,353.57650	1.35358	1,086.793	18.03	0.76	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	955.85470	0.95585	1,208.28820	1.20829	955.855	18.19	0.71	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Put	256.05470	0.25605	182.38820	0.18239	256.055	18.19	0.29	10,876,705.88	2,500	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	899.25690	0.89926	1,142.63550	1.14264	899.257	18.33	0.69	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	833.47850	0.83348	1,065.28010	1.06528	833.479	18.50	0.66	3,004,507.35	300	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	804.81170	0.80481	1,031.20030	1.03120	804.812	18.58	0.64	0.00	0	29,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.99	Put	467.98730	0.46799	0.00000	0.00000	467.987	18.96	0.42	161,068,831.00	25,000	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.00	Put	473.06830	0.47307	0.00000	0.00000	473.068	18.98	0.43	65,031,680.00	10,000	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.01	Put	478.17870	0.47818	0.00000	0.00000	478.179	18.99	0.43	98,067,614.40	15,000	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.03	Call	658.28730	0.65829	860.72700	0.86073	658.287	19.02	0.57	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.04	Put	493.68540	0.49369	0.00000	0.00000	493.685	19.04	0.44	20,022,912.00	3,000	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.16	Put	558.30690	0.55831	423.53220	0.42353	558.307	19.23	0.47	0.00	0	1,643.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.20	Call	580.55190	0.58055	0.00000	0.00000	580.552	19.29	0.52	3,936,615.00	500	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	551.99590	0.55200	732.91700	0.73292	551.996	19.44	0.50	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.53	Call	457.14770	0.45715	0.00000	0.00000	457.148	19.99	0.43	165,221,267.75	25,000	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.55	Call	450.54410	0.45054	0.00000	0.00000	450.544	20.03	0.43	65,463,180.80	10,000	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.56	Call	447.27600	0.44728	0.00000	0.00000	447.276	20.05	0.43	65,068,640.00	10,000	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.57	Call	444.03410	0.44403	0.00000	0.00000	444.034	20.07	0.42	32,330,000.00	5,000	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.59	Call	437.61370	0.43761	0.00000	0.00000	437.614	20.11	0.42	19,216,128.00	3,000	3,000.00

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\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	434.44080	0.43444	584.92730	0.58493	434.441	20.13	0.42	16,540,708.00	2,600	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	389.47680	0.38948	528.54190	0.52854	389.477	20.45	0.38	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Call	362.13270	0.36213	493.94280	0.49394	362.133	20.66	0.36	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	324.78770	0.32479	446.23450	0.44623	324.788	20.98	0.33	1,010,143.86	201	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Put	1,124.98770	1.12499	920.33450	0.92033	1,124.988	20.98	0.67	0.00	0	201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.11	Call	300.01680	0.30002	414.23820	0.41424	300.017	21.21	0.31	0.00	0	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.20	Call	281.23340	0.28123	0.00000	0.00000	281.233	21.40	0.29	4,435,708.00	1,000	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.34	Call	254.46820	0.25447	0.00000	0.00000	254.468	21.70	0.27	20,372,169.00	5,000	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	227.20930	0.22721	319.23290	0.31923	227.209	22.04	0.24	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	190.41510	0.19042	271.13720	0.27114	190.415	22.56	0.21	0.00	0	35,000.00
\$ / R	On 15/03/2016	Any day expiry			15.20250	15.20250	15.52870	15.52870		19.30	0.00	0.00	0	50.00
\$ / R	On 16/03/2016	Any day expiry			15.20530	15.20530	15.53140	15.53140		19.30	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	48.36800	0.04837	38.79600	0.03880	48.368	18.58	0.07	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	884.45890	0.88446	1,123.38190	1.12338	884.459	18.40	0.68	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			15.22340	15.22340	15.55180	15.55180		19.24	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	79.82850	0.07983	62.75160	0.06275	79.829	17.71	0.11	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	727.43560	0.72744	936.41370	0.93641	727.436	18.89	0.59	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			15.23860	15.23860	15.56940	15.56940		19.27	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	8.65520	0.00866	8.65560	0.00866	8.655	22.07	0.01	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	70.34080	0.07034	54.27880	0.05428	70.341	18.07	0.10	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	622.45330	0.62245	809.91140	0.80991	622.453	19.27	0.52	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	388.64710	0.38865	519.58120	0.51958	388.647	20.69	0.36	0.00	0	150.00
\$ / R	On 15/04/2016	Any day expiry			15.28170	15.28170	15.61930	15.61930		19.35	0.00	0.00	0	50.00
\$ / R	On 18/04/2016	Any day expiry			15.28930	15.28930	15.62800	15.62800		19.30	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	159.63290	0.15963	114.33100	0.11433	159.633	17.68	0.18	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	636.28650	0.63629	815.36550	0.81537	636.287	19.53	0.49	0.00	0	17,896.00
