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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 05/01/2016

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>														
\$ / R	On 05/01/2016	Any day expiry	15.59680	15.59680	15.58480	15.58480				24.75	0.00	233,952,000.00	15,000	0.00
\$ / R	On 12/01/2016	Any day expiry	15.61080	15.61080	15.59870	15.59870				18.94	0.00	0.00	0	4,393.00
\$ / R	On 12/01/2016	Any day expiry	15.63	Call	155.23510	0.15524	0.00000	0.00000	155.235	19.08	0.49	38,038,038.50	5,000	5,000.00
\$ / R	On 13/01/2016	Any day expiry	15.61360	15.61360	15.60140	15.60140				19.08	0.00	0.00	0	1,176.00
\$ / R	On 14/01/2016	Any day expiry	15.61640	15.61640	15.64100	15.64100				19.16	0.00	0.00	0	0.00
\$ / R	On 14/01/2016	Any day expiry	15.64	Call	177.67560	0.17768	0.00000	0.00000	177.676	19.33	0.49	38,023,271.00	5,000	5,000.00
\$ / R	On 15/01/2016	Any day expiry	15.61930	15.61930	15.60720	15.60720				19.25	0.00	0.00	0	0.00
\$ / R	On 15/01/2016	Any day expiry	14.40	Put	4.13710	0.00414	5.18960	0.00519	4.137	23.72	0.02	0.00	0	10,000.00
\$ / R	On 15/01/2016	Any day expiry	14.80	Put	10.07710	0.01008	11.73140	0.01173	10.077	19.66	0.05	0.00	0	10,000.00
\$ / R	On 15/01/2016	Any day expiry	14.90	Put	16.16060	0.01616	18.98520	0.01899	16.161	19.61	0.07	0.00	0	10,000.00
\$ / R	On 15/01/2016	Any day expiry	15.00	Call	644.38650	0.64439	636.74060	0.63674	644.387	19.56	0.90	0.00	0	10,000.00
\$ / R	On 15/01/2016	Any day expiry	15.00	Put	25.08650	0.02509	29.54060	0.02954	25.087	19.56	0.10	0.00	0	10,000.00
\$ / R	On 20/01/2016	Any day expiry	15.63370	15.63370	15.65100	15.65100				18.63	0.00	0.00	0	0.00
\$ / R	On 20/01/2016	Any day expiry	15.65	Call	230.07770	0.23008	0.00000	0.00000	230.078	18.83	0.50	77,738,517.00	10,000	5,000.00
\$ / R	On 22/01/2016	Any day expiry	15.63940	15.63940	15.66100	15.66100				18.78	0.00	0.00	0	0.00
\$ / R	On 22/01/2016	Any day expiry	15.66	Call	245.75990	0.24576	0.00000	0.00000	245.760	19.00	0.50	77,584,594.00	10,000	5,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 27/01/2016	Any day expiry			15.65380	15.65380		15.64170	15.64170		18.69	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 27/01/2016	Any day expiry	0.04930	0.00005		0.00110	0.00000	0.049	32.33	0.00	0.00	0	250.00		
\$ / R	13.50	Put	On 27/01/2016	Any day expiry	1.53990	0.00154		1.79720	0.00180	1.540	23.81	0.01	0.00	0	150.00		
\$ / R	14.48	Call	On 27/01/2016	Any day expiry	1,189.97090	1.18997	1,180.21360	1.18021	1,189.971	19.63	0.95	0.00	0	250.00			
\$ / R	15.32	Call	On 27/01/2016	Any day expiry	476.35510	0.47636	479.76050	0.47976	476.355	18.34	0.69	0.00	0	150.00			
\$ / R			On 29/01/2016	Any day expiry	15.65960	15.65960		15.64740	15.64740		18.78	0.00	0.00	0	212.00		
\$ / R	13.74	Put	On 29/01/2016	Any day expiry	3.15160	0.00315		3.46060	0.00346	3.152	22.27	0.01	0.00	0	100.00		
\$ / R	14.26	Call	On 29/01/2016	Any day expiry	1,410.24290	1.41024	1,398.96260	1.39896	1,410.243	20.13	0.97	0.00	0	100.00			
\$ / R	14.50	Put	On 29/01/2016	Any day expiry	18.97820	0.01898		21.60140	0.02160	18.978	19.24	0.06	0.00	0	2,000.00		
\$ / R			On 12/02/2016	Any day expiry	15.70000	15.70000		15.68790	15.68790		18.81	0.00	0.00	0	106.00		
\$ / R	11.60	Put	On 12/02/2016	Any day expiry	0.12450	0.00012		0.13160	0.00013	0.124	27.94	0.00	0.00	0	1,000.00		
\$ / R	15.40	Call	On 12/02/2016	Any day expiry	537.76480	0.53776	540.50240	0.54050	537.765	18.41	0.64	0.00	0	1,000.00			
\$ / R			On 19/02/2016	Any day expiry	15.72050	15.72050		15.70850	15.70850		18.74	0.00	0.00	0	0.00		
\$ / R	13.93	Call	On 19/02/2016	Any day expiry	1,800.95720	1.80096	1,791.07710	1.79108	1,800.957	18.14	0.97	0.00	0	3,600.00			
\$ / R	14.30	Put	On 19/02/2016	Any day expiry	22.56900	0.02257		26.65140	0.02665	22.569	17.18	0.05	0.00	0	100.00		
\$ / R	14.91	Call	On 19/02/2016	Any day expiry	914.99080	0.91499	911.32940	0.91133	914.991	17.71	0.81	0.00	0	100.00			
\$ / R			On 25/02/2016	Any day expiry	15.73800	15.73800		15.72620	15.72620		18.81	0.00	0.00	0	0.00		
\$ / R	11.80	Put	On 25/02/2016	Any day expiry	0.47340	0.00047		0.52650	0.00053	0.473	25.56	0.00	0.00	0	250.00		
\$ / R	13.50	Put	On 25/02/2016	Any day expiry	8.72280	0.00872		9.70510	0.00971	8.723	20.25	0.02	0.00	0	150.00		
