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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/12/2015

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 17/12/2015	Any day expiry		15.18190	15.18190		14.96230	14.96230		20.99	0.00	227,728,500.00	15,000	0.00
\$ / R	On 21/12/2015	Any day expiry		15.18970	15.18970		14.97300	14.97300		17.94	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	0.00370	0.00000	0.04440	0.00004	0.004	78.42	0.00	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	0.00050	0.00000	0.04660	0.00005	0.001	64.82	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	1,040.45080	1.04045	838.36190	0.83836	1,040.451	26.77	0.99	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	0.02300	0.00002	1.22730	0.00123	0.023	42.49	0.00	0.00	0	300.00
\$ / R	On 22/12/2015	Any day expiry		15.18450	15.18450		14.97490	14.97490		18.56	0.00	0.00	0	0.00
\$ / R	On 29/12/2015	Any day expiry		15.20090	15.20090		14.98890	14.98890		18.65	0.00	0.00	0	0.00
\$ / R	On 29/12/2015	Any day expiry	13.50	Put	1.38620	0.00139	12.37930	0.01238	1.386	26.23	0.01	0.00	0	100.00
\$ / R	On 29/12/2015	Any day expiry	13.92	Call	1,284.81990	1.28482	1,087.76520	1.08777	1,284.820	23.10	0.98	0.00	0	100.00
\$ / R	On 05/01/2016	Any day expiry		15.22200	15.22200		15.00910	15.00910		18.72	0.00	0.00	0	0.00
\$ / R	On 05/01/2016	Any day expiry	14.97	Call	400.66160	0.40066	0.00000	0.00000	400.662	18.57	0.66	98,958,310.00	10,000	5,000.00
\$ / R	On 05/01/2016	Any day expiry	14.98	Call	394.32290	0.39432	0.00000	0.00000	394.323	18.57	0.66	98,155,512.00	10,000	5,000.00
\$ / R	On 05/01/2016	Any day expiry	15.12	Call	311.98800	0.31199	258.03740	0.25804	311.988	18.67	0.57	0.00	0	5,000.00
\$ / R	On 12/01/2016	Any day expiry		15.24310	15.24310		15.02920	15.02920		18.80	0.00	737,303.00	49	4,393.00
\$ / R	On 13/01/2016	Any day expiry		15.24610	15.24610		15.03210	15.03210		18.85	0.00	0.00	0	1,176.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 15/01/2016	Any day expiry			15.25210	15.25210		15.03780	15.03780		18.93	0.00	0.00	0	0.00
\$ / R	14.40	Put	On 15/01/2016	Any day expiry	50.73100	0.05073	105.59450	0.10559	50.731	18.27	0.13	0.00	0	10,000.00			
\$ / R	14.80	Put	On 15/01/2016	Any day expiry	136.09930	0.13610	240.89270	0.24089	136.099	18.43	0.27	0.00	0	10,000.00			
\$ / R	14.90	Put	On 15/01/2016	Any day expiry	169.09980	0.16910	286.23220	0.28623	169.100	18.54	0.32	0.00	0	10,000.00			
\$ / R	15.00	Call	On 15/01/2016	Any day expiry	459.09220	0.45909	374.00500	0.37401	459.092	18.65	0.63	0.00	0	10,000.00			
\$ / R	15.00	Put	On 15/01/2016	Any day expiry	206.99220	0.20699	336.20500	0.33620	206.992	18.65	0.37	0.00	0	10,000.00			
\$ / R			On 27/01/2016	Any day expiry	15.28700	15.28700	15.07140	15.07140		18.73	0.00	0.00	0	0.00			
\$ / R	11.80	Put	On 27/01/2016	Any day expiry	0.56510	0.00057	1.06920	0.00107	0.565	26.31	0.00	0.00	0	250.00			
\$ / R	13.50	Put	On 27/01/2016	Any day expiry	7.67080	0.00767	12.95130	0.01295	7.671	18.58	0.02	0.00	0	150.00			
\$ / R	14.48	Call	On 27/01/2016	Any day expiry	892.90870	0.89291	750.33710	0.75034	892.909	17.67	0.83	0.00	0	250.00			
\$ / R	15.32	Call	On 27/01/2016	Any day expiry	367.96840	0.36797	314.84750	0.31485	367.968	18.78	0.50	0.00	0	150.00			
\$ / R			On 29/01/2016	Any day expiry	15.29260	15.29260	15.07700	15.07700		18.76	0.00	0.00	0	0.00			
\$ / R	13.74	Put	On 29/01/2016	Any day expiry	11.26850	0.01127	27.74350	0.02774	11.268	17.06	0.03	0.00	0	100.00			
\$ / R	14.26	Call	On 29/01/2016	Any day expiry	1,086.02580	1.08603	922.64840	0.92265	1,086.026	17.49	0.88	0.00	0	100.00			
\$ / R	14.50	Put	On 29/01/2016	Any day expiry	95.12420	0.09512	171.14540	0.17115	95.124	17.72	0.18	0.00	0	2,000.00			
\$ / R			On 12/02/2016	Any day expiry	15.33180	15.33180	15.11560	15.11560		18.59	0.00	0.00	0	106.00			
\$ / R	11.60	Put	On 12/02/2016	Any day expiry	0.71070	0.00071	2.20530	0.00221	0.711	24.39	0.00	0.00	0	1,000.00			
\$ / R	15.40	Call	On 12/02/2016	Any day expiry	422.47470	0.42247	369.90040	0.36990	422.475	18.82	0.49	0.00	0	1,000.00			
\$ / R			On 19/02/2016	Any day expiry	15.35140	15.35140	15.13490	15.13490		18.62	0.00	0.00	0	0.00			
\$ / R	13.93	Call	On 19/02/2016	Any day expiry	1,466.50670	1.46651	1,285.84370	1.28584	1,466.507	17.40	0.91	0.00	0	3,600.00			
\$ / R	14.30	Put	On 19/02/2016	Any day expiry	96.53940	0.09654	157.67010	0.15767	96.539	17.53	0.16	0.00	0	100.00			
\$ / R	14.91	Call	On 19/02/2016	Any day expiry	710.26560	0.71027	611.71020	0.61171	710.266	18.05	0.66	0.00	0	100.00			
\$ / R			On 25/02/2016	Any day expiry	15.36830	15.36830	15.15110	15.15110		18.63	0.00	0.00	0	0.00			
\$ / R	11.80	Put	On 25/02/2016	Any day expiry	2.12060	0.00212	5.11600	0.00512	2.121	23.35	0.00	0.00	0	250.00			
\$ / R	13.50	Put	On 25/02/2016	Any day expiry	25.81490	0.02581	41.90840	0.04191	25.815	18.31	0.05	0.00	0	150.00			
\$ / R	14.84	Call	On 25/02/2016	Any day expiry	784.43970	0.78444	676.27030	0.67627	784.440	17.98	0.69	0.00	0	250.00			
\$ / R	15.64	Call	On 25/02/2016	Any day expiry	396.95570	0.39696	350.54350	0.35054	396.956	19.26	0.43	0.00	0	150.00			
\$ / R			On 26/02/2016	Any day expiry	15.37110	15.37110	15.15380	15.15380		18.77	0.00	0.00	0	392.00			
\$ / R			On 29/02/2016	Any day expiry	15.37960	15.37960	15.16200	15.16200		18.70	0.00	0.00	0	133.00			
\$ / R	13.92	Put	On 29/02/2016	Any day expiry	54.92020	0.05492	91.04690	0.09105	54.920	17.37	0.09	0.00	0	100.00			
\$ / R	14.60	Call	On 29/02/2016	Any day expiry	962.79310	0.96279	832.43800	0.83244	962.793	17.63	0.76	0.00	0	100.00			
\$ / R			On 02/03/2016	Any day expiry	15.38530	15.38530	15.16740	15.16740		18.76	0.00	0.00	0	0.00			
\$ / R	14.60	Call	On 02/03/2016	Any day expiry	973.57640	0.97358	842.37620	0.84238	973.576	17.69	0.75	0.00	0	10,000.00			
\$ / R	14.61	Call	On 02/03/2016	Any day expiry	966.39140	0.96639	836.21510	0.83622	966.391	17.70	0.75	0.00	0	10,000.00			
\$ / R	14.62	Call	On 02/03/2016	Any day expiry	959.23560	0.95924	830.08390	0.83008	959.236	17.70	0.75	0.00	0	10,000.00			
\$ / R			On 07/03/2016	Any day expiry	15.39950	15.39950	15.18090	15.18090		18.74	0.00	0.00	0	187.00			
\$ / R			On 11/03/2016	Any day expiry	15.41080	15.41080	15.19170	15.19170		18.83	0.00	0.00	0	272.00			
\$ / R			On 14/03/2016	Foreign Exchange Future	15.41930	15.41930	15.19980	15.19980		18.77	0.00	1,030,302,206.70	66,819	1,044,264.00			
\$ / R	11.55	Put	On 14/03/2016	Foreign Exchange Future	2.93480	0.00293	5.56900	0.00557	2.935	23.40	0.01	0.00	0	42,370.00			
\$ / R	11.60	Put	On 14/03/2016	Foreign Exchange Future	3.10720	0.00311	5.83710	0.00584	3.107	23.24	0.01	0.00	0	30,000.00			
