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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/12/2015

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 11/12/2015	Foreign Exchange Future	15.94940	15.94940		15.18730	15.18730		26.40	0.00	8,456,563,272.80	530,212	0.00	
\$ / R	On 14/12/2015	Any day expiry	15.95180	15.95180		15.18730	15.18730		28.25	0.00	0.00	0	101.00	
\$ / R	On 17/12/2015	Any day expiry	15.95390	15.95390		15.18670	15.18670		34.00	0.00	0.00	0	0.00	
\$ / R	On 17/12/2015	Any day expiry	14.41	Call	1,550.39680	1.55040	790.96250	0.79096	1,550.397	39.64	0.98	0.00	0	5,000.00
\$ / R	On 17/12/2015	Any day expiry	14.42	Call	1,540.53760	1.54054	781.38230	0.78138	1,540.538	39.54	0.98	0.00	0	10,000.00
\$ / R	On 21/12/2015	Any day expiry			15.96410	15.96410	15.19660	15.19660		30.54	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	0.00290	0.00000	0.01300	0.00001	0.003	55.65	0.00	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	0.01380	0.00001	0.01520	0.00002	0.014	55.65	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	1,818.19980	1.81820	1,057.02170	1.05702	1,818.200	33.21	0.99	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	12.92500	0.01293	0.93260	0.00093	12.925	36.82	0.03	0.00	0	300.00
\$ / R	On 22/12/2015	Any day expiry			15.96660	15.96660	15.19910	15.19910		29.71	0.00	0.00	0	0.00
\$ / R	On 22/12/2015	Any day expiry	13.89	Call	2,078.93660	2.07894	1,315.21010	1.31521	2,078.937	33.42	0.99	0.00	0	15,000.00
\$ / R	On 22/12/2015	Any day expiry	14.43	Call	1,545.57310	1.54557	793.26950	0.79327	1,545.573	30.70	0.97	0.00	0	15,000.00
\$ / R	On 29/12/2015	Any day expiry			15.98930	15.98930	15.22040	15.22040		25.90	0.00	0.00	0	0.00
\$ / R	On 29/12/2015	Any day expiry	13.50	Put	1.88550	0.00189	3.03920	0.00304	1.886	30.29	0.01	0.00	0	100.00
\$ / R	On 29/12/2015	Any day expiry	13.92	Call	2,073.20390	2.07320	1,310.13670	1.31014	2,073.204	27.75	0.99	0.00	0	100.00

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												
					16.03640	16.03640	15.26290	15.26290		22.95	0.00	0.00	0	4,393.00		
\$ / R			On 13/01/2016	Any day expiry												
					16.03970	16.03970	15.26600	15.26600		22.85	0.00	0.00	0	1,176.00		
\$ / R			On 15/01/2016	Any day expiry												
					16.04640	16.04640	15.27190	15.27190		22.64	0.00	0.00	0	0.00		
\$ / R			On 15/01/2016	Any day expiry	14.10	Put	11.31130	0.01131	25.25160	0.02525	11.311	21.98	0.03	0.00	0	10,000.00
\$ / R			On 15/01/2016	Any day expiry	14.40	Put	17.30370	0.01730	61.43180	0.06143	17.304	20.48	0.04	0.00	0	10,000.00
\$ / R			On 15/01/2016	Any day expiry	14.80	Put	48.04780	0.04805	158.66870	0.15867	48.048	20.62	0.10	0.00	0	10,000.00
\$ / R			On 15/01/2016	Any day expiry	15.00	Call	1,122.86570	1.12287	505.13720	0.50514	1,122.866	20.84	0.86	0.00	0	20,000.00
\$ / R			On 27/01/2016	Any day expiry			16.08350	16.08350	15.30590	15.30590		21.48	0.00	0.00	0	0.00
\$ / R			On 27/01/2016	Any day expiry	11.80	Put	0.29330	0.00029	0.59360	0.00059	0.293	27.34	0.00	0.00	0	250.00
\$ / R			On 27/01/2016	Any day expiry	13.50	Put	7.38990	0.00739	9.51780	0.00952	7.390	22.99	0.02	0.00	0	150.00
\$ / R			On 27/01/2016	Any day expiry	14.48	Call	1,633.63930	1.63364	923.58370	0.92358	1,633.639	19.35	0.94	0.00	0	250.00
\$ / R			On 27/01/2016	Any day expiry	15.32	Call	930.61390	0.93061	406.70340	0.40670	930.614	20.00	0.76	0.00	0	150.00
\$ / R			On 29/01/2016	Any day expiry			16.08970	16.08970	15.31160	15.31160		21.37	0.00	0.00	0	0.00
\$ / R			On 29/01/2016	Any day expiry	13.74	Put	11.10880	0.01111	15.25820	0.01526	11.109	21.92	0.02	0.00	0	100.00
\$ / R			On 29/01/2016	Any day expiry	14.26	Call	1,853.06420	1.85306	1,114.27660	1.11428	1,853.064	20.06	0.95	0.00	0	100.00
\$ / R			On 12/02/2016	Any day expiry			16.13290	16.13290	15.35120	15.35120		20.67	0.00	0.00	0	106.00
\$ / R			On 12/02/2016	Any day expiry	11.60	Put	0.47410	0.00047	0.86680	0.00087	0.474	26.04	0.00	0.00	0	1,000.00
\$ / R			On 12/02/2016	Any day expiry	15.40	Call	952.59050	0.95259	453.08060	0.45308	952.591	19.28	0.73	0.00	0	1,000.00
\$ / R			On 19/02/2016	Any day expiry			16.15450	16.15450	15.37120	15.37120		20.86	0.00	0.00	0	0.00
\$ / R			On 19/02/2016	Any day expiry	13.93	Call	2,250.40830	2.25041	1,487.54960	1.48755	2,250.408	20.22	0.96	0.00	0	3,600.00
\$ / R			On 19/02/2016	Any day expiry	14.30	Put	43.35220	0.04335	99.52740	0.09953	43.352	19.36	0.07	0.00	0	100.00
\$ / R			On 19/02/2016	Any day expiry	14.91	Call	1,360.70240	1.36070	736.93340	0.73693	1,360.702	19.06	0.84	0.00	0	100.00
\$ / R			On 25/02/2016	Any day expiry			16.17320	16.17320	15.38840	15.38840		20.99	0.00	0.00	0	0.00
\$ / R			On 25/02/2016	Any day expiry	11.80	Put	1.58450	0.00158	2.37750	0.00238	1.584	25.40	0.00	0.00	0	250.00
\$ / R			On 25/02/2016	Any day expiry	13.50	Put	15.78720	0.01579	26.98720	0.02699	15.787	20.90	0.03	0.00	0	150.00
\$ / R			On 25/02/2016	Any day expiry	14.84	Call	1,449.32710	1.44933	806.61810	0.80662	1,449.327	19.15	0.85	0.00	0	250.00
\$ / R			On 25/02/2016	Any day expiry	15.64	Call	886.18960	0.88619	420.92880	0.42093	886.190	20.08	0.66	0.00	0	150.00
\$ / R			On 26/02/2016	Any day expiry			16.17630	16.17630	15.39120	15.39120		21.14	0.00	0.00	0	392.00
\$ / R			On 29/02/2016	Any day expiry			16.18560	16.18560	15.39980	15.39980		21.11	0.00	0.00	0	133.00
\$ / R			On 29/02/2016	Any day expiry	13.92	Put	31.63680	0.03164	53.63550	0.05364	31.637	19.97	0.05	0.00	0	100.00
\$ / R			On 29/02/2016	Any day expiry	14.60	Call	1,668.64740	1.66865	982.67110	0.98267	1,668.647	18.98	0.89	0.00	0	100.00
\$ / R			On 02/03/2016	Any day expiry			16.19180	16.19180	15.40550	15.40550		21.21	0.00	0.00	0	0.00
\$ / R			On 02/03/2016	Any day expiry	14.60	Call	1,679.16890	1.67917	992.28030	0.99228	1,679.169	19.09	0.88	0.00	0	10,000.00
\$ / R			On 02/03/2016	Any day expiry	14.61	Call	1,670.66150	1.67066	985.11350	0.98511	1,670.661	19.09	0.88	0.00	0	10,000.00
\$ / R			On 02/03/2016	Any day expiry	14.62	Call	1,662.17450	1.66217	977.97390	0.97797	1,662.175	19.10	0.88	0.00	0	10,000.00
\$ / R			On 07/03/2016	Any day expiry			16.20730	16.20730	15.41980	15.41980		21.26	0.00	0.00	0	187.00
\$ / R			On 11/03/2016	Any day expiry			16.21970	16.21970	15.43130	15.43130		21.41	0.00	0.00	0	272.00
\$ / R			On 14/03/2016	Foreign Exchange Future			16.22900	16.22900	15.43990	15.43990		21.42	0.00	4,657,560,710.00	286,990	638,582.00
\$ / R			On 14/03/2016	Foreign Exchange Future	11.05	Put	0.99420	0.00099	1.51800	0.00152	0.994	26.20	0.00	34,750.08	1,500	0.00
\$ / R			On 14/03/2016	Foreign Exchange Future	11.55	Put	2.48590	0.00249	2.72820	0.00273	2.486	25.64	0.00	0.00	0	42,370.00