\$ / R	On 26/04/2016	Any day expiry			15.30960	15.30960	15.65150	15.65150		19.29	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	11.79880	0.01180	11.47930	0.01148	11.799	20.82	0.02	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	91.98870	0.09199	71.74450	0.07174	91.989	17.80	0.11	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	581.78530	0.58179	744.78720	0.74479	581.785	19.96	0.45	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	407.43740	0.40744	531.12080	0.53112	407.437	21.16	0.34	0.00	0	150.00
\$ / R	On 10/05/2016	Any day expiry			15.34520	15.34520	15.69250	15.69250		19.31	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	266.38110	0.26638	194.90540	0.19491	266.381	17.84	0.24	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	685.56340	0.68556	865.04250	0.86504	685.563	19.60	0.49	0.00	0	8,403.00
\$ / R	On 13/05/2016	Any day expiry			15.35280	15.35280	15.70130	15.70130		19.33	0.00	0.00	0	50.00
\$ / R	On 27/05/2016	Any day expiry			15.38830	15.38830	15.74240	15.74240		19.38	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	14.29170	0.01429	13.85480	0.01385	14.292	19.62	0.02	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	114.43200	0.11443	84.97650	0.08498	114.432	17.61	0.12	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	549.12590	0.54913	695.49830	0.69550	549.126	20.67	0.39	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	418.86580	0.41887	534.84590	0.53485	418.866	21.74	0.31	0.00	0	150.00
\$ / R	On 31/05/2016	Any day expiry			15.39850	15.39850	15.75410	15.75410		19.33	0.00	0.00	0	230.00
\$ / R	On 06/06/2016	Any day expiry			15.41370	15.41370	15.77170	15.77170		19.30	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	19.52160	0.01952	18.30190	0.01830	19.522	17.97	0.03	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	805.56240	0.80556	997.54100	0.99754	805.562	19.39	0.52	0.00	0	1,000.00

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 08/06/2016	Any day expiry			15.41880	15.41880	15.77760	15.77760	19.32	0.00	0.00	0	0.00
\$ / R	14.60	Put	On 08/06/2016	Any day expiry	409.34390	0.40934	312.89390	0.31289	409.344	18.02	0.31	0.00	0	8,219.00	
\$ / R	15.78	Call	On 08/06/2016	Any day expiry	693.99070	0.69399	865.25050	0.86525	693.991	19.98	0.46	0.00	0	8,219.00	
\$ / R			On 09/06/2016	Any day expiry	15.42130	15.42130	15.78050	15.78050		19.32	0.00	0.00	0	264.00	
\$ / R			On 13/06/2016	Foreign Exchange Future	15.43150	15.43150	15.79220	15.79220		19.37	0.00	30,724,116.50	1,991	53,906.00	
\$ / R	12.16	Put	On 13/06/2016	Foreign Exchange Future	19.19120	0.01919	18.27310	0.01827	19.191	17.84	0.03	0.00	0	330.00	
\$ / R	12.91	Put	On 13/06/2016	Foreign Exchange Future	54.48360	0.05448	37.55650	0.03756	54.484	17.30	0.06	0.00	0	6,600.00	
\$ / R	13.00	Put	On 13/06/2016	Foreign Exchange Future	62.27720	0.06228	43.24810	0.04325	62.277	17.31	0.07	0.00	0	750.00	
\$ / R	13.20	Put	On 13/06/2016	Foreign Exchange Future	82.74880	0.08275	58.38890	0.05839	82.749	17.34	0.09	0.00	0	700.00	
\$ / R	13.50	Call	On 13/06/2016	Foreign Exchange Future	2,054.30920	2.05431	2,380.84270	2.38084	2,054.309	17.38	0.88	0.00	0	53,633.00	
\$ / R	13.50	Put	On 13/06/2016	Foreign Exchange Future	122.80920	0.12281	88.64270	0.08864	122.809	17.38	0.12	0.00	0	545.00	
\$ / R	13.53	Put	On 13/06/2016	Foreign Exchange Future	127.50340	0.12750	92.23390	0.09223	127.503	17.38	0.13	0.00	0	36,230.00	
\$ / R	14.25	Put	On 13/06/2016	Foreign Exchange Future	292.77810	0.29278	217.30270	0.21730	292.778	17.72	0.24	0.00	0	3,000.00	
\$ / R	14.50	Put	On 13/06/2016	Foreign Exchange Future	376.98020	0.37698	286.01400	0.28601	376.980	17.92	0.29	0.00	0	17,500.00	
\$ / R	14.85	Put	On 13/06/2016	Foreign Exchange Future	523.06560	0.52307	403.70380	0.40370	523.066	18.34	0.36	0.00	0	8,000.00	
\$ / R	14.93	Call	On 13/06/2016	Foreign Exchange Future	1,063.47320	1.06347	1,296.40680	1.29641	1,063.473	18.48	0.63	0.00	0	330.00	
\$ / R	15.00	Call	On 13/06/2016	Foreign Exchange Future	1,028.70300	1.02870	1,254.20760	1.25421	1,028.703	18.60	0.61	0.00	0	53,633.00	
\$ / R	16.10	Call	On 13/06/2016	Foreign Exchange Future	611.73960	0.61174	766.78550	0.76679	611.740	20.50	0.41	0.00	0	3,000.00	
\$ / R	16.23	Call	On 13/06/2016	Foreign Exchange Future	576.24000	0.57624	724.12360	0.72412	576.240	20.73	0.39	0.00	0	750.00	
\$ / R	16.53	Call	On 13/06/2016	Foreign Exchange Future	503.85390	0.50385	635.49910	0.63550	503.854	21.28	0.35	0.00	0	36,230.00	
\$ / R	16.93	Call	On 13/06/2016	Foreign Exchange Future	423.61540	0.42362	537.30720	0.53731	423.615	22.02	0.30	0.00	0	700.00	
\$ / R	17.06	Call	On 13/06/2016	Foreign Exchange Future	400.17320	0.40017	509.51130	0.50951	400.173	22.24	0.29	0.00	0	545.00	
\$ / R	18.07	Call	On 13/06/2016	Foreign Exchange Future	257.34430	0.25734	338.05180	0.33805	257.344	23.72	0.19	0.00	0	17,500.00	
\$ / R	18.17	Call	On 13/06/2016	Foreign Exchange Future	246.83250	0.24683	324.90560	0.32491	246.833	23.87	0.19	0.00	0	6,600.00	
\$ / R			On 24/06/2016	Any day expiry	15.46130	15.46130	15.82550	15.82550		19.34	0.00	0.00	0	0.00	
\$ / R	15.17	Put	On 24/06/2016	Any day expiry	697.59840	0.69760	550.53160	0.55053	697.598	18.86	0.42	0.00	0	7,900.00	
\$ / R	16.64	Call	On 24/06/2016	Any day expiry	512.86760	0.51287	643.13890	0.64314	512.868	21.41	0.35	0.00	0	7,900.00	
\$ / R			On 28/06/2016	Any day expiry	15.47330	15.47330	15.83790	15.83790		19.30	0.00	0.00	0	0.00	
\$ / R	11.80	Put	On 28/06/2016	Any day expiry	16.09200	0.01609	16.09950	0.01610	16.092	18.60	0.02	0.00	0	250.00	
\$ / R	13.50	Put	On 28/06/2016	Any day expiry	129.84660	0.12985	91.63220	0.09163	129.847	17.23	0.13	0.00	0	150.00	