\$ / R	11.80	Put	On 14/03/2016	Foreign Exchange Future	3.90390	0.00390	7.04780	0.00705	3.904	22.58	0.01	0.00	0	1,000.00			
\$ / R	11.83	Put	On 14/03/2016	Foreign Exchange Future	4.03980	0.00404	7.25040	0.00725	4.040	22.48	0.01	0.00	0	1,204.00			
\$ / R	11.91	Put	On 14/03/2016	Foreign Exchange Future	4.42580	0.00443	7.82090	0.00782	4.426	22.21	0.01	0.00	0	788.00			
\$ / R	11.95	Put	On 14/03/2016	Foreign Exchange Future	4.63260	0.00463	8.12340	0.00812	4.633	22.08	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	12.00	Put	4.90460	0.00490	8.51890	0.00852	4.905	21.92	0.01	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	5.56120	0.00556	9.46100	0.00946	5.561	21.55	0.01	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	6.60240	0.00660	11.40680	0.01141	6.602	21.06	0.01	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	2,879.33150	2.87933	2,666.59960	2.66660	2,879.332	20.36	0.98	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	13.25340	0.01325	21.57810	0.02158	13.253	19.93	0.02	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	2,633.76000	2.63376	2,423.14060	2.42314	2,633.760	19.79	0.98	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	17.94940	0.01795	28.37140	0.02837	17.949	19.45	0.03	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	22.22600	0.02223	34.43140	0.03443	22.226	19.11	0.04	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	2,244.89490	2.24489	2,038.93890	2.03894	2,244.895	18.88	0.96	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	27.84250	0.02784	42.25240	0.04225	27.843	18.74	0.05	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	1,958.12860	1.95813	1,757.03660	1.75704	1,958.129	18.20	0.94	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	1,910.88110	1.91088	1,710.73870	1.71074	1,910.881	18.08	0.93	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.63	Put	46.36830	0.04637	67.33960	0.06734	46.368	17.90	0.07	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	54.52410	0.05452	80.47650	0.08048	54.524	17.63	0.09	0.00	0	4,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	1,714.56140	1.71456	1,521.73660	1.52174	1,714.561	17.61	0.91	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	1,552.92580	1.55293	1,371.58310	1.37158	1,552.926	17.44	0.89	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.95	Put	74.97560	0.07498	113.64830	0.11365	74.976	17.44	0.11	0.00	0	32,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	1,501.31620	1.50132	1,323.12060	1.32312	1,501.316	17.46	0.88	0.00	0	1,750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	1,416.89370	1.41689	1,244.24040	1.24424	1,416.894	17.50	0.86	0.00	0	9,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	115.29990	0.11530	168.03630	0.16804	115.300	17.55	0.16	0.00	0	800.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	1,326.49230	1.32649	1,160.33650	1.16034	1,326.492	17.55	0.84	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.26	Put	127.00440	0.12700	183.43250	0.18343	127.004	17.57	0.17	0.00	0	402.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	1,246.70830	1.24671	1,086.79290	1.08679	1,246.708	17.59	0.82	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	1,101.90440	1.10190	955.85470	0.95585	1,101.904	17.67	0.77	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Put	182.60440	0.18260	256.05470	0.25605	182.604	17.67	0.23	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	1,036.61060	1.03661	899.25690	0.89926	1,036.611	17.71	0.75	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	961.05870	0.96106	833.47850	0.83348	961.059	17.80	0.72	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Put	241.75870	0.24176	333.67850	0.33368	241.759	17.80	0.28	4,211,617.50	1,000	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	928.57280	0.92857	804.81170	0.80481	928.573	17.87	0.71	0.00	0	29,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.99	Put	354.08910	0.35409	467.98730	0.46799	354.089	18.20	0.36	0.00	0	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.00	Put	358.42890	0.35843	473.06830	0.47307	358.429	18.22	0.36	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.01	Put	362.79660	0.36280	478.17870	0.47818	362.797	18.23	0.36	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.03	Call	760.92430	0.76092	658.28730	0.65829	760.924	18.26	0.63	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.04	Put	376.08430	0.37608	493.68540	0.49369	376.084	18.27	0.37	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.16	Put	431.99270	0.43199	558.30690	0.55831	431.993	18.44	0.41	20,787,014.52	3,357	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.20	Call	670.89640	0.67090	580.55190	0.58055	670.896	18.49	0.58	0.00	0	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	636.35630	0.63636	551.99590	0.55200	636.356	18.59	0.56	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.53	Call	523.08580	0.52309	457.14770	0.45715	523.086	19.03	0.49	0.00	0	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.55	Call	515.35220	0.51535	450.54410	0.45054	515.352	19.07	0.48	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.56	Call	511.52570	0.51153	447.27600	0.44728	511.526	19.09	0.48	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.57	Call	507.72590	0.50773	444.03410	0.44403	507.726	19.12	0.48	0.00	0	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.59	Call	500.20860	0.50021	437.61370	0.43761	500.209	19.16	0.47	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	496.48800	0.49649	434.44080	0.43444	496.488	19.18	0.47	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	443.75140	0.44375	389.47680	0.38948	443.751	19.48	0.43	0.00	0	1,000.00

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\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Call	411.64160	0.41164	362.13270	0.36213	411.642	19.69	0.41	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	367.71560	0.36772	324.78770	0.32479	367.716	19.99	0.37	2,972,985.80	500	0.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Put	948.41560	0.94842	1,124.98770	1.12499	948.416	19.99	0.63	0.00	0	201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.11	Call	338.51130	0.33851	300.01680	0.30002	338.511	20.22	0.35	2,800,091.80	500	0.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.20	Call	316.53570	0.31654	281.23340	0.28123	316.536	20.41	0.33	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.34	Call	285.44840	0.28545	254.46820	0.25447	285.448	20.71	0.30	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	253.84530	0.25385	227.20930	0.22721	253.845	21.06	0.27	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	211.79350	0.21179	190.41510	0.19042	211.793	21.60	0.23	0.00	0	35,000.00