\$ / R			On 14/03/2016	Foreign Exchange Future	11.60	Put	2.58680	0.00259	2.89210	0.00289	2.587	25.45	0.00	0.00	0	30,000.00
\$ / R			On 14/03/2016	Foreign Exchange Future	11.80	Put	3.03260	0.00303	3.65070	0.00365	3.033	24.69	0.00	0.00	0	1,000.00
\$ / R			On 14/03/2016	Foreign Exchange Future	11.83	Put	3.10570	0.00311	3.78040	0.00378	3.106	24.58	0.00	0.00	0	1,204.00
\$ / R			On 14/03/2016	Foreign Exchange Future	11.91	Put	3.30960	0.00331	4.14930	0.00415	3.310	24.28	0.01	0.00	0	788.00

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	11.95	Put	3.41640	0.00342	4.34700	0.00435	3.416	24.13	0.01	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	3.55490	0.00355	4.60740	0.00461	3.555	23.94	0.01	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	3.88010	0.00388	5.23710	0.00524	3.880	23.53	0.01	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	4.37290	0.00437	6.23790	0.00624	4.373	22.96	0.01	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	3,684.51840	3.68452	2,899.26140	2.89926	3,684.518	21.87	0.99	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	6.43710	0.00644	12.41010	0.01241	6.437	21.15	0.01	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	3,435.76020	3.43576	2,653.45440	2.65345	3,435.760	20.93	0.99	314,588,868.00	20,000	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	7.64710	0.00765	16.86900	0.01687	7.647	20.36	0.01	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	9.67360	0.00967	20.94210	0.02094	9.674	20.12	0.02	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	3,040.68900	3.04069	2,264.05660	2.26406	3,040.689	20.06	0.98	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	13.06620	0.01307	26.30350	0.02630	13.066	20.03	0.02	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	2,749.08660	2.74909	1,976.72510	1.97673	2,749.087	19.90	0.97	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	2,700.90140	2.70090	1,929.36670	1.92937	2,700.901	19.87	0.97	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.63	Put	25.09770	0.02510	44.06470	0.04406	25.098	19.82	0.04	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	30.63760	0.03064	51.91200	0.05191	30.638	19.76	0.04	249,291.32	350	4,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	2,500.14250	2.50014	1,732.52130	1.73252	2,500.143	19.75	0.96	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	2,330.51930	2.33052	1,568.53040	1.56853	2,330.519	19.65	0.94	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.95	Put	42.17180	0.04217	69.94980	0.06995	42.172	19.65	0.06	0.00	0	32,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	2,274.56660	2.27457	1,516.74040	1.51674	2,274.567	19.62	0.94	0.00	0	1,750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	2,182.04560	2.18205	1,432.04630	1.43205	2,182.046	19.56	0.93	138,412,723.61	9,370	9,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	61.51670	0.06152	109.61890	0.10962	61.517	19.51	0.08	0.00	0	800.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	2,081.42150	2.08142	1,341.39100	1.34139	2,081.421	19.50	0.92	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	1,991.09460	1.99109	1,261.42130	1.26142	1,991.095	19.45	0.91	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.47	Call	1,849.09540	1.84910	1,138.66590	1.13867	1,849.095	19.36	0.89	24,032,184.08	1,676	0.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	1,822.84370	1.82284	1,116.39690	1.11640	1,822.844	19.34	0.88	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	1,744.85020	1.74485	1,051.05510	1.05106	1,744.850	19.29	0.87	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	1,652.51160	1.65251	974.26580	0.97427	1,652.512	19.30	0.86	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	1,611.98890	1.61199	941.88060	0.94188	1,611.989	19.34	0.85	395,543,711.57	29,370	29,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.03	Call	1,394.83960	1.39484	775.21070	0.77521	1,394.840	19.59	0.79	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.25	Call	1,236.68980	1.23669	661.38010	0.66138	1,236.690	19.78	0.75	4,223,522.60	350	0.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	1,222.88410	1.22288	651.75640	0.65176	1,222.884	19.80	0.74	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	1,013.64160	1.01364	511.70000	0.51170	1,013.642	20.23	0.67	0.00	0	1,400.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	930.23230	0.93023	458.86400	0.45886	930.232	20.50	0.63	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Call	877.89390	0.87789	426.67480	0.42667	877.894	20.69	0.61	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	804.16240	0.80416	382.60300	0.38260	804.162	20.96	0.57	4,593,087.05	500	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Put	575.16240	0.57516	942.70300	0.94270	575.162	20.96	0.43	1,369,780.01	201	201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.11	Call	753.63280	0.75363	353.26580	0.35327	753.633	21.16	0.55	0.00	0	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	598.60790	0.59861	266.72550	0.26673	598.608	21.93	0.46	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	516.61090	0.51661	223.42000	0.22342	516.611	22.43	0.41	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	86.50550	0.08651	27.17760	0.02718	86.505	29.66	0.08	1,938,233.40	1,500	0.00
\$ / R	On 15/03/2016	Any day expiry			16.23210	16.23210	15.79580	15.79580		21.44	0.00	789,790.00	50	50.00
\$ / R	On 16/03/2016	Any day expiry			16.23530	16.23530	15.44560	15.44560		21.45	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	15.62670	0.01563	30.50170	0.03050	15.627	19.92	0.02	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	1,720.25890	1.72026	1,032.40460	1.03240	1,720.259	19.30	0.86	0.00	0	17,991.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R			On 23/03/2016	Any day expiry										
					16.25750	16.25750	15.46580	15.46580		21.36	0.00	0.00	0	0.00
\$ / R	13.67	Put	On 23/03/2016	Any day expiry	30.52600	0.03053	52.57690	0.05258	30.526	19.56	0.04	0.00	0	19,744.00
\$ / R	14.97	Call	On 23/03/2016	Any day expiry	1,483.16510	1.48317	849.22260	0.84922	1,483.165	19.51	0.80	0.00	0	19,744.00
\$ / R			On 29/03/2016	Any day expiry	16.27650	16.27650	15.48310	15.48310		21.37	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 29/03/2016	Any day expiry	3.85300	0.00385	4.56760	0.00457	3.853	23.75	0.01	0.00	0	250.00
\$ / R	13.50	Put	On 29/03/2016	Any day expiry	23.15150	0.02315	44.55110	0.04455	23.152	19.20	0.03	0.00	0	150.00
\$ / R	15.25	Call	On 29/03/2016	Any day expiry	1,309.83070	1.30983	726.06680	0.72607	1,309.831	19.69	0.75	0.00	0	250.00
\$ / R	15.96	Call	On 29/03/2016	Any day expiry	898.04500	0.89805	451.57270	0.45157	898.045	20.75	0.59	0.00	0	150.00