\$ / R	14.84	Call	On 25/02/2016	Any day expiry	1,000.74420	1.00074	996.61540	0.99662	1,000.744	17.63	0.82	0.00	0	250.00			
\$ / R	15.64	Call	On 25/02/2016	Any day expiry	487.07280	0.48707	489.92260	0.48992	487.073	18.65	0.55	0.00	0	150.00			
\$ / R			On 26/02/2016	Any day expiry	15.74090	15.74090		15.72910	15.72910		18.84	0.00	0.00	0	392.00		
\$ / R			On 29/02/2016	Any day expiry	15.74970	15.74970		15.73800	15.73800		18.72	0.00	0.00	0	133.00		
\$ / R	13.92	Put	On 29/02/2016	Any day expiry	17.82610	0.01783		19.91830	0.01992	17.826	18.36	0.04	0.00	0	100.00		
\$ / R	14.60	Call	On 29/02/2016	Any day expiry	1,217.41240	1.21741	1,211.51350	1.21151	1,217.412	17.44	0.88	0.00	0	100.00			
\$ / R			On 02/03/2016	Any day expiry	15.75550	15.75550		15.74380	15.74380		18.78	0.00	0.00	0	0.00		
\$ / R	14.60	Call	On 02/03/2016	Any day expiry	1,227.39080	1.22739	1,221.47110	1.22147	1,227.391	17.51	0.87	0.00	0	10,000.00			
\$ / R	14.61	Call	On 02/03/2016	Any day expiry	1,218.89320	1.21889	1,213.04450	1.21304	1,218.893	17.52	0.87	0.00	0	10,000.00			
\$ / R	14.62	Call	On 02/03/2016	Any day expiry	1,210.42090	1.21042	1,204.64350	1.20464	1,210.421	17.52	0.87	0.00	0	10,000.00			
\$ / R			On 07/03/2016	Any day expiry	15.77010	15.77010		15.75860	15.75860		18.85	0.00	0.00	0	187.00		
\$ / R			On 11/03/2016	Any day expiry	15.78200	15.78200		15.77040	15.77040		18.98	0.00	0.00	0	272.00		
\$ / R			On 14/03/2016	Foreign Exchange Future	15.79090	15.79090		15.77930	15.77930		18.91	0.00	364,722,417.30	23,097	995,439.00		
\$ / R	11.55	Put	On 14/03/2016	Foreign Exchange Future	1.31840	0.00132		1.24340	0.00124	1.318	26.04	0.00	0.00	0	42,370.00		
\$ / R	11.60	Put	On 14/03/2016	Foreign Exchange Future	1.42080	0.00142		1.34020	0.00134	1.421	25.90	0.00	0.00	0	30,000.00		
\$ / R	11.80	Put	On 14/03/2016	Foreign Exchange Future	1.91260	0.00191		1.80470	0.00180	1.913	25.35	0.00	0.00	0	1,000.00		
\$ / R	11.83	Put	On 14/03/2016	Foreign Exchange Future	1.99920	0.00200		1.88650	0.00189	1.999	25.26	0.00	0.00	0	1,204.00		
\$ / R	11.91	Put	On 14/03/2016	Foreign Exchange Future	2.24890	0.00225		2.12260	0.00212	2.249	25.04	0.00	0.00	0	788.00		
\$ / R	11.95	Put	On 14/03/2016	Foreign Exchange Future	2.38470	0.00238		2.25100	0.00225	2.385	24.93	0.00	0.00	0	1,000.00		
\$ / R	12.00	Put	On 14/03/2016	Foreign Exchange Future	2.56570	0.00257		2.42220	0.00242	2.566	24.79	0.00	0.00	0	30,000.00		
\$ / R	12.11	Put	On 14/03/2016	Foreign Exchange Future	3.01150	0.00301		2.84410	0.00284	3.011	24.49	0.01	0.00	0	786.00		
\$ / R	12.26	Put	On 14/03/2016	Foreign Exchange Future	3.74130	0.00374		3.53550	0.00354	3.741	24.07	0.01	0.00	0	10,000.00		
\$ / R	12.55	Call	On 14/03/2016	Foreign Exchange Future	3,246.56560	3.24657	3,234.66200	3.23466	3,246.566	23.26	0.99	0.00	0	12,000.00			
\$ / R	12.74	Put	On 14/03/2016	Foreign Exchange Future	7.22880	0.00723		6.93180	0.00693	7.229	22.66	0.01	0.00	0	10,000.00		
\$ / R	12.80	Call	On 14/03/2016	Foreign Exchange Future	2,998.63870	2.99864	2,986.78150	2.98678	2,998.639	22.44	0.99	0.00	0	20,000.00			

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	12.95	Put	9.18230	0.00918	9.05430	0.00905	9.182	21.89	0.02	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	10.90660	0.01091	10.95950	0.01096	10.907	21.34	0.02	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	2,603.14000	2.60314	2,591.74920	2.59175	2,603.140	20.97	0.98	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	13.12100	0.01312	13.43950	0.01344	13.121	20.75	0.02	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	2,308.26360	2.30826	2,297.56330	2.29756	2,308.264	19.87	0.97	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	2,259.31570	2.25932	2,248.77050	2.24877	2,259.316	19.69	0.97	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	23.34680	0.02335	25.16690	0.02517	23.347	18.96	0.04	0.00	0	4,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	2,054.52740	2.05453	2,044.79250	2.04479	2,054.527	18.92	0.96	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	1,880.23550	1.88024	1,871.44250	1.87144	1,880.235	18.26	0.95	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.95	Put	29.69210	0.02969	32.55980	0.03256	29.692	18.22	0.05	0.00	0	32,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	1,822.44820	1.82245	1,814.02930	1.81403	1,822.448	18.04	0.94	0.00	0	1,750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	1,726.53930	1.72654	1,718.82020	1.71882	1,726.539	17.67	0.93	0.00	0	9,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	40.31790	0.04032	45.00130	0.04500	40.318	17.31	0.07	0.00	0	800.