\$ / R	On 15/03/2016	Any day expiry			15.42220	15.42220	15.20250	15.20250		18.79	0.00	0.00	0	50.00
\$ / R	On 16/03/2016	Any day expiry			15.42500	15.42500	15.20530	15.20530		18.81	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	32.40970	0.03241	48.36800	0.04837	32.410	18.55	0.05	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	1,018.61160	1.01861	884.45890	0.88446	1,018.612	17.77	0.74	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			15.44490	15.44490	15.22340	15.22340		18.86	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	57.08960	0.05709	79.82850	0.07983	57.090	17.82	0.08	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	836.67390	0.83667	727.43560	0.72744	836.674	18.17	0.65	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			15.46210	15.46210	15.23860	15.23860		18.80	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	4.92830	0.00493	8.65520	0.00866	4.928	21.67	0.01	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	47.95090	0.04795	70.34080	0.07034	47.951	17.95	0.07	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	713.99000	0.71399	622.45330	0.62245	713.990	18.51	0.58	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	439.53020	0.43953	388.64710	0.38865	439.530	19.80	0.40	0.00	0	150.00
\$ / R	On 15/04/2016	Any day expiry			15.51070	15.51070	15.28170	15.28170		18.89	0.00	0.00	0	50.00
\$ / R	On 18/04/2016	Any day expiry			15.51930	15.51930	15.28930	15.28930		18.84	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	111.78810	0.11179	159.63290	0.15963	111.788	17.27	0.14	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	721.23460	0.72123	636.28650	0.63629	721.235	18.72	0.55	0.00	0	17,896.00
\$ / R	On 26/04/2016	Any day expiry			15.54220	15.54220	15.30960	15.30960		18.92	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	6.95240	0.00695	11.79880	0.01180	6.952	20.41	0.01	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	63.72320	0.06372	91.98870	0.09199	63.723	17.56	0.08	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	655.30930	0.65531	581.78530	0.58179	655.309	19.12	0.50	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	454.27570	0.45428	407.43740	0.40744	454.276	20.29	0.37	0.00	0	150.00
\$ / R	On 10/05/2016	Any day expiry			15.58220	15.58220	15.34520	15.34520		18.94	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	197.05660	0.19706	266.38110	0.26638	197.057	17.37	0.20	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	771.22660	0.77123	685.56340	0.68556	771.227	18.80	0.54	0.00	0	8,403.00
\$ / R	On 13/05/2016	Any day expiry			15.59080	15.59080	15.35280	15.35280		18.96	0.00	0.00	0	50.00
\$ / R	On 27/05/2016	Any day expiry			15.63090	15.63090	15.38830	15.38830		19.01	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	8.41670	0.00842	14.29170	0.01429	8.417	19.17	0.01	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	77.87770	0.07788	114.43200	0.11443	77.878	17.13	0.09	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	611.45340	0.61145	549.12590	0.54913	611.453	19.86	0.43	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	461.73620	0.46174	418.86580	0.41887	461.736	20.90	0.34	0.00	0	150.00
\$ / R	On 31/05/2016	Any day expiry			15.64230	15.64230	15.39850	15.39850		18.96	0.00	0.00	0	230.00
\$ / R	On 06/06/2016	Any day expiry			15.65950	15.65950	15.41370	15.41370		18.94	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	11.71380	0.01171	19.52160	0.01952	11.714	17.57	0.02	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	901.82420	0.90182	805.56240	0.80556	901.824	18.62	0.57	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry			15.66520	15.66520	15.41880	15.41880		18.96	0.00	0.00	0	0.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	316.78630	0.31679	409.34390	0.40934	316.786	17.51	0.26	0.00	0	8,219.00

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	15.78	Call	773.95140	0.77395	693.99070	0.69399	773.951	19.18	0.50	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry			15.66810	15.66810	15.42130	15.42130		18.95	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			15.67950	15.67950	15.43150	15.43150		18.93	0.00	15,679.50	1	53,694.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	11.73270	0.01173	19.19120	0.01919	11.733	17.50	0.02	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	32.60340	0.03260	54.48360	0.05448	32.603	16.63	0.04	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	38.13270	0.03813	62.27720	0.06228	38.133	16.66	0.05	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	53.10930	0.05311	82.74880	0.08275	53.109	16.75	0.06	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	2,263.30680	2.26331	2,054.30920	2.05431	2,263.307	16.87	0.91	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	83.80680	0.08381	122.80920	0.12281	83.807	16.87	0.09	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	87.49900	0.08750	127.50340	0.12750	87.499	16.88	0.10	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	219.29070	0.21929	292.77810	0.29278	219.291	17.22	0.20	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	289.10720	0.28911	376.98020	0.37698	289.107	17.40	0.24	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	409.01700	0.40902	523.06560	0.52307	409.017	17.65	0.31	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	1,192.40260	1.19240	1,063.47320	1.06347	1,192.403	17.78	0.68	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	1,153.29680	1.15330	1,028.70300	1.02870	1,153.297	17.89	0.66	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	679.67300	0.67967	611.73960	0.61174	679.673	19.70	0.45	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	639.17570	0.63918	576.24000	0.57624	639.176	19.93	0.43	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	555.95520	0.55596	503.85390	0.50385	555.955	20.45	0.38	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	465.10770	0.46511	423.61540	0.42362	465.108	21.19	0.33	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	439.52840	0.43953	400.17320	0.40017	439.528	21.44	0.31	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	281.76360	0.28176	257.34430	0.25734	281.764	23.01	0.21	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	270.06590	0.27007	246.83250	0.24683	270.066	23.16	0.20	0.00	0	6,600.00