\$ / R			On 15/04/2016	Any day expiry	16.33030	16.33030	15.89850	15.89850		21.41	0.00	794,925.00	50	50.00
\$ / R			On 18/04/2016	Any day expiry	16.33980	16.33980	15.54070	15.54070		21.36	0.00	0.00	0	0.00
\$ / R	13.97	Put	On 18/04/2016	Any day expiry	60.45770	0.06046	103.34020	0.10334	60.458	18.72	0.07	0.00	0	17,896.00
\$ / R	15.42	Call	On 18/04/2016	Any day expiry	1,293.77840	1.29378	730.85930	0.73086	1,293.778	19.81	0.71	0.00	0	17,896.00
\$ / R			On 26/04/2016	Any day expiry	16.36510	16.36510	15.56380	15.56380		21.33	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 26/04/2016	Any day expiry	5.73330	0.00573	5.95750	0.00596	5.733	22.54	0.01	0.00	0	250.00
\$ / R	13.50	Put	On 26/04/2016	Any day expiry	28.89690	0.02890	57.76590	0.05777	28.897	18.26	0.04	0.00	0	150.00
\$ / R	15.66	Call	On 26/04/2016	Any day expiry	1,188.88680	1.18889	663.69130	0.66369	1,188.887	20.11	0.66	0.00	0	250.00
\$ / R	16.29	Call	On 26/04/2016	Any day expiry	884.52600	0.88453	462.06840	0.46207	884.526	21.23	0.54	0.00	0	150.00
\$ / R			On 10/05/2016	Any day expiry	16.40950	16.40950	15.60410	15.60410		21.33	0.00	0.00	0	0.00
\$ / R	14.28	Put	On 10/05/2016	Any day expiry	112.02090	0.11202	183.76070	0.18376	112.021	18.66	0.11	0.00	0	8,403.00
\$ / R	15.51	Call	On 10/05/2016	Any day expiry	1,339.19050	1.33919	778.05750	0.77806	1,339.190	19.83	0.69	0.00	0	8,403.00
\$ / R			On 13/05/2016	Any day expiry	16.41900	16.41900	15.98570	15.98570		21.34	0.00	799,285.00	50	50.00
\$ / R			On 27/05/2016	Any day expiry	16.46330	16.46330	15.65310	15.65310		21.37	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 27/05/2016	Any day expiry	8.58170	0.00858	6.73820	0.00674	8.582	21.77	0.01	0.00	0	250.00
\$ / R	13.50	Put	On 27/05/2016	Any day expiry	33.65040	0.03365	69.40070	0.06940	33.650	17.40	0.04	0.00	0	150.00
\$ / R	16.13	Call	On 27/05/2016	Any day expiry	1,093.16710	1.09317	615.72080	0.61572	1,093.167	20.81	0.59	0.00	0	250.00
\$ / R	16.70	Call	On 27/05/2016	Any day expiry	862.83950	0.86284	465.40780	0.46541	862.839	21.78	0.49	0.00	0	150.00
\$ / R			On 31/05/2016	Any day expiry	16.47600	16.47600	15.66460	15.66460		21.39	0.00	0.00	0	230.00
\$ / R			On 06/06/2016	Any day expiry	16.49500	16.49500	15.68190	15.68190		21.36	0.00	0.00	0	0.00
\$ / R	12.20	Put	On 06/06/2016	Any day expiry	11.37730	0.01138	9.22460	0.00922	11.377	20.14	0.01	0.00	0	1,000.00
\$ / R	15.45	Call	On 06/06/2016	Any day expiry	1,495.63920	1.49564	905.37360	0.90537	1,495.639	19.70	0.71	0.00	0	1,000.00
\$ / R			On 08/06/2016	Any day expiry	16.50130	16.50130	15.68770	15.68770		21.37	0.00	0.00	0	0.00
\$ / R	14.60	Put	On 08/06/2016	Any day expiry	192.98800	0.19299	299.78060	0.29978	192.988	18.71	0.16	0.00	0	8,219.00
\$ / R	15.78	Call	On 08/06/2016	Any day expiry	1,314.26920	1.31427	777.27200	0.77727	1,314.269	20.11	0.65	0.00	0	8,219.00
\$ / R			On 09/06/2016	Any day expiry	16.50450	16.50450	15.69060	15.69060		21.37	0.00	0.00	0	264.00
\$ / R			On 13/06/2016	Foreign Exchange Future	16.51710	16.51710	15.70210	15.70210		21.33	0.00	163,783,563.60	9,916	53,271.00
\$ / R	12.16	Put	On 13/06/2016	Foreign Exchange Future	11.97710	0.01198	9.16820	0.00917	11.977	20.17	0.01	0.00	0	330.00
\$ / R	12.91	Put	On 13/06/2016	Foreign Exchange Future	15.86960	0.01587	25.97150	0.02597	15.870	17.41	0.02	0.00	0	6,600.00
\$ / R	13.00	Put	On 13/06/2016	Foreign Exchange Future	16.42190	0.01642	30.86000	0.03086	16.422	17.08	0.02	0.00	0	750.00
\$ / R	13.20	Put	On 13/06/2016	Foreign Exchange Future	17.73110	0.01773	44.36410	0.04436	17.731	16.35	0.02	0.00	0	700.00
\$ / R	13.50	Call	On 13/06/2016	Foreign Exchange Future	3,051.29410	3.05129	2,274.94000	2.27494	3,051.294	16.85	0.96	832,324,992.07	53,633	53,633.00
\$ / R	13.50	Put	On 13/06/2016	Foreign Exchange Future	34.19410	0.03419	72.84000	0.07284	34.194	16.85	0.04	0.00	0	545.00
\$ / R	13.53	Put	On 13/06/2016	Foreign Exchange Future	36.32840	0.03633	76.31410	0.07631	36.328	16.90	0.04	0.00	0	36,230.00
\$ / R	14.25	Put	On 13/06/2016	Foreign Exchange Future	123.45690	0.12346	203.44120	0.20344	123.457	18.09	0.11	0.00	0	3,000.00
\$ / R	14.50	Put	On 13/06/2016	Foreign Exchange Future	173.34460	0.17334	272.35170	0.27235	173.345	18.51	0.15	285,768.00	140	17,500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	263.19720	0.26320	391.73200	0.39173	263.197	19.09	0.20	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	1,872.47010	1.87247	1,195.96710	1.19597	1,872.470	19.17	0.79	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	1,822.83570	1.82284	1,156.73420	1.15673	1,822.836	19.24	0.78	676,615,821.50	53,633	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	1,177.80850	1.17781	682.56140	0.68256	1,177.809	20.63	0.60	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	1,119.47590	1.11948	641.97470	0.64197	1,119.476	20.86	0.58	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	996.00380	0.99600	558.35220	0.55835	996.004	21.38	0.53	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	851.84760	0.85185	466.91710	0.46692	851.848	22.03	0.47	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	810.04080	0.81004	441.19460	0.44119	810.041	22.24	0.45	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	556.78610	0.55679	281.58050	0.28158	556.786	23.93	0.33	32,136,833.20	5,430	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	537.19490	0.53719	269.67320	0.26967	537.195	24.10	0.32	0.00	0	6,600.00
\$ / R	On 24/06/2016	Any day expiry			16.55400	16.55400	15.73110	15.73110		21.30	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	367.34290	0.36734	0.00000	0.00000	367.343	19.31	0.25	30,556,479.52	7,900	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	997.11020	0.99711	0.00000	0.00000	997.110	21.45	0.52	64,441,828.49	7,900	7,900.00