\$ / R	16.62	Call	On 28/06/2016	Any day expiry	528.84010	0.52884	661.29550	0.66130	528.840	21.33	0.35	0.00	0	250.00	
\$ / R	17.04	Call	On 28/06/2016	Any day expiry	444.94030	0.44494	559.96740	0.55997	444.940	22.07	0.30	0.00	0	150.00	
\$ / R			On 27/07/2016	Any day expiry	15.56050	15.56050	15.92730	15.92730		19.33	0.00	0.00	0	0.00	
\$ / R	11.80	Put	On 27/07/2016	Any day expiry	17.48640	0.01749	18.36570	0.01837	17.486	17.89	0.02	0.00	0	250.00	
\$ / R	13.50	Put	On 27/07/2016	Any day expiry	137.19430	0.13719	99.15580	0.09916	137.194	16.80	0.13	0.00	0	150.00	
\$ / R	17.13	Call	On 27/07/2016	Any day expiry	509.05850	0.50906	630.15930	0.63016	509.058	21.99	0.32	0.00	0	250.00	
\$ / R	17.45	Call	On 27/07/2016	Any day expiry	450.48060	0.45048	563.63300	0.56363	450.481	22.46	0.29	0.00	0	150.00	
\$ / R			On 11/08/2016	Any day expiry	15.60560	15.60560	15.97350	15.97350		19.34	0.00	0.00	0	0.00	
\$ / R	12.70	Put	On 11/08/2016	Any day expiry	36.27440	0.03627	26.28380	0.02628	36.274	15.40	0.04	0.00	0	2,000.00	
\$ / R	15.52	Call	On 11/08/2016	Any day expiry	1,009.22370	1.00922	1,213.99480	1.21399	1,009.224	19.20	0.55	0.00	0	2,000.00	
\$ / R			On 26/08/2016	Any day expiry	15.65080	15.65080	16.01970	16.01970		19.36	0.00	0.00	0	0.00	
\$ / R	11.80	Put	On 26/08/2016	Any day expiry	18.81830	0.01882	20.39940	0.02040	18.818	17.29	0.02	0.00	0	250.00	
\$ / R	13.50	Put	On 26/08/2016	Any day expiry	142.38680	0.14239	98.84590	0.09885	142.387	16.40	0.13	0.00	0	150.00	
\$ / R	17.70	Call	On 26/08/2016	Any day expiry	486.90810	0.48691	600.43440	0.60043	486.908	22.62	0.29	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 26/08/2016	Any day expiry	17.93	Call	450.94220	0.45094	557.43620	0.55744	450.942	22.94	0.27	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			15.68380	15.68380	16.05370	16.05370		19.39	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	13.50	Put	140.74710	0.14075	96.19580	0.09620	140.747	16.15	0.12	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	508.45870	0.50846	623.58030	0.62358	508.459	22.60	0.29	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.80	Call	498.63630	0.49864	611.88940	0.61189	498.636	22.69	0.29	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry			15.68990	15.68990	16.05980	16.05980		19.38	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	206.91520	0.20692	147.95690	0.14796	206.915	16.66	0.16	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	594.08370	0.59408	720.97560	0.72098	594.084	21.97	0.34	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			15.69290	15.69290	17.80100	17.80100		19.39	0.00	0.00	0	0.00
\$ / R	On 09/09/2016	Any day expiry	13.50	Put	141.80660	0.14181	0.00000	0.00000	141.807	16.13	0.12	16,727,739.00	10,000	10,000.00
\$ / R	On 09/09/2016	Any day expiry	17.80	Call	506.58590	0.50659	0.00000	0.00000	506.586	22.68	0.29	51,836,512.00	10,000	10,000.00
\$ / R	On 13/09/2016	Any day expiry			15.70490	15.70490	16.07520	16.07520		19.36	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	623.86190	0.62386	511.45480	0.51145	623.862	18.07	0.35	0.00	0	2,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	392.21990	0.39222	482.40790	0.48241	392.220	23.94	0.23	0.00	0	2,000.00
\$ / R	On 15/09/2016	Any day expiry			15.71090	15.71090	16.08140	16.08140		19.36	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			15.72290	15.72290	16.09370	16.09370		19.33	0.00	31,838,872.50	2,025	33,314.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	95.24190	0.09524	57.72040	0.05772	95.242	15.51	0.09	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	440.21670	0.44022	354.93550	0.35494	440.217	17.60	0.27	0.00	0	17,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	584.66280	0.58466	709.86230	0.70986	584.663	22.18	0.32	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	548.67540	0.54868	669.05690	0.66906	548.675	22.47	0.31	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	342.13250	0.34213	405.94560	0.40595	342.133	25.59	0.19	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			15.75370	15.75370	16.12380	16.12380		19.38	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	19.79660	0.01980	21.79780	0.02180	19.797	16.72	0.02	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	139.89430	0.13989	94.07910	0.09408	139.894	15.79	0.12	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	487.46890	0.48747	592.22280	0.59222	487.469	23.23	0.27	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	465.54480	0.46554	566.16190	0.56616	465.545	23.45	0.26	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			15.84940	15.84940	16.21720	16.21720		19.43	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	19.86220	0.01986	22.20180	0.02220	19.862	16.24	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	132.54470	0.13254	89.51870	0.08952	132.545	15.21	0.11	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	489.83880	0.48984	585.91020	0.58591	489.839	23.85	0.26	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	480.10240	0.48010	574.35350	0.57435	480.102	23.96	0.25	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			15.96220	15.96220	16.32740	16.32740		19.45	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	19.24240	0.01924	21.99420	0.02199	19.242	15.67	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	124.59020	0.12459	79.11750	0.07912	124.590	14.62	0.11	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	505.09210	0.50509	585.11470	0.58511	505.092	24.76	0.25	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			16.01680	16.01680	16.38080	16.38080		19.46	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			16.03390	16.03390	16.39750	16.39750		19.57	0.00	6,573,899.00	410	6,418.