\$ / R	On 24/06/2016	Any day expiry			15.71130	15.71130	15.46130	15.46130		19.00	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	563.99960	0.56400	697.59840	0.69760	564.000	18.15	0.37	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	564.61610	0.56462	512.86760	0.51287	564.616	20.61	0.38	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			15.72310	15.72310	15.47330	15.47330		18.97	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	9.80320	0.00980	16.09200	0.01609	9.803	18.21	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	87.79170	0.08779	129.84660	0.12985	87.792	16.63	0.09	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	581.82140	0.58182	528.84010	0.52884	581.821	20.53	0.38	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	487.66560	0.48767	444.94030	0.44494	487.666	21.29	0.33	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry			15.80880	15.80880	15.56050	15.56050		19.07	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	11.19780	0.01120	17.48640	0.01749	11.198	17.58	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	92.48300	0.09248	137.19430	0.13719	92.483	16.12	0.09	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	554.06800	0.55407	509.05850	0.50906	554.068	21.25	0.34	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	491.59180	0.49159	450.48060	0.45048	491.592	21.78	0.31	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			15.85320	15.85320	15.60560	15.60560		19.10	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	17.76200	0.01776	36.27440	0.03627	17.762	14.38	0.02	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	1,113.62800	1.11363	1,009.22370	1.00922	1,113.628	18.57	0.59	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			15.89760	15.89760	15.65080	15.65080		19.15	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	13.04710	0.01305	18.81830	0.01882	13.047	17.15	0.02	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	96.42310	0.09642	142.38680	0.14239	96.423	15.69	0.09	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	526.30590	0.52631	486.90810	0.48691	526.306	21.95	0.31	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	486.05910	0.48606	450.94220	0.45094	486.059	22.27	0.29	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			15.93010	15.93010	15.68380	15.68380		19.12	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 06/09/2016	Any day expiry	13.50	Put	98.37140	0.09837	140.74710	0.14075	98.371	15.58	0.09	12,717,942.00	10,000	0.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	547.62230	0.54762	508.45870	0.50846	547.622	21.93	0.31	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.80	Call	536.67630	0.53668	498.63630	0.49864	536.676	22.01	0.31	54,969,488.00	10,000	0.00
\$ / R	On 08/09/2016	Any day expiry			15.93600	15.93600	15.68990	15.68990		19.12	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	153.33930	0.15334	206.91520	0.20692	153.339	16.16	0.13	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	640.59260	0.64059	594.08370	0.59408	640.593	21.27	0.36	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			15.93900	15.93900	15.69290	15.69290		19.12	0.00	0.00	0	0.00
\$ / R	On 09/09/2016	Any day expiry	13.50	Put	99.39030	0.09939	141.80660	0.14181	99.390	15.58	0.09	12,758,445.00	10,000	0.00
\$ / R	On 09/09/2016	Any day expiry	17.80	Call	544.85870	0.54486	506.58590	0.50659	544.859	22.00	0.31	55,378,911.00	10,000	0.00
\$ / R	On 13/09/2016	Any day expiry			15.95080	15.95080	15.70490	15.70490		19.17	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	523.34770	0.52335	623.86190	0.62386	523.348	17.73	0.31	0.00	0	2,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	416.47360	0.41647	392.21990	0.39222	416.474	23.23	0.24	0.00	0	2,000.00
\$ / R	On 15/09/2016	Any day expiry			15.95670	15.95670	15.71090	15.71090		19.17	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			15.96850	15.96850	15.72290	15.72290		19.15	0.00	0.00	0	33,314.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	59.22310	0.05922	95.24190	0.09524	59.223	14.70	0.06	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	364.59420	0.36459	440.21670	0.44022	364.594	17.37	0.24	0.00	0	17,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	629.40730	0.62941	584.66280	0.58466	629.407	21.52	0.35	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	589.65430	0.58965	548.67540	0.54868	589.654	21.80	0.33	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	349.37930	0.34938	342.13250	0.34213	349.379	24.61	0.20	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			15.99650	15.99650	15.75370	15.75370		19.21	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	15.23360	0.01523	19.79660	0.01980	15.234	16.79	0.02	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	98.48230	0.09848	139.89430	0.13989	98.482	15.24	0.09	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	518.33760	0.51834	487.46890	0.48747	518.338	22.53	0.29	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	493.92270	0.49392	465.54480	0.46554	493.923	22.74	0.28	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			16.08470	16.08470	15.84940	15.84940		19.28	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	17.32130	0.01732	19.86220	0.01986	17.321	16.59	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	100.02060	0.10002	132.54470	0.13254	100.021	14.94	0.09	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	512.56580	0.51257	489.83880	0.48984	512.566	23.11	0.27	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	501.76090	0.50176	480.10240	0.48010	501.761	23.22	0.26	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			16.18870	16.18870	15.96220	15.96220		19.32	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	17.13940	0.01714	19.24240	0.01924	17.139	16.02	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	91.33140	0.09133	124.59020	0.12459	91.331	14.23	0.08	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	511.08800	0.51109	505.09210	0.50509	511.088	23.82	0.25	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			16.23920	16.23920	16.01680	16.01680		19.34	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			16.25490	16.25490	16.03390	16.03390		19.34	0.00	0.00	0	6,418.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	15.96040	0.01596	19.03720	0.01904	15.960	15.55	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	105.57570	0.10558	149.24740	0.14925	105.576	14.59	0.09	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	569.97130	0.56997	654.42130	0.65442	569.971	17.47	0.29	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	577.90750	0.57791	0.00000	0.00000	577.908	17.49	0.29	43,907,927.00	10,000	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	663.15660	0.66316	765.29610	0.76530	663.157	17.68	0.32	0.00	0	6,870.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,617.16170	1.61716	1,507.14950	1.50715	1,617.162	17.99	0.65	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	700.23830	0.70024	677.00990	0.67701	700.238	22.49	0.33	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	620.16080	0.62016	0.00000	0.00000	620.161	23.25	0.29	55,443,501.00	10,000	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	617.42930	0.61743	607.39740	0.60740	617.429	23.28	0.29	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	597.51760	0.59752	594.45310	0.59445	597.518	23.49	0.28	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	587.99350	0.58799	586.26640	0.58627	587.993	23.69	0.28	0.00	0	10,188.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	545.85240	0.54585	550.08740	0.55009	545.852	24.70	0.25	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	541.34160	0.54134	546.23430	0.54623	541.342	24.82	0.25	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future			16.46720	16.46720	16.24670	16.24670		19.70	0.00	0.00	0	0.00