\$ / R	On 28/06/2016	Any day expiry			16.56760	16.56760	15.74820	15.74820		21.25	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	11.81360	0.01181	7.74860	0.00775	11.814	21.18	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	32.88400	0.03288	76.25310	0.07625	32.884	16.27	0.04	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	1,019.61480	1.01961	585.77290	0.58577	1,019.615	21.36	0.52	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	871.93710	0.87194	490.61790	0.49062	871.937	22.03	0.46	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry			16.66590	16.66590	15.83760	15.83760		21.13	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	13.83740	0.01384	9.17550	0.00918	13.837	20.54	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	34.23080	0.03423	79.81600	0.07982	34.231	15.67	0.04	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	948.87050	0.94887	559.54570	0.55955	948.871	21.87	0.47	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	852.15380	0.85215	497.15090	0.49715	852.154	22.37	0.43	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			16.71680	16.71680	15.88390	15.88390		21.06	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	20.35500	0.02035	14.83730	0.01484	20.355	17.30	0.02	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	1,719.29450	1.71929	1,122.71500	1.12272	1,719.295	19.24	0.71	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			16.76770	16.76770	15.93020	15.93020		21.03	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	15.40950	0.01541	10.88690	0.01089	15.410	19.91	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	37.08360	0.03708	83.17400	0.08317	37.084	15.31	0.04	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	885.86030	0.88586	533.41570	0.53342	885.860	22.47	0.42	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	827.28880	0.82729	492.31440	0.49231	827.289	22.83	0.40	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			16.80500	16.80500	15.96410	15.96410		21.01	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	13.50	Put	37.52760	0.03753	84.96720	0.08497	37.528	15.15	0.04	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	911.38170	0.91138	555.59890	0.55560	911.382	22.43	0.43	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.80	Call	895.62190	0.89562	544.42220	0.54442	895.622	22.52	0.42	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry			16.81180	16.81180	15.97030	15.97030		21.00	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	65.18050	0.06518	136.50530	0.13651	65.181	15.71	0.06	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	1,046.22300	1.04622	649.39440	0.64939	1,046.223	21.75	0.48	0.00	0	48,990.00
\$ / R	On 13/09/2016	Any day expiry			16.82870	16.82870	16.63330	16.63330		21.03	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	329.85760	0.32986	0.00000	0.00000	329.858	18.17	0.20	6,790,651.92	2,000	2,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	714.72900	0.71473	0.00000	0.00000	714.729	23.83	0.34	11,382,659.09	2,000	2,000.00
\$ / R	On 15/09/2016	Any day expiry			16.83550	16.83550	15.99200	15.99200		21.02	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			16.85050	16.85050	16.00480	16.00480		20.98	0.00	117,447,985.00	6,970	34,014.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	32.87150	0.03287	49.10770	0.04911	32.872	15.62	0.03	0.00	0	405.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	197.59070	0.19759	342.80490	0.34280	197.591	17.13	0.14	3,531,185.00	1,715	17,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	1,022.83740	1.02284	639.36500	0.63937	1,022.837	21.95	0.46	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	965.55700	0.96556	599.49320	0.59949	965.557	22.25	0.44	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	588.81020	0.58881	352.50370	0.35250	588.810	24.91	0.29	22,099,740.33	3,965	17,500.00
\$ / R	On 28/09/2016	Any day expiry			16.88420	16.88420	16.03370	16.03370		21.00	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	15.31700	0.01532	12.69430	0.01269	15.317	19.04	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	36.72210	0.03672	80.37980	0.08038	36.722	14.75	0.04	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	858.24070	0.85824	526.82420	0.52682	858.241	23.01	0.39	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	822.81940	0.82282	501.87210	0.50187	822.819	23.25	0.38	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			16.98900	16.98900	16.12340	16.12340		20.95	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	14.93680	0.01494	13.74530	0.01375	14.937	18.38	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	41.31290	0.04131	78.80770	0.07881	41.313	14.73	0.04	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	834.38580	0.83439	521.33850	0.52134	834.386	23.52	0.37	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	818.07390	0.81807	510.35180	0.51035	818.074	23.63	0.36	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			17.11250	17.11250	16.22920	16.22920		20.87	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	14.54900	0.01455	15.11240	0.01511	14.549	17.72	0.01	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	42.16450	0.04216	69.87470	0.06987	42.164	14.42	0.04	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	811.88720	0.81189	519.95500	0.51995	811.887	24.09	0.34	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			17.17240	17.17240	16.28050	16.28050		20.84	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			17.18460	17.18460	16.29280	16.29280		20.90	0.00	171,846.00	10	6,028.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	18.26270	0.01826	15.63310	0.01563	18.263	17.96	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	22.19100	0.02219	93.69150	0.09369	22.191	12.63	0.03	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	360.97860	0.36098	548.66490	0.54866	360.979	17.60	0.20	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	450.21520	0.45022	0.00000	0.00000	450.215	18.22	0.22	23,423,844.14	6,870	6,870.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	2,303.75420	2.30375	0.00000	0.00000	2,303.754	18.40	0.75	1,087,206,961.41	86,321	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	1,069.91530	1.06992	710.22780	0.71023	1,069.915	22.64	0.42	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	947.94020	0.94794	625.84480	0.62584	947.940	23.40	0.38	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	918.18130	0.91818	0.00000	0.00000	918.181	23.60	0.37	1,029,665,188.37	166,006	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	899.11820	0.89912	0.00000	0.00000	899.118	23.74	0.36	142,154,435.46	20,376	10,188.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	812.41110	0.81241	551.25840	0.55126	812.411	24.42	0.33	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	802.89540	0.80290	546.65580	0.54666	802.895	24.50	0.33	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future			17.36160	17.36160	16.49860	16.49860		20.92	0.00	0.00	0	0.00
\$ / R	On 19/06/2017	Foreign Exchange Future			17.56820	17.56820	16.73880	16.73880		20.94	0.00	0.00	0	0.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			15.94940	15.94940	15.18730	15.18730		26.40	0.00	637,976.00	40	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			16.22900	16.22900	15.43990	15.43990		21.42	0.00	438,183.00	27	1,184.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			16.51710	16.51710	15.70210	15.70210		21.33	0.00	495,513.00	30	151.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			16.85050	16.85050	16.00480	16.00480		20.98	0.00	0.00	0	80.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			17.18460	17.18460	16.29280	16.29280		20.90	0.00	0.00	0	0.00