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	19.03720	0.01904	21.98180	0.02198	19.037	15.38	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	149.24740	0.14925	96.26370	0.09626	149.247	15.27	0.12	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	654.42130	0.65442	555.83790	0.55584	654.421	17.73	0.32	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	765.29610	0.76530	644.91790	0.64492	765.296	18.10	0.35	0.00	0	6,870.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,507.14950	1.50715	1,735.01000	1.73501	1,507.150	18.45	0.62	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	677.00990	0.67701	786.11440	0.78611	677.010	23.25	0.31	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	607.39740	0.60740	697.39750	0.69740	607.397	24.18	0.28	0.00	0	2,310.00

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 19/12/2016	Foreign Exchange Future	19.15	Call	594.45310	0.59445	675.98250	0.67598	594.453	24.50	0.28	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	586.26640	0.58627	662.30190	0.66230	586.266	24.72	0.27	0.00	0	10,188.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	550.08740	0.55009	616.83420	0.61683	550.087	25.79	0.25	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	546.23430	0.54623	612.17500	0.61218	546.234	25.92	0.25	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future			16.24670	16.24670	16.59980	16.59980		20.24	0.00	0.00	0	0.00
\$ / R	On 19/06/2017	Foreign Exchange Future			16.49490	16.49490	16.83590	16.83590		20.77	0.00	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			15.19980	15.19980	15.52590	15.52590		19.29	0.00	12,661,433.40	833	1,278.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			15.43150	15.43150	15.79220	15.79220		19.37	0.00	0.00	0	151.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			15.72290	15.72290	16.09370	16.09370		19.33	0.00	0.00	0	80.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			16.03390	16.03390	16.39750	16.39750		19.57	0.00	0.00	0	0.00
£ / R	On 12/01/2016	Any day expiry			22.75770	22.75770	23.24540	23.24540		20.46	0.00	0.00	0	15.00
£ / R	On 26/02/2016	Any day expiry			22.94860	22.94860	23.43690	23.43690		20.05	0.00	0.00	0	163.00
£ / R	On 29/02/2016	Any day expiry			22.96100	22.96100	23.44950	23.44950		19.93	0.00	0.00	0	56.00
£ / R	On 07/03/2016	Any day expiry			22.98950	22.98950	23.47880	23.47880		19.88	0.00	0.00	0	50.00
£ / R	On 14/03/2016	Foreign Exchange Future			23.01810	23.01810	23.50820	23.50820		19.78	0.00	18,391,461.90	799	33,542.00
£ / R	On 14/03/2016	Foreign Exchange Future	20.75	Put	117.79820	0.11780	94.79220	0.09479	117.798	17.96	0.11	0.00	0	21,300.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.95	Call	586.54980	0.58655	723.76060	0.72376	586.550	21.14	0.37	0.00	0	11,000.00
£ / R	On 13/06/2016	Foreign Exchange Future			23.37350	23.37350	23.91690	23.91690		19.61	0.00	467,470.00	20	656.00
£ / R	On 08/09/2016	Any day expiry			23.77430	23.77430	24.33130	24.33130		19.87	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	443.01880	0.44302	382.11180	0.38211	443.019	17.73	0.20	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	1,001.00570	1.00101	1,134.10230	1.13410	1,001.006	21.94	0.36	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			23.82540	23.82540	24.38400	24.38400		19.94	0.00	0.00	0	225.00
£ / R	On 19/12/2016	Foreign Exchange Future			24.30950	24.30950	24.85830	24.85830		20.12	0.00	0.00	0	0.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.12551	0.12551	0.12885	0.12885		26.21	0.00	0.00	0	11,148.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.12779	0.12779	0.13143	0.13143		24.27	0.00	0.00	0	4,588.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.13068	0.13068	0.13444	0.13444		23.40	0.00	0.00	0	0.00
€ / R	On 29/12/2015	Any day expiry			16.42860	16.42860	16.83860	16.83860		20.36	0.00	0.00	0	0.00
€ / R	On 29/12/2015	Any day expiry	15.30	Put	13.15160	0.01315	10.00430	0.01000	13.152	21.72	0.05	0.00	0	100.00
€ / R	On 29/12/2015	Any day expiry	15.70	Call	765.46430	0.76546	1,159.91770	1.15992	765.464	19.75	0.88	0.00	0	100.00
€ / R	On 25/01/2016	Any day expiry			16.53120	16.53120	16.94290	16.94290		18.47	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	1,690.53560	1.69054	2,102.42070	2.10242	1,690.536	16.71	0.97	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	1,621.92430	1.62192	2,033.20440	2.03320	1,621.924	16.48	0.97	0.00	0	1,000.00
€ / R	On 29/01/2016	Any day expiry			16.54500	16.54500	16.95690	16.95690		18.53	0.00	0.00	0	0.00
€ / R	On 29/01/2016	Any day expiry	15.15	Put	29.42780	0.02943	15.56880	0.01557	29.428	17.02	0.07	0.00	0	100.00
€ / R	On 29/01/2016	Any day expiry	15.52	Call	1,098.83560	1.09884	1,474.07780	1.47408	1,098.836	17.35	0.86	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry			16.61710	16.61710	17.03030	17.03030		18.33	0.00	0.00	0	0.00
€ / R	On 19/02/2016	Any day expiry	15.40	Put	90.35480	0.09035	53.78690	0.05379	90.355	17.21	0.14	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry	16.06	Call	818.41370	0.81841	1,137.68860	1.13769	818.414	17.70	0.69	0.00	0	100.00
€ / R	On 26/02/2016	Any day expiry			16.64070	16.64070	17.05470	17.05470		18.33	0.00	0.00	0	34.00
€ / R	On 07/03/2016	Any day expiry			16.67470	16.67470	17.08970	17.08970		18.18	0.00	0.00	0	5.00