\$ / R	On 19/06/2017	Foreign Exchange Future			16.71330	16.71330	16.49490	16.49490		19.99	0.00	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			15.41930	15.41930	15.19980	15.19980		18.77	0.00	354,643.90	23	1,273.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			15.67950	15.67950	15.43150	15.43150		18.93	0.00	0.00	0	151.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			15.96850	15.96850	15.72290	15.72290		19.15	0.00	0.00	0	80.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			16.25490	16.25490	16.03390	16.03390		19.34	0.00	0.00	0	0.00
£ / R	On 12/01/2016	Any day expiry			22.74050	22.74050	22.75770	22.75770		15.19	0.00	67,425.00	3	15.00
£ / R	On 26/02/2016	Any day expiry			22.93090	22.93090	22.94860	22.94860		16.42	0.00	0.00	0	163.00
£ / R	On 29/02/2016	Any day expiry			22.94360	22.94360	22.96100	22.96100		16.47	0.00	0.00	0	56.00
£ / R	On 07/03/2016	Any day expiry			22.97330	22.97330	22.98950	22.98950		16.64	0.00	0.00	0	50.00
£ / R	On 14/03/2016	Foreign Exchange Future			23.00280	23.00280	23.01810	23.01810		16.71	0.00	10,926,330.00	475	33,474.00
£ / R	On 14/03/2016	Foreign Exchange Future	20.75	Put	48.63770	0.04864	117.79820	0.11780	48.638	14.32	0.07	0.00	0	21,300.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.95	Call	449.02500	0.44903	586.54980	0.58655	449.025	18.25	0.34	0.00	0	11,000.00
£ / R	On 13/06/2016	Foreign Exchange Future			23.39850	23.39850	23.37350	23.37350		17.19	0.00	233,985.00	10	656.00
£ / R	On 08/09/2016	Any day expiry			23.79320	23.79320	23.77430	23.77430		17.67	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	327.46350	0.32746	443.01880	0.44302	327.463	15.76	0.18	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	843.84290	0.84384	1,001.00570	1.00101	843.843	19.85	0.34	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			23.84270	23.84270	23.82540	23.82540		17.70	0.00	0.00	0	225.00
£ / R	On 19/12/2016	Foreign Exchange Future			24.28570	24.28570	24.30950	24.30950		17.99	0.00	0.00	0	0.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.12594	0.12594	0.12551	0.12551		20.45	0.00	530,211.61	4,210	6,938.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.12841	0.12841	0.12779	0.12779		17.53	0.00	0.00	0	4,588.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.13125	0.13125	0.13068	0.13068		16.81	0.00	0.00	0	0.00
€ / R	On 29/12/2015	Any day expiry			16.49410	16.49410	16.42860	16.42860		17.37	0.00	0.00	0	0.00
€ / R	On 29/12/2015	Any day expiry	15.30	Put	4.71800	0.00472	13.15160	0.01315	4.718	20.49	0.02	0.00	0	100.00
€ / R	On 29/12/2015	Any day expiry	15.70	Call	805.73450	0.80573	765.46430	0.76546	805.734	17.04	0.95	0.00	0	100.00
€ / R	On 25/01/2016	Any day expiry			16.59840	16.59840	16.53120	16.53120		17.22	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	1,757.37720	1.75738	1,690.53560	1.69054	1,757.377	17.56	0.98	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	1,688.48180	1.68848	1,621.92430	1.62192	1,688.482	17.26	0.97	0.00	0	1,000.00
€ / R	On 29/01/2016	Any day expiry			16.61220	16.61220	16.54500	16.54500		17.49	0.00	0.00	0	0.00
€ / R	On 29/01/2016	Any day expiry	15.15	Put	21.42240	0.02142	29.42780	0.02943	21.422	16.81	0.05	0.00	0	100.00
€ / R	On 29/01/2016	Any day expiry	15.52	Call	1,146.03140	1.14603	1,098.83560	1.09884	1,146.031	16.77	0.89	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry			16.68470	16.68470	16.61710	16.61710		17.90	0.00	0.00	0	0.00
€ / R	On 19/02/2016	Any day expiry	15.40	Put	73.27540	0.07328	90.35480	0.09035	73.275	16.92	0.12	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry	16.06	Call	848.95480	0.84895	818.41370	0.81841	848.955	17.28	0.71	0.00	0	100.00
€ / R	On 26/02/2016	Any day expiry			16.70900	16.70900	16.64070	16.64070		17.90	0.00	131,992.80	8	34.00
€ / R	On 07/03/2016	Any day expiry			16.74400	16.74400	16.67470	16.67470		17.91	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			16.76830		16.76830		16.69830	16.69830		17.92	0.00	7,998,479.10	477	68,285.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	6.29400		0.00629		6.28570	0.00629	6.294	22.39	0.01	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	7.34870		0.00735		7.27310	0.00727	7.349	21.93	0.01	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	15.41240		0.01541		16.11030	0.01611	15.412	20.18	0.02	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	19.05080		0.01905		20.26270	0.02026	19.051	19.72	0.03	0.00	0	17,534.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	37.08600		0.03709		41.28370	0.04128	37.086	18.26	0.06	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	1,920.80250		1.92080	1,857.79150	1.85779	1,920.803	17.49	17.49	0.92	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Put	52.50250		0.05250	59.49150	0.05949	52.503	17.49	17.49	0.08	0.00	0	33,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	56.26850		0.05627	63.94930	0.06395	56.269	17.34	17.34	0.08	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Call	1,501.41360		1.50141	1,447.18300	1.44718	1,501.414	17.02	17.02	0.86	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	103.11360		0.10311	118.88300	0.11888	103.114	17.02	17.02	0.14	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	1,052.72350		1.05272	1,011.90980	1.01191	1,052.724	17.15	17.15	0.74	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	1,018.88070		1.01888	979.50420	0.97950	1,018.881	17.20	17.20	0.73	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	921.60750		0.92161	886.61170	0.88661	921.608	17.34	17.34	0.69	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	830.80060		0.83080	800.21670	0.80022	830.801	17.49	17.49	0.65	0.00	0	36,640.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.90	Call	535.12350		0.53512	521.55940	0.52156	535.123	18.16	18.16	0.48	0.00	0	19,500.00