£ / R	On 11/12/2015	Foreign Exchange Future			24.27500	24.27500	23.05530	23.05530		24.18	0.00	905,943,000.00	37,320	0.00
£ / R	On 12/01/2016	Any day expiry			24.40960	24.40960	23.17350	23.17350		19.91	0.00	0.00	0	15.00
£ / R	On 26/02/2016	Any day expiry			24.62160	24.62160	23.36680	23.36680		19.47	0.00	0.00	0	163.00
£ / R	On 29/02/2016	Any day expiry			24.63570	24.63570	23.37980	23.37980		19.43	0.00	0.00	0	56.00

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 07/03/2016	Any day expiry		24.66850	24.66850		23.40990	23.40990		19.35	0.00	0.00	0	50.00
£ / R	On 14/03/2016	Foreign Exchange Future		24.70130	24.70130		23.44020	23.44020		19.35	0.00	38,706,937.10	1,567	32,366.00
£ / R	On 14/03/2016	Foreign Exchange Future	20.75	Put	46.70380	0.04670	54.07100	0.05407	46.704	20.59	0.04	0.00	0	21,300.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.95	Call	1,342.10130	1.34210	588.83480	0.58883	1,342.101	18.65	0.65	0.00	0	18,500.00
£ / R	On 13/06/2016	Foreign Exchange Future		25.14520	25.14520		23.84380	23.84380		19.20	0.00	5,104,475.60	203	636.00
£ / R	On 08/09/2016	Any day expiry		25.60270	25.60270		24.26030	24.26030		19.52	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	191.66650	0.19167	278.69500	0.27869	191.667	17.87	0.10	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	1,626.97530	1.62698	955.32440	0.95532	1,626.975	19.75	0.51	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future		25.66280	25.66280		24.31410	24.31410		19.53	0.00	256,628.00	10	225.00
£ / R	On 19/12/2016	Foreign Exchange Future		26.18620	26.18620		24.76600	24.76600		19.78	0.00	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future		0.13185	0.13185		0.12509	0.12509		12.13	0.00	577,226.17	4,378	0.00
¥ / R	On 14/03/2016	Foreign Exchange Future		0.13449	0.13449		0.12745	0.12745		19.89	0.00	8,069.52	60	11,148.00
¥ / R	On 13/06/2016	Foreign Exchange Future		0.13728	0.13728		0.12999	0.12999		19.07	0.00	0.00	0	4,588.00
¥ / R	On 19/09/2016	Foreign Exchange Future		0.14056	0.14056		0.13299	0.13299		18.85	0.00	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future		17.56580	17.56580		16.64760	16.64760		18.22	0.00	1,113,179,877.60	63,372	0.00
€ / R	On 29/12/2015	Any day expiry		17.61490	17.61490		16.68770	16.68770		24.71	0.00	0.00	0	0.00
€ / R	On 29/12/2015	Any day expiry	15.30	Put	3.29010	0.00329	9.60260	0.00960	3.290	27.19	0.01	0.00	0	100.00
€ / R	On 29/12/2015	Any day expiry	15.70	Call	1,920.85660	1.92086	1,012.33120	1.01233	1,920.857	24.72	0.98	0.00	0	100.00
€ / R	On 25/01/2016	Any day expiry		17.73000	17.73000		16.79180	16.79180		22.23	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	2,888.53400	2.88853	1,949.61230	1.94961	2,888.534	23.91	0.98	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	2,819.34420	2.81934	1,880.30500	1.88030	2,819.344	23.68	0.98	0.00	0	1,000.00
€ / R	On 29/01/2016	Any day expiry		17.74540	17.74540		16.80600	16.80600		22.20	0.00	0.00	0	0.00
€ / R	On 29/01/2016	Any day expiry	15.15	Put	15.32760	0.01533	17.73110	0.01773	15.328	22.78	0.03	0.00	0	100.00
€ / R	On 29/01/2016	Any day expiry	15.52	Call	2,249.94010	2.24994	1,334.20030	1.33420	2,249.940	21.62	0.96	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry		17.82620	17.82620		16.88020	16.88020		21.69	0.00	0.00	0	0.00
€ / R	On 19/02/2016	Any day expiry	15.40	Put	35.95750	0.03596	64.33130	0.06433	35.958	20.98	0.05	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry	16.06	Call	1,847.04260	1.84704	1,014.32110	1.01432	1,847.043	19.74	0.89	0.00	0	100.00
€ / R	On 26/02/2016	Any day expiry		17.85350	17.85350		16.90520	16.90520		21.49	0.00	0.00	0	34.00
€ / R	On 07/03/2016	Any day expiry		17.89230	17.89230		16.94110	16.94110		21.28	0.00	0.00	0	5.00
€ / R	On 14/03/2016	Foreign Exchange Future		17.91950	17.91950		16.96630	16.96630		21.13	0.00	72,448,538.50	4,043	68,612.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	4.56480	0.00456	5.13250	0.00513	4.565	25.47	0.01	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	5.07710	0.00508	5.90260	0.00590	5.077	24.96	0.01	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	8.06690	0.00807	12.20940	0.01221	8.067	22.73	0.01	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	9.18380	0.00918	15.44920	0.01545	9.184	22.11	0.01	0.00	0	17,534.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	17.30830	0.01731	31.97370	0.03197	17.308	20.87	0.02	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	3,045.77770	3.04578	2,112.66780	2.11267	3,045.778	20.56	0.97	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Put	26.27770	0.02628	46.36780	0.04637	26.278	20.56	0.03	0.00	0	33,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	28.49980	0.02850	49.89810	0.04990	28.500	20.49	0.04	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Call	2,598.11700	2.59812	1,682.64720	1.68265	2,598.117	20.06	0.94	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	48.61700	0.04862	86.34720	0.08635	48.617	20.06	0.06	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	2,066.98360	2.06698	1,216.70040	1.21670	2,066.984	19.45	0.89	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	2,022.67660	2.02268	1,180.01150	1.18001	2,022.677	19.39	0.89	0.00	0	650.00

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	16.15	Call	1,893.07030		1.89307	1,074.89330	1.07489	1,893.070		19.32	0.87	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	1,770.04140		1.77004	978.41170	0.97841	1,770.041		19.40	0.84	0.00	0	36,640.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.90	Call	1,320.77980		1.32078	655.13480	0.65513	1,320.780		19.74	0.74	0.00	0	19,500.00
€ / R	On 13/06/2016	Foreign Exchange Future			18.28790		18.28790	17.30270	17.30270			20.46	0.00	105,630,910.40	5,776	5,463.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	18.39070		0.01839	33.67720	0.03368	18.391		17.94	0.02	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	2,485.76190		2.48576	1,632.48060	1.63248	2,485.762		17.87	0.87	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			18.72280		18.72280	17.69920	17.69920			20.32	0.00	112,524,028.00	6,010	6,030.00
€ / R	On 19/12/2016	Foreign Exchange Future			19.16450		19.16450	18.08380	18.08380			20.38	0.00	0.00	0	4,500.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	484.73270		0.48473	0.00000	0.00000	484.733		18.17	0.22	10,810,315.65	2,922	2,922.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	875.82560		0.87583	0.00000	0.00000	875.826		23.55	0.33	42,210,918.63	5,844	2,922.00