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	1,622.12700	1.62213	1,615.26820	1.61527	1,622.127	17.32	0.92	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.26	Put	46.01780	0.04602	51.05020	0.05105	46.018	17.34	0.08	0.00	0	402.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	1,532.13720	1.53214	1,525.86490	1.52586	1,532.137	17.37	0.91	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	1,366.30490	1.36630	1,361.17320	1.36117	1,366.305	17.47	0.88	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Put	75.40490	0.07540	81.87320	0.08187	75.405	17.47	0.12	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	1,290.41320	1.29041	1,285.82010	1.28582	1,290.413	17.52	0.86	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	1,200.24480	1.20024	1,196.29570	1.19630	1,200.245	17.58	0.84	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Put	109.34480	0.10934	116.99570	0.11700	109.345	17.58	0.16	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	1,160.26020	1.16026	1,156.59460	1.15659	1,160.260	17.61	0.82	0.00	0	29,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.99	Put	176.88710	0.17689	186.07580	0.18608	176.887	17.74	0.24	0.00	0	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.00	Put	179.64220	0.17964	188.87880	0.18888	179.642	17.75	0.24	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.01	Put	182.60980	0.18261	191.92390	0.19192	182.610	17.76	0.24	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.04	Put	191.73890	0.19174	201.28710	0.20129	191.739	17.81	0.25	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.20	Call	836.31150	0.83631	835.47300	0.83547	836.311	18.04	0.70	0.00	0	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	792.47130	0.79247	792.13660	0.79214	792.471	18.14	0.68	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.53	Call	644.00860	0.64401	645.36440	0.64536	644.009	18.52	0.60	0.00	0	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.55	Call	633.51830	0.63352	634.99390	0.63499	633.518	18.55	0.59	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.56	Call	628.32390	0.62832	629.85590	0.62986	628.324	18.56	0.59	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.57	Call	623.16230	0.62316	624.75290	0.62475	623.162	18.57	0.59	0.00	0	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.59	Call	612.93750	0.61294	614.63830	0.61464	612.938	18.60	0.58	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	607.87410	0.60787	609.63190	0.60963	607.874	18.62	0.58	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	535.79180	0.53579	538.31070	0.53831	535.792	18.84	0.53	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Call	492.81710	0.49282	495.73150	0.49573	492.817	19.02	0.50	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Put	644.79000	0.64479	659.72770	0.65973	644.790	19.36	0.55	0.00	0	201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.20	Call	369.23110	0.36923	372.95180	0.37295	369.231	19.82	0.40	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.34	Call	328.69580	0.32870	332.57420	0.33257	328.696	20.14	0.36	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	287.77570	0.28778	291.74440	0.29174	287.776	20.51	0.33	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	233.74600	0.23375	237.76040	0.23776	233.746	21.07	0.27	0.00	0	35,000.00
\$ / R	On 15/03/2016	Any day expiry			15.79390	15.79390	15.78230	15.78230		18.94	0.00	0.00	0	50.00
\$ / R	On 16/03/2016	Any day expiry			15.79690	15.79690	15.78530	15.78530		18.97	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	15.63280	0.01563	15.99970	0.01600	15.633	20.49	0.03	0.00	0	17,991.00