€ / R	On 13/06/2016	Foreign Exchange Future			17.09880		17.09880	16.99960	16.99960			20.91	0.00	0.00	0	5,463.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	53.02710		0.05303	49.13850	0.04914	53.027	17.44	17.44	0.06	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,488.67010		1.48867	1,411.63370	1.41163	1,488.670	17.18	17.18	0.74	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			17.47600		17.47600	17.38250	17.38250			18.13	0.00	0.00	0	6,030.00
€ / R	On 19/12/2016	Foreign Exchange Future			17.85750		17.85750	17.79330	17.79330			18.24	0.00	0.00	0	4,500.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	561.16290		0.56116	589.75990	0.58976	561.163	16.72	16.72	0.28	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	766.34410		0.76634	806.45630	0.80646	766.344	17.03	17.03	0.34	0.00	0	2,922.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	602.50970		0.60251	616.66850	0.61667	602.510	21.78	21.78	0.28	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	504.68820		0.50469	524.49350	0.52449	504.688	23.63	23.63	0.23	0.00	0	2,922.00
10Y STND	On 17/12/2025	Interest Rate Swap			104.78294		104.78294	105.88863	105.88863				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			102.13223		102.13223	103.27231	103.27231				0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.19989		100.19989	100.25803	100.25803				0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.29168		100.29168	100.37572	100.37572				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.87801		100.87801	101.01031	101.01031				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			100.40762		100.40762	100.56055	100.56055				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			101.88402		101.88402	102.60705	102.60705				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			101.46234		101.46234	102.21237	102.21237				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			460.80200		460.80200	456.89000	456.89000				0.00	0.00	0	2.00
AL37	On 05/05/2016	Index Future			469.19900		469.19900	465.22500	465.22500				0.00	0.00	0	0.00
AL7T	On 04/02/2016	Index Future			529.15500		529.15500	520.69100	520.69100				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			538.79800		538.79800		530.19000	530.19000			0.00	0.00	0	0.00
ALBI	On 04/02/2016	Index Future			480.68100		480.68100		472.11700	472.11700			0.00	596,044,440.00	124	620.00
ALBI	On 05/05/2016	Index Future			489.44100		489.44100		480.73000	480.73000			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future			499.06400		499.06400		490.21600	490.21600			0.00	0.00	0	0.00
AU\$ / R	On 15/01/2016	Any day expiry			10.86320		10.86320		10.83370	10.83370		18.35	0.00	0.00	0	3.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			10.94570		10.94570		10.91270	10.91270		16.85	0.00	36,711,877.80	3,354	12,638.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	38.50770		0.03851		38.25340	0.03825	38.508	17.14	0.09	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	685.63960		0.68564		660.33150	0.66033	685.640	16.59	0.75	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	203.05680		0.20306		194.65090	0.19465	203.057	17.77	0.34	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.08310		11.08310		11.03260	11.03260		16.30	0.00	0.00	0	250.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.24200		11.24200		11.19510	11.19510		16.33	0.00	0.00	0	500.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.40540		11.40540		11.37830	11.37830		16.38	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			11.08620		11.08620		11.08690	11.08690		15.57	0.00	0.00	0	2.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.27550		11.27550		11.25770	11.25770		16.26	0.00	0.00	0	0.00
CF CANDO CAGJ	On 22/12/2015	Can-Do Future			944.04530		944.04530		1,047.66170	1,047.66170			0.00	0.00	0	0.00
CHF / R	On 14/03/2016	Foreign Exchange Future			15.55640		15.55640		15.46920	15.46920		19.17	0.00	0.00	0	6,452.00
CHF / R	On 13/06/2016	Foreign Exchange Future			15.89240		15.89240		15.77460	15.77460		19.24	0.00	0.00	0	0.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.32120		2.32120		2.30240	2.30240		19.03	0.00	0.00	0	158.00
CNH / R	On 13/06/2016	Foreign Exchange Future			2.34030		2.34030		2.31980	2.31980		18.93	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.25370		2.25370		2.24480	2.24480		20.84	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future			2.30010		2.30010		2.28740	2.28740		21.31	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			10.70219		77.87079		10.98367	76.12880			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		10.79906	75.49820		11.08998	73.72568			0.00	0.00	0	0.00
ES33	On 04/08/2016	Bond Future		10.88192	76.99961		11.18194	75.19681			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 04/02/2016	Bond Future		10.85997	82.08632		11.14141	80.13204			0.00	0.00	0	2,750.00
ES42	On 05/05/2016	Bond Future		10.95739	79.31949		11.24861	77.33097			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		479.95400	479.95400		472.16500	472.16500			0.00	9,599,080.00	2	477.00
GOVI	On 05/05/2016	GOVI		488.70000	488.70000		480.77900	480.77900			0.00	0.00	0	146.00
GOVI	On 04/08/2016	GOVI		498.30900	498.30900		490.26600	490.26600			0.00	0.00	0	0.00
I2025	On 04/02/2016	Bond Future		119.80216	119.80216		119.81802	119.81802			0.00	0.00	0	1,831.00
I2025	On 05/05/2016	Bond Future		121.96270	121.96270		121.98067	121.98067			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 04/02/2016	Bond Future		99.02646	99.02646		97.61911	97.61911			0.00	0.00	0	185.00
I2033	On 05/05/2016	Bond Future		99.83700	99.83700		98.40595	98.40595			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		125.05549	125.05549		125.07223	125.07223			0.00	0.00	0	17,749.00
I2038	On 05/05/2016	Bond Future		127.31074	127.31074		127.32972	127.32972			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 04/02/2016	Bond Future		123.59726	123.59726		124.94742	124.94742			0.00	0.00	0	12,126.00
I2046	On 05/05/2016	Bond Future		124.39698	124.39698		125.77335	125.77335			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		128.17493	128.17493		128.19123	128.19123			0.00	0.00	0	13,173.00
I2050	On 05/05/2016	Bond Future		130.48644	130.48644		130.50499	130.50499			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		226.04800	226.04800		226.25700	226.25700			0.00	0.00	0	1,038.00
IGOV	On 05/05/2016	Index Future		230.12500	230.12500		230.34100	230.34100			0.00	0.00	0	21.00