10Y STND	On 17/12/2025	Interest Rate Swap			109.52164		109.52164	106.73765	106.73765				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			107.04168		107.04168	104.15590	104.15590				0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.59251		100.59251	100.36273	100.36273				0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.86949		100.86949	100.51970	100.51970				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			102.01052		102.01052	101.36245	101.36245				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			101.70470		101.70470	100.96966	100.96966				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			105.00508		105.00508	103.25410	103.25410				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			104.71868		104.71868	102.89828	102.89828				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			443.96200		443.96200	452.17900	452.17900				0.00	0.00	0	2.00
AL37	On 05/05/2016	Index Future			452.08300		452.08300	459.96700	459.96700				0.00	0.00	0	0.00
AL7T	On 04/02/2016	Index Future			493.45800		493.45800	508.42400	508.42400				0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			502.48400		502.48400	517.18000	517.18000				0.00	0.00	0	0.00
ALBI	On 04/02/2016	Index Future			444.59100		444.59100	458.73400	458.73400				0.00	22,229,550.00	5	615.00
ALBI	On 05/05/2016	Index Future			452.72300		452.72300	466.63400	466.63400				0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future			461.69600		461.69600	475.17100	475.17100				0.00	0.00	0	0.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			11.47320		11.47320	11.09550	11.09550			36.12	0.00	105,289,556.40	9,177	0.00
AU\$ / R	On 15/01/2016	Any day expiry			11.52560		11.52560	11.14110	11.14110			24.26	0.00	0.00	0	3.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			11.62140		11.62140	11.23000	11.23000			18.61	0.00	20,941,762.80	1,802	8,512.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	18.52630		0.01853	17.70270	0.01770	18.526		19.55	0.04	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	1,279.52700		1.27953	894.39570	0.89440	1,279.527		18.34	0.89	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	549.18890		0.54919	273.10690	0.27311	549.189		18.44	0.60	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.77800		11.77800	11.37350	11.37350			17.97	0.00	23,556.00	2	250.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.96510		11.96510	11.54460	11.54460			17.58	0.00	0.00	0	500.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			12.16130		12.16130	11.71260	11.71260			17.49	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CAD/ R	On 11/12/2015	Foreign Exchange Future		11.64730	11.64730		11.19080	11.19080		30.30	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future		11.85100	11.85100		11.37740	11.37740		17.42	0.00	0.00	0	2.00
CAD/ R	On 13/06/2016	Foreign Exchange Future		12.06350	12.06350		11.57270	11.57270		18.10	0.00	0.00	0	0.00
CHF / R	On 11/12/2015	Foreign Exchange Future		16.24520	16.24520		15.39640	15.39640		23.57	0.00	104,245,448.40	6,417	0.00
CHF / R	On 14/03/2016	Foreign Exchange Future		16.59460	16.59460		15.70920	15.70920		20.99	0.00	0.00	0	6,452.00
CHF / R	On 13/06/2016	Foreign Exchange Future		16.96280	16.96280		16.04910	16.04910		20.19	0.00	0.00	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future		2.43840	2.43840		2.33550	2.33550		30.99	0.00	385,267.20	158	0.00
CNH / R	On 14/03/2016	Foreign Exchange Future		2.45210	2.45210		2.34980	2.34980		20.86	0.00	387,431.80	158	158.00
CNH / R	On 13/06/2016	Foreign Exchange Future		2.47640	2.47640		2.37250	2.37250		20.71	0.00	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future		2.35430	2.35430		2.23590	2.23590		33.59	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future		2.40890	2.40890		2.28110	2.28110		23.06	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future		2.46100	2.46100		2.32850	2.32850		23.06	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		11.95980	70.55159		11.49461	73.12326			0.00	0.00	0	8,710.00
ES33	On 05/05/2016	Bond Future		12.10084	68.05006		11.63192	70.59337			0.00	0.00	0	0.00
ES33	On 04/08/2016	Bond Future		12.22817	69.41415		11.76174	71.89953			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		12.14845	73.78760		11.64673	76.82819			0.00	0.00	0	2,750.00
ES42	On 05/05/2016	Bond Future		12.29369	70.87430		11.78529	73.88952			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		447.15900	447.15900		460.33300	460.33300			0.00	4,471,590.00	1	458.00
GOVI	On 05/05/2016	GOVI		455.33800	455.33800		468.26100	468.26100			0.00	0.00	0	146.00

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
GOVI	On 04/08/2016	GOVI	464.36200		464.36200		476.82700	476.82700			0.00	0.00	0	0.00
I2025	On 04/02/2016	Bond Future	117.90574		117.90574		119.35020	119.35020			0.00	103,874,956.94	881	1,831.00
I2025	On 05/05/2016	Bond Future	120.03883		120.03883		121.39479	121.39479			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	97.66727		97.66727		103.47046	103.47046			0.00	0.00	0	185.00
I2033	On 05/05/2016	Bond Future	98.45890		98.45890		104.26839	104.26839			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	117.73978		117.73978		120.81101	120.81101			0.00	88,893,533.90	755	17,749.00
I2038	On 05/05/2016	Bond Future	119.86975		119.86975		122.88066	122.88066			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	116.02852		116.02852		117.97419	117.97419			0.00	0.00	0	12,126.00
I2046	On 05/05/2016	Bond Future	116.69839		116.69839		118.56629	118.56629			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	120.94876		120.94876		122.90432	122.90432			0.00	0.00	0	13,173.00
I2050	On 05/05/2016	Bond Future	123.13696		123.13696		125.00983	125.00983			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	221.73800		221.73800		228.96800	228.96800			0.00	0.00	0	1,038.00
IGOV	On 05/05/2016	Index Future	225.75000		225.75000		232.89000	232.89000			0.00	0.00	0	21.00
IGOV	On 04/08/2016	Index Future	230.22200		230.22200		237.19100	237.19100			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future	604.12900		604.12900		623.09800	623.09800			0.00	0.00	0	157.00
ILBI	On 05/05/2016	Index Future	614.45800		614.45800		633.75300	633.75300			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.53000		93.47000		6.53000	93.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future	6.64000		93.36000		6.64000	93.36000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future	6.69000		93.31000		6.69000	93.31000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	6.78000		93.22000		6.78000	93.22000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future	6.89000		93.11000		6.89000	93.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future	6.99000		93.01000		6.99000	93.01000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.07000		92.93000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.32000		92.68000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.58000		92.42000		7.58000	92.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.71000		92.29000		7.71000	92.29000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.89000		92.11000		7.89000	92.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	8.00000		92.00000		8.00000	92.00000			0.00	0.00	0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future	0.15620		0.15620		0.14910	0.14910			0.00	108,402.80	694	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