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\$ / R	On 16/03/2016	Any day expiry	14.63	Call	1,267.45990	1.26746	1,263.29830	1.26330	1,267.460	17.61	0.85	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			15.81770	15.81770	15.80610	15.80610		18.95	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	27.00240	0.02700	27.89680	0.02790	27.002	19.16	0.05	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	1,038.07360	1.03807	1,036.04870	1.03605	1,038.074	17.80	0.76	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			15.83550	15.83550	15.82390	15.82390		18.90	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	3.96850	0.00397	3.01750	0.00302	3.969	25.13	0.01	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	24.79580	0.02480	24.32030	0.02432	24.796	19.52	0.04	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	881.27890	0.88128	881.29150	0.88129	881.279	18.12	0.68	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	524.96410	0.52496	528.20190	0.52820	524.964	19.24	0.48	0.00	0	150.00
\$ / R	On 05/04/2016	Any day expiry			15.85630	15.85630	15.87100	15.87100		19.02	0.00	0.00	0	0.00
\$ / R	On 05/04/2016	Any day expiry	15.87	Call	595.23030	0.59523	0.00000	0.00000	595.230	19.06	0.52	81,799,134.00	10,000	10,000.00
\$ / R	On 15/04/2016	Any day expiry			15.88640	15.88640	15.87490	15.87490		19.14	0.00	0.00	0	50.00
\$ / R	On 18/04/2016	Any day expiry			15.89540	15.89540	15.88390	15.88390		19.07	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	60.62710	0.06063	62.74540	0.06275	60.627	18.10	0.08	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	878.25790	0.87826	880.17860	0.88018	878.258	18.34	0.64	0.00	0	17,896.00
\$ / R	On 26/04/2016	Any day expiry			15.91960	15.91960	15.90810	15.90810		19.08	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	7.11710	0.00712	5.35080	0.00535	7.117	23.77	0.01	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	38.74430	0.03874	36.74190	0.03674	38.744	19.00	0.05	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	790.76050	0.79076	794.11380	0.79411	790.761	18.72	0.58	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	534.94490	0.53494	539.85570	0.53986	534.945	19.81	0.44	0.00	0	150.00
\$ / R	On 10/05/2016	Any day expiry			15.96180	15.96180	15.95040	15.95040		19.10	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	109.18890	0.10919	116.21830	0.11622	109.189	17.45	0.13	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	928.97400	0.92897	932.31650	0.93232	928.974	18.43	0.63	0.00	0	8,403.00
\$ / R	On 13/05/2016	Any day expiry			15.97090	15.97090	15.95940	15.95940		19.12	0.00	0.00	0	50.00
\$ / R	On 27/05/2016	Any day expiry			16.01310	16.01310	16.00170	16.00170		19.17	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	8.96830	0.00897	7.64950	0.00765	8.968	22.06	0.01	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	49.20950	0.04921	47.71870	0.04772	49.209	18.20	0.06	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	721.13280	0.72113	726.94530	0.72695	721.133	19.40	0.50	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	533.89930	0.53390	540.11310	0.54011	533.899	20.40	0.40	0.00	0	150.00
\$ / R	On 31/05/2016	Any day expiry			16.02520	16.02520	16.01380	16.01380		19.12	0.00	0.00	0	230.00
\$ / R	On 06/06/2016	Any day expiry			16.04330	16.04330	16.03190	16.03190		19.10	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	12.22250	0.01222	10.78140	0.01078	12.223	20.25	0.02	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	1,076.04200	1.07604	1,079.09100	1.07909	1,076.042	18.26	0.65	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry			16.04930	16.04930	16.03800	16.03800		19.20	0.00	0.00	0	0.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	198.49670	0.19850	209.17340	0.20917	198.497	17.49	0.19	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	918.18750	0.91819	923.55310	0.92355	918.188	18.77	0.58	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry			16.05240	16.05240	16.04100	16.04100		19.19	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			16.06440	16.06440	16.05310	16.05310		19.17	0.00	17,831,484.00	1,110	48,326.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	11.98150	0.01198	11.01660	0.01102	11.982	20.03	0.02	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	21.33960	0.02134	19.55380	0.01955	21.340	17.84	0.03	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	24.63820	0.02464	22.92070	0.02292	24.638	17.81	0.03	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	33.53750	0.03354	32.14800	0.03215	33.538	17.75	0.04	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	2,616.21860	2.61622	2,604.61320	2.60461	2,616.219	17.66	0.94	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	51.81860	0.05182	51.51320	0.05151	51.819	17.66	0.06	0.00	0	545.00