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			16.69830		16.69830		17.11410	17.11410		18.20	0.00	69,364,738.20	4,154	68,380.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	6.28570		0.00629		5.95080	0.00595	6.286	21.82	0.01	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	7.27310		0.00727		6.81560	0.00682	7.273	21.34	0.01	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	16.11030		0.01611		12.90910	0.01291	16.110	19.74	0.03	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	20.26270		0.02026		16.06910	0.01607	20.263	19.34	0.03	0.00	0	17,534.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	41.28370		0.04128		31.70460	0.03170	41.284	18.06	0.06	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Put	59.49150		0.05949		44.95930	0.04496	59.491	17.39	0.09	0.00	0	33,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	1,857.79150		1.85779	2,259.05930	2.25906	1,857.791		17.39	0.91	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	63.94930		0.06395		48.17860	0.04818	63.949	17.26	0.09	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	118.88300		0.11888		76.77340	0.07677	118.883	17.12	0.15	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Call	1,447.18300		1.44718	1,820.87340	1.82087	1,447.183		17.12	0.85	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	1,011.90980		1.01191	1,342.91440	1.34291	1,011.910		17.33	0.72	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	979.50420		0.97950	1,305.06610	1.30507	979.504		17.38	0.70	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	886.61170		0.88661	1,195.00280	1.19500	886.612		17.56	0.67	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	800.21670		0.80022	1,091.58180	1.09158	800.217		17.73	0.62	0.00	0	36,640.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.90	Call	521.55940		0.52156	747.96190	0.74796	521.559		18.55	0.47	0.00	0	19,500.00
€ / R	On 13/06/2016	Foreign Exchange Future			16.99960		16.99960		17.45590	17.45590		18.17	0.00	0.00	0	5,463.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	49.13850		0.04914		34.41180	0.03441	49.139	16.64	0.06	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,411.63370		1.41163	1,768.02180	1.76802	1,411.634		16.97	0.72	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			17.38250		17.38250		17.85270	17.85270		18.34	0.00	0.00	0	6,030.00
€ / R	On 19/12/2016	Foreign Exchange Future			17.79330		17.79330		18.25800	18.25800		18.51	0.00	0.00	0	4,500.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	589.75990		0.58976		0.00000	0.00000	589.760	16.85	0.29	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	806.45630		0.80646		668.85660	0.66886	806.456	17.26	0.35	0.00	0	2,922.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	616.66850		0.61667		0.00000	0.00000	616.668	22.25	0.28	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	524.49350		0.52449		604.53620	0.60454	524.493	24.20	0.23	0.00	0	2,922.00
10Y STND	On 17/12/2025	Interest Rate Swap			105.88863		105.88863		107.73365	107.73365			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			103.27231		103.27231		105.19072	105.19072			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.25803		100.25803		100.37578	100.37578			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.37572		100.37572		100.54905	100.54905			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			101.01031		101.01031		101.38930	101.38930			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			100.56055		100.56055		101.02490	101.02490			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			102.60705		102.60705		103.77551	103.77551			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			102.21237		102.21237		103.44733	103.44733			0.00	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
AL37	On 04/02/2016	Index Future			456.89000		456.89000		452.30500	452.30500			0.00	0.00	0	2.00
AL37	On 05/05/2016	Index Future			465.22500		465.22500		460.56500	460.56500			0.00	0.00	0	0.00
AL7T	On 04/02/2016	Index Future			520.69100		520.69100		510.80100	510.80100			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
AL7T	On 05/05/2016	Index Future			530.19000		530.19000		520.12800	520.12800			0.00	0.00	0	0.00
ALBI	On 04/02/2016	Index Future			472.11700		472.11700		461.68500	461.68500			0.00	0.00	0	724.00
ALBI	On 05/05/2016	Index Future			480.73000		480.73000		470.11500	470.11500			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future			490.21600		490.21600		479.40100	479.40100			0.00	0.00	0	0.00
AU\$ / R	On 15/01/2016	Any day expiry			10.83370		10.83370		11.09570	11.09570		19.38	0.00	0.00	0	3.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			10.91270		10.91270		11.17750	11.17750		16.64	0.00	2,182,540.00	200	9,284.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	38.25340		0.03825		30.54800	0.03055	38.253	16.58	0.09	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	660.33150		0.66033		875.55270	0.87555	660.331	16.35	0.74	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	194.65090		0.19465		293.68210	0.29368	194.651	17.70	0.33	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.03260		11.03260		11.32170	11.32170		16.29	0.00	0.00	0	250.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.19510		11.19510		11.49060	11.49060		16.37	0.00	0.00	0	500.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.37830		11.37830		11.66700	11.66700		16.54	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			11.08690		11.08690		11.31010	11.31010		15.82	0.00	0.00	0	2.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.25770		11.25770		11.50620	11.50620		16.60	0.00	0.00	0	0.00