IGOV	On 04/08/2016	Index Future		234.64600	234.64600		234.88400	234.88400			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future		613.72200	613.72200		614.39600	614.39600			0.00	0.00	0	157.00
ILBI	On 05/05/2016	Index Future		624.20600	624.20600		624.89400	624.89400			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future		6.71000	93.29000		6.68000	93.32000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future		6.99000	93.01000		6.85000	93.15000			0.00	0.00	0	2,000.00

Contract Details		Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 16/03/2016			Jibar Tradeable Future	7.06000	92.94000		6.95000	93.05000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016			Jibar Tradeable Future	7.23000	92.77000		7.14000	92.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016			Jibar Tradeable Future	7.28000	92.72000		7.20000	92.80000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016			Jibar Tradeable Future	7.43000	92.57000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016			Jibar Tradeable Future	7.74000	92.26000		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	8.21000	91.79000		8.09000	91.91000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017			Jibar Tradeable Future	8.40000	91.60000		8.32000	91.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017			Jibar Tradeable Future	8.53000	91.47000		8.48000	91.52000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017			Jibar Tradeable Future	8.63000	91.37000		8.56000	8.56000			0.00	0.00	0	0.00
KES / R	On 14/03/2016			Foreign Exchange Future	0.14780	0.14780		0.14570	0.14570			0.00	0.00	0	1,266.00
KES / R	On 13/06/2016			Foreign Exchange Future	0.14790	0.14790		0.14580	0.14580			0.00	0.00	0	0.00
KES / R	On 19/09/2016			Foreign Exchange Future	0.14840	0.14840		0.14600	0.14600			0.00	0.00	0	0.00
NGN / R	On 14/03/2016			Foreign Exchange Future	0.07040	0.07040		0.06900	0.06900			0.00	0.00	0	0.00
NGN / R	On 13/06/2016			Foreign Exchange Future	0.06670	0.06670		0.06600	0.06600			0.00	0.00	0	0.00
NGN / R	On 19/09/2016			Foreign Exchange Future	0.06420	0.06420		0.06390	0.06390			0.00	0.00	0	0.00
NZ\$ / R	On 17/12/2015			Any day expiry	10.19880	10.19880		10.13380	10.13380		19.31	0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016			Foreign Exchange Future	10.30540	10.30540		10.24330	10.24330		12.53	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016			Foreign Exchange Future	10.42410	10.42410		10.34450	10.34450		14.59	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016			Foreign Exchange Future	10.56150	10.56150		10.48250	10.48250		15.13	0.00	0.00	0	0.00
QUANTO € / \$	On 14/03/2016			Foreign Exchange Future	1.08750	1.08750		1.09860	1.09860			0.00	0.00	0	4,506.00
QUANTO € / \$	On 13/06/2016			Foreign Exchange Future	1.09050	1.09050		1.10160	1.10160			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016			Foreign Exchange Future	1.09440	1.09440		1.10560	1.10560			0.00	0.00	0	0.00
R186	On 04/02/2016			Bond Future	9.28250	109.63228		9.54895	107.75450		10.52	0.00	2,192,645.60	20	65,510.00
R186	On 04/02/2016	7.90	Call	Bond Future	10.04000	0.01004		2.75000	0.00275	10.040	10.20	0.01	0.00	0	680.00
R186	On 04/02/2016	8.02	Call	Bond Future	18.97000	0.01897		5.52000	0.00552	18.970	10.20	0.01	0.00	0	700.00
R186	On 04/02/2016	8.40	Call	Bond Future	109.25000	0.10925		38.61000	0.03861	109.250	10.20	0.06	0.00	0	680.00
R186	On 04/02/2016	8.45	Call	Bond Future	133.67000	0.13367		48.46000	0.04846	133.670	10.20	0.07	0.00	0	350.00
R186	On 04/02/2016	8.65	Put	Bond Future	4,924.98000	4.92498		6,634.19000	6.63419	4,924.980	10.20	0.86	0.00	0	340.00
R186	On 04/02/2016	8.70	Put	Bond Future	4,600.52000	4.60052		6,281.67000	6.28167	4,600.520	10.20	0.84	0.00	0	5,000.00
R186	On 04/02/2016	8.75	Put	Bond Future	4,285.24000	4.28524		5,935.15000	5.93515	4,285.240	10.20	0.82	0.00	0	11,695.00
R186	On 04/02/2016	8.80	Put	Bond Future	3,979.75000	3.97975		5,595.12000	5.59512	3,979.750	10.20	0.80	0.00	0	5,000.00
R186	On 04/02/2016	8.83	Put	Bond Future	3,801.40000	3.80140		5,394.45000	5.39445	3,801.400	10.20	0.78	0.00	0	33.00
R186	On 04/02/2016	9.20	Put	Bond Future	1,951.09000	1.95109		3,176.04000	3.17604	1,951.090	10.20	0.55	0.00	0	700.00
R186	On 05/05/2016			Bond Future	9.35437	111.63010		9.63125	109.71991		10.22	0.00	0.00	0	0.00
R186	On 05/05/2016	8.75	Put	Bond Future	5,472.39000	5.47239		6,950.55000	6.95055	5,472.390	9.90	0.72	0.00	0	1,900.00
R186	On 05/05/2016	8.85	Put	Bond Future	4,939.73000	4.93973		6,356.53000	6.35653	4,939.730	9.90	0.69	0.00	0	5,350.00
R186	On 04/08/2016			Bond Future	9.40771	108.54305		9.69475	106.60201		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

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/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			286.31852		286.31852		286.35623	286.35623			0.00	0.00	0	714.00
R197	On 05/05/2016	Bond Future			291.48161		291.48161		291.52459	291.52459			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			223.01112		223.01112		223.03839	223.03839			0.00	0.00	0	43,005.00
R202	On 05/05/2016	Bond Future			227.03255		227.03255		227.06374	227.06374			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			9.17414		96.18275		9.42179	94.98559		8.05	0.00	0.00	0	16,357.00
R2023	On 05/05/2016	Bond Future			9.25630		94.00513		9.51565	92.78777		8.10	0.00	0.00	0	0.00
R2023	On 04/08/2016	Bond Future			9.31500		95.87388		9.58610	94.63848		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			8.08114		103.56719		8.32365	103.21062		1.89	0.00	0.00	0	17,164.00
R203	On 05/05/2016	Bond Future			8.21344		101.28367		8.50224	100.92236		1.68	0.00	0.00	0	0.00
R203	On 04/08/2016	Bond Future			8.25707		103.29748		8.60898	102.93566		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			9.68264		87.45106		9.95356	85.61640			0.00	0.00	0	18,207.00
R2030	On 05/05/2016	Bond Future			9.75585		89.04521		10.03579	87.17868			0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 04/02/2016	Bond Future			9.77720		90.68210		10.05302	88.70290		13.56	0.00	1,813,642.00	20	8,437.00
R2032	On 04/02/2016	Bond Future	9.20	Put	4,758.20000		4.75820		6,510.25000	6.51025	4,758.200	13.17	0.83	0.00	0	22.00
R2032	On 04/02/2016	Bond Future	9.30	Put	4,119.93000		4.11993		5,800.96000	5.80096	4,119.930	13.17	0.78	0.00	0	22.00
R2032	On 05/05/2016	Bond Future			9.84846		88.17689		10.13322	86.16314		13.91	0.00	0.00	0	0.00
R2032	On 04/08/2016	Bond Future			9.90498		89.93068		10.19830	87.88267		13.60	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 04/02/2016	Bond Future			9.90060		87.92246		10.18132	85.74840		15.22	0.00	879,224.60	10	50,569.00
R2037	On 04/02/2016	Bond Future	9.30	Put	5,358.11000		5.35811		7,297.13000	7.29713	5,358.110	14.80	0.84	0.00	0	16.00