KES / R	On 14/03/2016	Foreign Exchange Future			0.15640		0.15640		0.14850	0.14850			0.00	0.00	0	1,266.00
KES / R	On 13/06/2016	Foreign Exchange Future			0.15630		0.15630		0.14920	0.14920			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future			0.15650		0.15650		0.14650	0.14650			0.00	0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.08010		0.08010		0.07630	0.07630			0.00	2,264,266.80	28,268	0.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.07500		0.07500		0.07280	0.07280			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.07210		0.07210		0.07030	0.07030			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.07020		0.07020		0.06900	0.06900			0.00	0.00	0	0.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			10.69860		10.69860		10.27260	10.27260		28.48	0.00	0.00	0	0.00
NZ\$ / R	On 17/12/2015	Any day expiry			10.69680		10.69680		10.27220	10.27220		31.32	0.00	0.00	0	0.00
NZ\$ / R	On 17/12/2015	Any day expiry	9.34	Put	1.15750		0.00116		1.78940	0.00179	1.158	42.63	0.01	0.00	0	10,000.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			10.82480		10.82480		10.38900	10.38900		14.40	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			10.95900		10.95900		10.51060	10.51060		16.25	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			11.11940		11.11940		10.65810	10.65810		16.37	0.00	0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.10140		1.10140		1.09620	1.09620			0.00	78,199.40	71	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.10420		1.10420		1.09890	1.09890			0.00	77,294.00	70	4,408.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.10720		1.10720		1.10190	1.10190			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.11110		1.11110		1.10590	1.10590			0.00	0.00	0	0.00
R186	On 04/02/2016	Bond Future			10.47443		101.57152		9.97365	104.85328		10.52	0.00	518,319,466.56	5,103	63,580.00
R186	On 04/02/2016	Bond Future	7.90	Call	0.01000		0.00001		0.09000	0.00009	0.010	10.20	0.00	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.02	Call	0.03000		0.00003		0.22000	0.00022	0.030	10.20	0.00	0.00	0	700.00
R186	On 04/02/2016	Bond Future	8.40	Call	0.38000		0.00038		3.32000	0.00332	0.380	10.20	0.00	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.45	Call	0.52000		0.00052		4.54000	0.00454	0.520	10.20	0.00	0.00	0	350.00
R186	On 04/02/2016	Bond Future	8.65	Put	12,706.13000		12.70613		9,437.07000	9.43707	12,706.130	10.20	1.00	0.00	0	340.00
R186	On 04/02/2016	Bond Future	8.70	Put	12,329.82000		12.32982		9,064.61000	9.06461	12,329.820	10.20	1.00	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.75	Put	11,955.41000		11.95541		8,695.04000	8.69504	11,955.410	10.20	1.00	0.00	0	11,695.00
R186	On 04/02/2016	Bond Future	8.80	Put	11,582.92000		11.58292		8,328.57000	8.32857	11,582.920	10.20	1.00	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.83	Put	11,360.38000		11.36038		8,110.31000	8.11031	11,360.380	10.20	1.00	0.00	0	33.00
R186	On 04/02/2016	Bond Future	9.20	Put	8,681.28000		8.68128		5,551.07000	5.55107	8,681.280	10.20	0.98	0.00	0	700.00
R186	On 05/05/2016	Bond Future			10.59421		103.42901		10.08957	106.65914		10.22	0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future	8.75	Put	12,629.27000		12.62927		9,544.44000	9.54444	12,629.270	9.90	0.96	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	11,921.36000		11.92136		8,876.75000	8.87675	11,921.360	9.90	0.95	0.00	0	5,350.00
R186	On 04/08/2016	Bond Future			10.69644		100.19462		10.19551	103.32950		10.45	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 04/02/2016	Bond Future			281.78124		281.78124		293.20384	293.20384			0.00	0.00	0	714.00
R197	On 05/05/2016	Bond Future			286.87883		286.87883		298.22634	298.22634			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
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	223.14628		223.14628		235.09104	235.09104			0.00	0.00	0	43,005.00
R202	On 05/05/2016	Bond Future	227.18309		227.18309		239.11810	239.11810			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	10.32797		90.76752		9.76027	93.38061		8.05	0.00	86,229,144.00	950	16,377.00
R2023	On 05/05/2016	Bond Future	10.46557		88.49698		9.89090	91.06170		8.10	0.00	0.00	0	0.00
R2023	On 04/08/2016	Bond Future	10.58289		90.27004		10.01043	92.74596		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	9.19795		101.93921		8.61530	102.78405		1.89	0.00	156,068,930.51	1,531	17,194.00
R203	On 05/05/2016	Bond Future	9.54528		99.63252		8.93361	100.38607		1.68	0.00	0.00	0	0.00
R203	On 04/08/2016	Bond Future	9.89574		101.62900		9.28793	102.24304		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	10.90236		79.60998		10.41175	82.63696			0.00	93,143,676.60	1,170	18,207.00
R2030	On 05/05/2016	Bond Future	11.01769		81.06654		10.52351	84.06084			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	11.01652		82.28932		10.52062	85.49656		13.56	0.00	0.00	0	8,417.00
R2032	On 04/02/2016	Bond Future	9.20	Put	12,762.64000	12.76264	9,577.19000	9.57719	12,762.640	13.17	1.00	0.00	0	22.00
R2032	On 04/02/2016	Bond Future	9.30	Put	11,985.77000	11.98577	8,813.22000	8.81322	11,985.770	13.17	1.00	0.00	0	22.00
R2032	On 05/05/2016	Bond Future	11.12972		79.63644		10.62981	82.81316		13.91	0.00	0.00	0	0.00
R2032	On 04/08/2016	Bond Future	11.22819		81.23301		10.73044	84.34559		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	11.15971		78.81475		10.68386	82.06762		15.22	0.00	56,037,287.25	711	50,559.00
R2037	On 04/02/2016	Bond Future	9.30	Put	14,069.84000	14.06984	10,836.59000	10.83659	14,069.840	14.80	1.00	0.00	0	16.00
R2037	On 04/02/2016	Bond Future	9.43	Put	12,962.35000	12.96235	9,745.47000	9.74547	12,962.350	14.80	1.00	0.00	0	16.00
R2037	On 05/05/2016	Bond Future	11.27068		80.25678		10.79090	83.48177		14.90	0.00	0.00	0	0.00
R2037	On 04/08/2016	Bond Future	11.37017		77.60553		10.89216	80.76728		15.33	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 04/02/2016	Bond Future	9.53884		97.29643		8.96246	98.69139		3.53	0.00	237,695,178.49	2,443	38,409.00