CF CANDO CAGJ	On 22/12/2015	Can-Do Future			1,047.66170		1,047.66170		1,047.66170	1,047.66170			0.00	0.00	0	0.00
CHF / R	On 14/03/2016	Foreign Exchange Future			15.46920		15.46920		15.86040	15.86040		18.48	0.00	0.00	0	6,452.00
CHF / R	On 13/06/2016	Foreign Exchange Future			15.77460		15.77460		16.20420	16.20420		18.77	0.00	0.00	0	0.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.30240		2.30240		2.34270	2.34270		19.51	0.00	0.00	0	158.00
CNH / R	On 13/06/2016	Foreign Exchange Future			2.31980		2.31980		2.36390	2.36390		19.11	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.24480		2.24480		2.30070	2.30070		21.34	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future			2.28740		2.28740		2.34890	2.34890		21.63	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 04/02/2016	Bond Future			10.98367		76.12880		11.35003	73.95393			0.00	0.00	0	8,710.00

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
ES33	On 05/05/2016	Bond Future		11.08998	73.72568		11.46894	71.51292			0.00	0.00	0	0.00
ES33	On 04/08/2016	Bond Future		11.18194	75.19681		11.57381	72.94223			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		11.14141	80.13204		11.52303	77.61365			0.00	0.00	0	2,750.00
ES42	On 05/05/2016	Bond Future		11.24861	77.33097		11.64403	74.76853			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		472.16500	472.16500		462.81000	462.81000			0.00	0.00	0	475.00
GOVI	On 05/05/2016	GOVI		480.77900	480.77900		471.26100	471.26100			0.00	0.00	0	146.00
GOVI	On 04/08/2016	GOVI		490.26600	490.26600		480.56900	480.56900			0.00	0.00	0	0.00
I2025	On 04/02/2016	Bond Future		119.81802	119.81802		119.86551	119.86551			0.00	0.00	0	1,831.00
I2025	On 05/05/2016	Bond Future		121.98067	121.98067		122.03143	122.03143			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		97.61911	97.61911		97.65554	97.65554			0.00	0.00	0	185.00
I2033	On 05/05/2016	Bond Future		98.40595	98.40595		98.44506	98.44506			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 04/02/2016	Bond Future		125.07223	125.07223		125.12244	125.12244			0.00	0.00	0	17,749.00
I2038	On 05/05/2016	Bond Future		127.32972	127.32972		127.38338	127.38338			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		124.94742	124.94742		124.99633	124.99633			0.00	0.00	0	12,126.00
I2046	On 05/05/2016	Bond Future		125.77335	125.77335		125.82582	125.82582			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 04/02/2016	Bond Future		128.19123	128.19123		128.24256	128.24256			0.00	0.00	0	13,173.00
I2050	On 05/05/2016	Bond Future		130.50499	130.50499		130.55974	130.55974			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		226.25700	226.25700		226.28500	226.28500			0.00	0.00	0	1,038.00
IGOV	On 05/05/2016	Index Future		230.34100	230.34100		230.37300	230.37300			0.00	0.00	0	21.00
IGOV	On 04/08/2016	Index Future		234.88400	234.88400		234.92000	234.92000			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future		614.39600	614.39600		614.39600	614.39600			0.00	0.00	0	157.00
ILBI	On 05/05/2016	Index Future		624.89400	624.89400		624.89600	624.89600			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.58000	93.42000		6.58000	93.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future		6.68000	93.32000		6.68000	93.32000			0.00	0.00	0	0.00

Contract Details		Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 17/02/2016			Jibar Tradeable Future	6.85000	93.15000		6.85000	93.15000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016			Jibar Tradeable Future	6.95000	93.05000		6.95000	93.05000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016			Jibar Tradeable Future	7.14000	92.86000		7.14000	92.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016			Jibar Tradeable Future	7.20000	92.80000		7.20000	92.80000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016			Jibar Tradeable Future	7.38000	92.62000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016			Jibar Tradeable Future	7.73000	92.27000		7.73000	92.27000			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	8.09000	91.91000		8.09000	91.91000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017			Jibar Tradeable Future	8.32000	91.68000		8.32000	91.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017			Jibar Tradeable Future	8.48000	91.52000		8.48000	91.52000			0.00	0.00	0	0.00
KES / R	On 14/03/2016			Foreign Exchange Future	0.14570	0.14570		0.14950	0.14950			0.00	0.00	0	1,266.00
KES / R	On 13/06/2016			Foreign Exchange Future	0.14580	0.14580		0.14900	0.14900			0.00	0.00	0	0.00
KES / R	On 19/09/2016			Foreign Exchange Future	0.14600	0.14600		0.14950	0.14950			0.00	0.00	0	0.00
NGN / R	On 14/03/2016			Foreign Exchange Future	0.06900	0.06900		0.07190	0.07190			0.00	0.00	0	0.00
NGN / R	On 13/06/2016			Foreign Exchange Future	0.06600	0.06600		0.06910	0.06910			0.00	0.00	0	0.00
NGN / R	On 19/09/2016			Foreign Exchange Future	0.06390	0.06390		0.06650	0.06650			0.00	0.00	0	0.00
NZ\$ / R	On 17/12/2015			Any day expiry	10.13380	10.13380		10.31130	10.31130		25.60	0.00	0.00	0	0.00
NZ\$ / R	On 17/12/2015	9.34	Put	Any day expiry	0.67380	0.00067		1.92750	0.00193	0.674	44.37	0.01	0.00	0	10,000.00
NZ\$ / R	On 14/03/2016			Foreign Exchange Future	10.24330	10.24330		10.42220	10.42220		12.83	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016			Foreign Exchange Future	10.34450	10.34450		10.54450	10.54450		14.94	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016			Foreign Exchange Future	10.48250	10.48250		10.68930	10.68930		15.33	0.00	0.00	0	0.00