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	13.53	Put	54.02960	0.05403	53.87830	0.05388	54.030	17.65	0.06	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	134.72020	0.13472	141.49810	0.14150	134.720	17.42	0.14	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	179.63830	0.17964	189.84650	0.18985	179.638	17.39	0.17	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	269.27800	0.26928	281.65190	0.28165	269.278	17.63	0.23	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	1,427.70070	1.42770	1,429.24140	1.42924	1,427.701	17.69	0.75	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	1,379.84220	1.37984	1,381.77900	1.38178	1,379.842	17.74	0.74	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	799.60600	0.79961	806.02770	0.80603	799.606	19.25	0.52	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	749.91700	0.74992	756.51280	0.75651	749.917	19.48	0.49	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	647.07970	0.64708	653.89240	0.65389	647.080	19.99	0.44	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	533.19900	0.53320	539.97670	0.53998	533.199	20.69	0.38	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	501.59450	0.50159	508.30540	0.50831	501.594	20.93	0.36	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	314.16910	0.31417	320.06220	0.32006	314.169	22.62	0.24	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	299.89720	0.29990	305.70920	0.30571	299.897	22.77	0.23	0.00	0	6,600.00
\$ / R	On 24/06/2016	Any day expiry			16.09760	16.09760	16.08630	16.08630		19.23	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	386.72840	0.38673	401.23140	0.40123	386.728	17.88	0.29	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	654.30240	0.65430	661.47950	0.66148	654.302	20.14	0.43	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			16.10970	16.10970	16.09840	16.09840		19.20	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	9.77190	0.00977	9.75160	0.00975	9.772	20.51	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	53.11770	0.05312	54.20700	0.05421	53.118	17.19	0.06	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	674.43060	0.67443	681.71020	0.68171	674.431	20.08	0.44	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	557.54840	0.55755	564.71970	0.56472	557.548	20.80	0.38	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry			16.19910	16.19910	16.18950	16.18950		19.36	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	11.91920	0.01192	12.28290	0.01228	11.919	19.83	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	56.94940	0.05695	58.43350	0.05843	56.949	16.55	0.06	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	635.65400	0.63565	643.09650	0.64310	635.654	20.85	0.39	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	560.55320	0.56055	567.75540	0.56776	560.553	21.39	0.35	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			16.24580	16.24580	16.23730	16.23730		19.42	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	19.68610	0.01969	19.80340	0.01980	19.686	16.61	0.02	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	1,304.03480	1.30403	1,309.84380	1.30984	1,304.035	18.25	0.65	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			16.29260	16.29260	16.28510	16.28510		19.50	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	14.71270	0.01471	15.06190	0.01506	14.713	19.38	0.02	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	56.89390	0.05689	57.97770	0.05798	56.894	15.82	0.06	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	602.27510	0.60228	609.67880	0.60968	602.275	21.67	0.35	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	556.50090	0.55650	563.67210	0.56367	556.501	22.04	0.32	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			16.32680	16.32680	16.32010	16.32010		19.45	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	626.42740	0.62643	634.02750	0.63403	626.427	21.65	0.35	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry			16.33300	16.33300	16.32650	16.32650		19.53	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	89.98880	0.08999	92.07060	