R204	On 05/05/2016	Bond Future	9.76553		99.07570		9.17377	100.39115		3.22	0.00	0.00	0	0.00
R204	On 04/08/2016	Bond Future	9.96873		97.01720		9.38062	98.20780		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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 04/02/2016	Bond Future			11.26077		81.59238		10.76939	85.11595		15.58	0.00	0.00	0	1,820.00
R2040	On 05/05/2016	Bond Future			11.37354		83.08527		10.87730	86.58261		15.24	0.00	0.00	0	0.00
R2040	On 04/08/2016	Bond Future			11.47516		80.24019		10.97965	83.67504		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			11.29995		78.68690		10.79299	82.28209		16.04	0.00	2,596,667.70	33	19,969.00
R2044	On 05/05/2016	Bond Future			11.41140		80.12671		10.89869	83.69990		15.69	0.00	0.00	0	0.00
R2044	On 04/08/2016	Bond Future			11.51197		77.34758		10.99893	80.86426		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			11.28162		82.12989		10.77433	85.76669		15.57	0.00	0.00	0	57,883.00
R2048	On 04/02/2016	Bond Future	9.45	Put	14,756.73000		14.75673	11,155.24000	11.15524	14,756.730		15.13	1.00	0.00	0	75.00
R2048	On 04/02/2016	Bond Future	9.55	Put	13,826.97000		13.82697	10,244.90000	10.24490	13,826.970		15.13	1.00	0.00	0	75.00
R2048	On 05/05/2016	Bond Future			11.38782		79.19431		10.87478	82.80989		16.05	0.00	0.00	0	0.00
R2048	On 04/08/2016	Bond Future			11.48094		80.78136		10.96772	84.34185		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			9.89349		92.04733		9.33477	93.75698		4.96	0.00	39,120,115.25	425	46,609.00
R207	On 04/02/2016	Bond Future	7.27	Call	0.00000		0.00000	0.01000	0.00001	0.000		4.78	0.00	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	0.00000		0.00000	0.05000	0.00005	0.000		4.78	0.00	0.00	0	19.00
R207	On 05/05/2016	Bond Future			10.09094		93.73102		9.52198	95.37216		4.65	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	2.40000		0.00240	7.78000	0.00778	2.400		4.46	0.00	0.00	0	43.00
R207	On 04/08/2016	Bond Future			10.26639		91.96319		9.70167	93.49205		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			10.06603		89.36145		9.50818	91.40687		6.30	0.00	0.00	0	41,528.00
R208	On 05/05/2016	Bond Future			10.22854		87.59382		9.66270	89.58089		6.22	0.00	0.00	0	0.00
R208	On 04/08/2016	Bond Future			10.36949		89.34924		9.80712	91.23808		5.92	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 04/02/2016	Bond Future			11.01847		63.95067		10.55288	66.60288		15.43	0.00	4,092,842.88	64	43,365.00
R209	On 04/02/2016	Bond Future	9.52	Put	9,231.85000		9.23185	6,652.51000	6.65251	9,231.850		14.98	0.99	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			11.11850		61.97032		10.64973	64.60158		15.85	0.00	0.00	0	0.00
R209	On 05/05/2016	Bond Future	8.25	Call	5.40000		0.00540	13.99000	0.01399	5.400		15.37	0.00	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	53.34000		0.05334	135.67000	0.13567	53.340		15.37	0.02	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			11.20495		63.21269		10.73855	65.79691		15.53	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	489.41000		0.48941	904.39000	0.90439	489.410		15.07	0.13	25,447,756.47	6,000	6,000.00
R209	On 04/08/2016	Bond Future	10.60	Call	1,809.92000		1.80992	2,896.93000	2.89693	1,809.920		15.46	0.36	5,843,222.33	509	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
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			172.70778		172.70778		179.11298	179.11298			0.00	0.00	0	3,861.00
R210	On 05/05/2016	Bond Future			173.66539		173.66539		180.01520	180.01520			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			134.90702		134.90702		135.02050	135.02050			0.00	0.00	0	1,010.00
R211	On 05/05/2016	Bond Future			137.34776		137.34776		137.33356	137.33356			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			136.49362		136.49362		138.39252	138.39252			0.00	0.00	0	1,569.00
R212	On 05/05/2016	Bond Future			138.96307		138.96307		140.76339	140.76339			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			10.95217		74.28716		10.46141	77.16633		13.52	0.00	1,485,743.20	20	41,590.00
R213	On 05/05/2016	Bond Future			11.05872		72.09558		10.56462	74.94816		13.85	0.00	0.00	0	0.00
R213	On 04/08/2016	Bond Future			11.15067		73.54021		10.65932	76.33452		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			11.18797		63.73885		10.68618	66.61322		15.83	0.00	37,733,399.20	592	29,969.00
R214	On 04/02/2016	Bond Future	9.35	Put	11,773.32000		11.77332	8,922.12000	8.92212	11,773.320	15.37	1.00	1.00	0.00	0	25.00
R214	On 04/02/2016	Bond Future	9.45	Put	11,039.32000		11.03932	8,201.38000	8.20138	11,039.320	15.37	1.00	1.00	0.00	0	25.00
R214	On 05/05/2016	Bond Future			11.28844		61.60799	10.78180	64.46671		16.29	0.00	0.00	0.00	0	4,680.00
R214	On 04/08/2016	Bond Future			11.37585		62.84258	10.86979	65.65924		15.95	0.00	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	53.23000		0.05323	114.56000	0.11456	53.230	15.48	0.02	0.00	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	239.02000		0.23902	507.69000	0.50769	239.020	15.48	0.07	0.00	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	1,096.27000		1.09627	0.00000	0.00000	1,096.270	15.74	0.25	0.25	101,877,696.57	12,600	6,300.00
R214	On 04/08/2016	Bond Future	11.30	Call	3,099.54000		3.09954	0.00000	0.00000	3,099.540	16.29	0.51	0.51	104,752,442.78	6,300	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 11/12/2015	Foreign Exchange Future			27,703.94000		27,703.94000	26,358.52000	26,358.52000				0.00	0.00	0	0.00
RAIN	On 13/06/2016	Foreign Exchange Future			28,617.15000		28,617.15000	27,193.87000	27,193.87000				0.00	0.00	0	0.00
SGD / R	On 11/12/2015	Foreign Exchange Future			11.28240		11.28240	10.83900	10.83900			33.41	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
SGD / R	On 14/03/2016	Foreign Exchange Future	11.44800		11.44800		10.98880	10.98880		18.46	0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future	11.62540		11.62540		11.15390	11.15390		18.56	0.00	0.00	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future	5.38060		5.38060		5.20710	5.20710		28.78	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future	5.33670		5.33670		5.16670	5.16670		16.76	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future	5.29560		5.29560		5.12320	5.12320		17.35	0.00	0.00	0	0.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.45500		1.45500		1.38760	1.38760			0.00	11,186,040.00	7,688	0.00
ZMW / R	On 14/03/2016	Foreign Exchange Future	1.39580		1.39580		1.33430	1.33430			0.00	0.00	0	1.00
ZMW / R	On 13/06/2016	Foreign Exchange Future	1.32580		1.32580		1.22880	1.22880			0.00	0.00	0	0.00
Total for Derivatives :											22,589,386,941.01	1,543,154	3436049.00	
Grand Total:											22,589,386,941.01	1,543,154	3436049.00	