QUANTO € / \$	On 14/03/2016			Foreign Exchange Future	1.09860	1.09860		1.10230	1.10230			0.00	112,057.20	102	4,506.00
QUANTO € / \$	On 13/06/2016			Foreign Exchange Future	1.10160	1.10160		1.10530	1.10530			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016			Foreign Exchange Future	1.10560	1.10560		1.10930	1.10930			0.00	0.00	0	0.00
R186	On 04/02/2016			Bond Future	9.54895	107.75450		9.87934	105.48799		10.52	0.00	237,383,163.50	2,203	65,490.00
R186	On 04/02/2016	7.90	Call	Bond Future	2.75000	0.00275		0.41000	0.00041	2.750	10.20	0.00	0.00	0	680.00
R186	On 04/02/2016	8.02	Call	Bond Future	5.52000	0.00552		0.90000	0.00090	5.520	10.20	0.00	0.00	0	700.00
R186	On 04/02/2016	8.40	Call	Bond Future	38.61000	0.03861		8.30000	0.00830	38.610	10.20	0.03	0.00	0	680.00
R186	On 04/02/2016	8.45	Call	Bond Future	48.46000	0.04846		10.80000	0.01080	48.460	10.20	0.03	0.00	0	350.00
R186	On 04/02/2016	8.65	Put	Bond Future	6,634.19000	6.63419		8,816.90000	8.81690	6,634.190	10.20	0.94	0.00	0	340.00
R186	On 04/02/2016	8.70	Put	Bond Future	6,281.67000	6.28167		8,447.53000	8.44753	6,281.670	10.20	0.92	0.00	0	5,000.00
R186	On 04/02/2016	8.75	Put	Bond Future	5,935.15000	5.93515		8,081.55000	8.08155	5,935.150	10.20	0.91	0.00	0	11,695.00
R186	On 04/02/2016	8.80	Put	Bond Future	5,595.12000	5.59512		7,719.22000	7.71922	5,595.120	10.20	0.90	0.00	0	5,000.00
R186	On 04/02/2016	8.83	Put	Bond Future	5,394.45000	5.39445		7,503.72000	7.50372	5,394.450	10.20	0.89	0.00	0	33.00
R186	On 04/02/2016	9.20	Put	Bond Future	3,176.04000	3.17604		4,997.71000	4.99771	3,176.040	10.20	0.72	0.00	0	700.00
R186	On 05/05/2016			Bond Future	9.63125	109.71991		9.97471	107.41460		10.22	0.00	0.00	0	0.00
R186	On 05/05/2016	8.75	Put	Bond Future	6,950.55000	6.95055		8,912.24000	8.91224	6,950.550	9.90	0.81	0.00	0	1,900.00
R186	On 05/05/2016	8.85	Put	Bond Future	6,356.53000	6.35653		8,260.63000	8.26063	6,356.530	9.90	0.78	0.00	0	5,350.00
R186	On 04/08/2016			Bond Future	9.69475	106.60201		10.05183	104.25398		10.45	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
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 04/02/2016	Bond Future			286.35623		286.35623		286.46959	286.46959			0.00	0.00	0	714.00
R197	On 05/05/2016	Bond Future			291.52459		291.52459		291.64572	291.64572			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			223.03839		223.03839		223.12021	223.12021			0.00	0.00	0	43,005.00
R202	On 05/05/2016	Bond Future			227.06374		227.06374		227.15189	227.15189			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			9.42179		94.98559		9.74460	93.45413		8.05	0.00	1,899,711.80	20	16,357.00
R2023	On 05/05/2016	Bond Future			9.51565		92.78777		9.85378	91.23061		8.10	0.00	0.00	0	0.00
R2023	On 04/08/2016	Bond Future			9.58610		94.63848		9.94080	93.05312		7.82	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 04/02/2016	Bond Future			8.32365		103.21062		8.63299	102.75826		1.89	0.00	2,064,212.40	20	17,164.00
R203	On 05/05/2016	Bond Future			8.50224		100.92236		8.87057	100.46419		1.68	0.00	0.00	0	0.00
R203	On 04/08/2016	Bond Future			8.60898		102.93566		9.06319	102.47152		1.41	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 04/02/2016	Bond Future			9.95356		85.61640		10.29334	83.39245			0.00	0.00	0	18,207.00
R2030	On 05/05/2016	Bond Future			10.03579		87.17868		10.38709	84.91622			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			10.05302		88.70290		10.39764	86.32220		13.56	0.00	0.00	0	8,417.00
R2032	On 04/02/2016	Bond Future	9.20	Put	6,510.25000		6.51025		8,771.68000	8.77168	6,510.250	13.17	0.92	0.00	0	22.00
R2032	On 04/02/2016	Bond Future	9.30	Put	5,800.96000		5.80096		8,016.13000	8.01613	5,800.960	13.17	0.89	0.00	0	22.00
R2032	On 05/05/2016	Bond Future			10.13322		86.16314		10.48926	83.74106		13.91	0.00	0.00	0	0.00
R2032	On 04/08/2016	Bond Future			10.19830		87.88267		10.56597	85.41499		13.60	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 04/02/2016	Bond Future			10.18132		85.74840		10.55628	82.97735		15.22	0.00	0.00	0	50,559.00
R2037	On 04/02/2016	Bond Future	9.30	Put	7,297.13000		7.29713		9,943.78000	9.94378	7,297.130	14.80	0.92	0.00	0	16.00
R2037	On 04/02/2016	Bond Future	9.43	Put	6,282.96000		6.28296		8,862.66000	8.86266	6,282.960	14.80	0.88	0.00	0	16.00
R2037	On 05/05/2016	Bond Future			10.25978		87.31315		10.64674	84.49360		14.90	0.00	0.00	0	0.00
R2037	On 04/08/2016	Bond Future			10.32568		84.79537		10.72511	81.92227		15.33	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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
R204	On 04/02/2016	Bond Future			8.69601		99.34476		8.98120	98.64564		3.53	0.00	2,483,619.00	25	38,369.00
R204	On 05/05/2016	Bond Future			8.83394		101.15682		9.14873	100.44731		3.22	0.00	0.00	0	0.00
R204	On 04/08/2016	Bond Future			8.93077		99.13119		9.28135	98.41062		3.05	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 04/02/2016	Bond Future			10.29225		88.79367		10.65714	85.95759		15.58	0.00	0.00	0	1,820.00
R2040	On 05/05/2016	Bond Future			10.37244		90.41404		10.74912	87.52826		15.24	0.00	0.00	0	0.00
R2040	On 04/08/2016	Bond Future			10.44045		87.70757		10.82933	84.76713		15.70	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 04/02/2016	Bond Future			10.27547		86.26539		10.67079	83.19288		16.04	0.00	0.00	0	19,969.00
R2044	On 05/05/2016	Bond Future			10.35255		87.83952		10.76055	84.71302		15.69	0.00	0.00	0	0.00