R2037	On 04/02/2016	Bond Future	9.43	Put	4,444.28000		4.44428		6,282.96000	6.28296	4,444.280	14.80	0.78	0.00	0	16.00
R2037	On 05/05/2016	Bond Future			9.97037		89.52528		10.25978	87.31315		14.90	0.00	0.00	0	0.00
R2037	On 04/08/2016	Bond Future			10.02776		87.04575		10.32568	84.79537		15.33	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 04/02/2016	Bond Future			8.46805		99.90809		8.69601	99.34476		3.53	0.00	0.00	0	38,369.00

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 05/05/2016	Bond Future			8.58227		101.72873		8.83394	101.15682		3.22	0.00	0.00	0	0.00
R204	On 04/08/2016	Bond Future			8.65251		99.70794		8.93077	99.13119		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			10.00638		91.12788		10.29225	88.79367		15.58	0.00	0.00	0	1,820.00
R2040	On 05/05/2016	Bond Future			10.07767		92.78915		10.37244	90.41404		15.24	0.00	0.00	0	0.00
R2040	On 04/08/2016	Bond Future			10.13696		90.12394		10.44045	87.70757		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			9.99479		88.57050		10.27547	86.26539		16.04	0.00	0.00	0	19,969.00
R2044	On 05/05/2016	Bond Future			10.06325		90.18511		10.35255	87.83952		15.69	0.00	0.00	0	0.00
R2044	On 04/08/2016	Bond Future			10.12001		87.59340		10.41770	85.20704		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			9.97068		92.20427		10.25656	89.81184		15.57	0.00	4,610,213.50	50	57,933.00
R2048	On 04/02/2016	Bond Future	9.45	Put	5,211.55000		5.21155		7,291.36000	7.29136	5,211.550	15.13	0.81	0.00	0	75.00
R2048	On 04/02/2016	Bond Future	9.55	Put	4,467.98000		4.46798		6,452.16000	6.45216	4,467.980	15.13	0.76	0.00	0	75.00
R2048	On 05/05/2016	Bond Future			10.03427		89.44704		10.32877	87.01253		16.05	0.00	0.00	0	0.00
R2048	On 04/08/2016	Bond Future			10.08476		91.22547		10.38751	88.74831		15.69	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future			8.74296		95.61063		9.00973	94.76955		4.96	0.00	0.00	0	46,579.00
R207	On 04/02/2016	Bond Future	7.27	Call	1.29000		0.00129		0.27000	0.00027	1.290	4.78	0.00	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	5.18000		0.00518		1.27000	0.00127	5.180	4.78	0.01	0.00	0	19.00
R207	On 05/05/2016	Bond Future			8.85130		97.35324		9.13856	96.49847		4.65	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	91.23000		0.09123		44.40000	0.04440	91.230	4.46	0.08	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.92619		95.64297		9.23560	94.77752		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			8.91052		93.66364		9.16988	92.67585		6.30	0.00	0.00	0	41,528.00
R208	On 05/05/2016	Bond Future			9.00278		91.96868		9.27772	90.96450		6.22	0.00	0.00	0	0.00
R208	On 04/08/2016	Bond Future			9.06791		93.79738		9.35893	92.77925		5.92	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 04/02/2016	Bond Future			9.76669		71.50870		10.04698	69.69462		15.43	0.00	187,638,828.80	2,624	41,013.00

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	9.52	Put	2,550.12000		2.55012	3,899.04000	3.89904		2,550.120	14.98	0.65	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			9.82832		69.66200	10.11675	67.81606			15.85	0.00	0.00	0	0.00
R209	On 05/05/2016	Bond Future	8.25	Call	158.26000		0.15826	80.73000	0.08073		158.260	15.37	0.06	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	779.89000		0.77989	462.23000	0.46223		779.890	15.37	0.22	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.87677		71.04749	10.17293	69.16934			15.53	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,601.92000		2.60192	1,870.86000	1.87086		2,601.920	15.07	0.44	0.00	0	6,000.00
R209	On 04/08/2016	Bond Future	10.60	Call	6,055.57000		6.05557	4,785.31000	4.78531		6,055.570	15.46	0.72	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			172.60077		172.60077	172.62231	172.62231				0.00	0.00	0	3,861.00
R210	On 05/05/2016	Bond Future			173.54646		173.54646	173.57123	173.57123				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			134.81666		134.81666	134.83486	134.83486				0.00	0.00	0	1,010.00
R211	On 05/05/2016	Bond Future			137.24795		137.24795	137.26862	137.26862				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			136.40950		136.40950	136.42643	136.42643				0.00	0.00	0	1,569.00
R212	On 05/05/2016	Bond Future			138.86949		138.86949	138.88893	138.88893				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			9.71792		81.86062	9.99885	80.03772			13.52	0.00	0.00	0	41,590.00
R213	On 05/05/2016	Bond Future			9.78444		79.80243	10.07414	77.94764			13.85	0.00	0.00	0	0.00
R213	On 04/08/2016	Bond Future			9.83582		81.38891	10.13403	79.50245			13.55	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R214	On 04/02/2016	Bond Future			9.90416		71.58136	10.18468	69.72610			15.83	0.00	99,784,415.84	1,394	29,362.00
R214	On 04/02/2016	Bond Future	9.35	Put	4,307.99000		4.30799	5,940.59000	5.94059		4,307.990	15.37	0.82	0.00	0	25.00
R214	On 04/02/2016	Bond Future	9.45	Put	3,709.68000		3.70968	5,272.28000	5.27228		3,709.680	15.37	0.77	0.00	0	25.00
R214	On 05/05/2016	Bond Future			9.96516		69.58935	10.25374	67.70149			16.29	0.00	0.00	0	4,680.00
R214	On 04/08/2016	Bond Future			10.01312		70.97288	10.30940	69.05203			15.95	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	560.23000		0.56023	351.24000	0.35124		560.230	15.48	0.13	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,637.79000		1.63779	1,124.50000	1.12450		1,637.790	15.48	0.31	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	4,506.50000		4.50650	3,434.77000	3.43477		4,506.500	15.74	0.61	0.00	0	6,300.00
R214	On 04/08/2016	Bond Future	11.30	Call	8,611.24000		8.61124	7,083.60000	7.08360		8,611.240	16.29	0.83	0.00	0	6,300.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00

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/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	26,892.12000		26,892.12000		26,681.76000	26,681.76000			0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future	10.84730		10.84730		10.76440	10.76440		16.52	0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future	11.00620		11.00620		10.90410	10.90410		16.54	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future	5.14860		5.14860		5.01760	5.01760		16.05	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future	5.10440		5.10440		4.96800	4.96800		16.18	0.00	0.00	0	0.00
ZMW / R	On 14/03/2016	Foreign Exchange Future	1.31160		1.31160		1.29190	1.29190			0.00	0.00	0	1.00
ZMW / R	On 13/06/2016	Foreign Exchange Future	1.22170		1.22170		1.22790	1.22790			0.00	0.00	0	0.00
Total for Derivatives :												2,681,362,870.37	180,030	3,884,428.00
Grand Total:												2,681,362,870.37	180,030	3,884,428.00