R2044	On 04/08/2016	Bond Future			10.41770		85.20704		10.83880	82.02093		16.17	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 04/02/2016	Bond Future			10.25656		89.81184		10.65210	86.68985		15.57	0.00	0.00	0	57,883.00
R2048	On 04/02/2016	Bond Future	9.45	Put	7,291.36000		7.29136		10,244.15000	10,244.15	7,291.360	15.13	0.91	0.00	0	75.00
R2048	On 04/02/2016	Bond Future	9.55	Put	6,452.16000		6.45216		9,339.17000	9,339.17	6,452.160	15.13	0.87	0.00	0	75.00
R2048	On 05/05/2016	Bond Future			10.32877		87.01253		10.73681	83.83565		16.05	0.00	0.00	0	0.00
R2048	On 04/08/2016	Bond Future			10.38751		88.74831		10.80824	85.51073		15.69	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future			9.00973		94.76955		9.32746	93.77961		4.96	0.00	2,843,086.50	30	46,579.00
R207	On 04/02/2016	Bond Future	7.27	Call	0.27000		0.00027		0.03000	0.00003	0.270	4.78	0.00	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	1.27000		0.00127		0.17000	0.00017	1.270	4.78	0.00	0.00	0	19.00
R207	On 05/05/2016	Bond Future			9.13856		96.49847		9.48065	95.49277		4.65	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	44.40000		0.04440		16.81000	0.01681	44.400	4.46	0.04	0.00	0	43.00
R207	On 04/08/2016	Bond Future			9.23560		94.77752		9.60577	93.75478		4.52	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 04/02/2016	Bond Future			9.16988		92.67585		9.48955	91.47618		6.30	0.00	0.00	0	41,528.00
R208	On 05/05/2016	Bond Future			9.27772		90.96450		9.61663	89.74510		6.22	0.00	0.00	0	0.00
R208	On 04/08/2016	Bond Future			9.35893		92.77925		9.71905	91.53839		5.92	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 04/02/2016	Bond Future			10.04698		69.69462		10.41097	67.44731		15.43	0.00	0.00	0	43,367.00
R209	On 04/02/2016	Bond Future	9.52	Put	3,899.04000		3.89904		5,854.55000	5.85455	3,899.040	14.98	0.80	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			10.11675		67.81606		10.49165	65.52937		15.85	0.00	0.00	0	0.00
R209	On 05/05/2016	Bond Future	8.25	Call	80.73000		0.08073		30.60000	0.03060	80.730	15.37	0.03	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	462.23000		0.46223		216.24000	0.21624	462.230	15.37	0.14	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			10.17293		69.16934		10.55882	66.83916		15.53	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	1,870.86000		1.87086		1,168.27000	1.16827	1,870.860	15.07	0.35	0.00	0	6,000.00
R209	On 04/08/2016	Bond Future	10.60	Call	4,785.31000		4.78531		3,415.53000	3.41553	4,785.310	15.46	0.64	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			172.62231		172.62231		172.68712	172.68712			0.00	0.00	0	3,861.00
R210	On 05/05/2016	Bond Future			173.57123		173.57123		173.64060	173.64060			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			134.83486		134.83486		134.88957	134.88957			0.00	0.00	0	1,010.00
R211	On 05/05/2016	Bond Future			137.26862		137.26862		137.32704	137.32704			0.00	0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 04/02/2016	Bond Future			136.42643		136.42643		136.47743	136.47743			0.00	0.00	0	1,569.00
R212	On 05/05/2016	Bond Future			138.88893		138.88893		138.94355	138.94355			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 04/02/2016	Bond Future			9.99885		80.03772		10.34352	77.88321		13.52	0.00	0.00	0	41,590.00
R213	On 05/05/2016	Bond Future			10.07414		77.94764		10.42977	75.75569		13.85	0.00	0.00	0	0.00
R213	On 04/08/2016	Bond Future			10.13403		79.50245		10.50099	77.26917		13.55	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 04/02/2016	Bond Future			10.18468		69.72610		10.56441	67.34607		15.83	0.00	0.00	0	29,969.00
R214	On 04/02/2016	Bond Future	9.35	Put	5,940.59000		5.94059		8,201.17000	8.20117	5,940.590	15.37	0.91	0.00	0	25.00
R214	On 04/02/2016	Bond Future	9.45	Put	5,272.28000		5.27228		7,485.64000	7.48564	5,272.280	15.37	0.88	0.00	0	25.00
R214	On 05/05/2016	Bond Future			10.25374		67.70149		10.64484	65.27962		16.29	0.00	0.00	0	4,680.00
R214	On 04/08/2016	Bond Future			10.30940		69.05203		10.71204	66.58395		15.95	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	351.24000		0.35124		176.88000	0.17688	351.240	15.48	0.09	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,124.50000		1.12450		645.05000	0.64505	1,124.500	15.48	0.24	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	3,434.77000		3.43477		2,293.68000	2.29368	3,434.770	15.74	0.52	0.00	0	6,300.00
R214	On 04/08/2016	Bond Future	11.30	Call	7,083.60000		7.08360		5,300.45000	5.30045	7,083.600	16.29	0.77	0.00	0	6,300.00

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
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 13/06/2016	Foreign Exchange Future	26,681.76000		26,681.76000		27,323.27000	27,323.27000			0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future	10.76440		10.76440		10.98510	10.98510		16.74	0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future	10.90410		10.90410		11.14800	11.14800		16.83	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future	5.01760		5.01760		5.06280	5.06280		16.03	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future	4.96800		4.96800		5.02060	5.02060		16.29	0.00	0.00	0	0.00
ZMW / R	On 14/03/2016	Foreign Exchange Future	1.29190		1.29190		1.32750	1.32750			0.00	0.00	0	1.00
ZMW / R	On 13/06/2016	Foreign Exchange Future	1.22790		1.22790		1.27040	1.27040			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>5,761,579,719.16</b>	<b>479,962</b>	<b>3923138.00</b>
<b>Grand Total:</b>												<b>5,761,579,719.16</b>	<b>479,962</b>	<b>3923138.00</b>