0.09207	89.989	15.93	0.09	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	735.43170	0.73543	743.66030	0.74366	735.432	20.96	0.40	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			16.33610	16.33610	16.32970	16.32970		19.54	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			16.34860	16.34860	16.34240	16.34240		19.52	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	382.83410	0.38283	393.57050	0.39357	382.834	17.71	0.25	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	470.29520	0.47030	477.57290	0.47757	470.295	22.97	0.27	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			16.35480	16.35480	16.34880	16.34880		19.52	0.00	0.00	0	259.00

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		16.36730	16.36730		16.36160	16.36160		19.51	0.00	2,455,095.00	150	34,274.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	33.52700	0.03353	33.50460	0.03350	33.527	14.84	0.04	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	247.41810	0.24742	254.80100	0.25480	247.418	17.13	0.18	0.00	0	17,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	720.99750	0.72100	729.34390	0.72934	720.998	21.23	0.39	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	674.92240	0.67492	683.11850	0.68312	674.922	21.53	0.37	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	376.62610	0.37663	383.34940	0.38335	376.626	24.06	0.22	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry		16.39530	16.39530		16.39020	16.39020		19.58	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	18.03990	0.01804	18.17360	0.01817	18.040	19.01	0.02	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	57.35860	0.05736	57.91780	0.05792	57.359	15.20	0.06	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	590.53460	0.59053	598.44780	0.59845	590.535	22.30	0.32	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	561.12220	0.56112	568.92680	0.56893	561.122	22.51	0.31	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry		16.48780	16.48780		16.48380	16.48380		19.68	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	20.02190	0.02002	19.80000	0.01980	20.022	18.64	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	52.40320	0.05240	52.57450	0.05257	52.403	14.48	0.05	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	578.30370	0.57830	586.25900	0.58626	578.304	22.86	0.30	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	565.27940	0.56528	573.18360	0.57318	565.279	22.97	0.29	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry		16.59970	16.59970		16.59610	16.59610		19.75	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	21.63320	0.02163	21.38770	0.02139	21.633	18.19	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	45.98990	0.04599	47.60510	0.04761	45.990	13.70	0.05	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	570.67360	0.57067	578.55100	0.57855	570.674	23.52	0.28	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry		16.65400	16.65400		16.65050	16.65050		19.78	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future		16.67100	16.67100		16.66760	16.66760		19.77	0.00	0.00	0	6,418.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	22.25380	0.02225	21.89080	0.02189	22.254	17.90	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	63.72260	0.06372	63.89600	0.06390	63.723	14.49	0.06	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	441.15520	0.44116	449.35280	0.44935	441.155	17.58	0.24	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	447.97630	0.44798	456.23180	0.45623	447.976	17.60	0.24	0.00	0	27,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	519.66110	0.51966	528.52620	0.52853	519.661	17.77	0.27	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,868.70130	1.86870	1,874.74530	1.87475	1,868.701	17.94	0.71	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	791.58480	0.79158	800.09190	0.80009	791.585	22.22	0.36	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	709.96740	0.70997	718.32640	0.71833	709.967	22.82	0.33	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	694.77120	0.69477	703.09220	0.70309	694.771	22.94	0.32	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	691.45870	0.69146	699.77560	0.69978	691.459	22.97	0.32	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	667.33820	0.66734	675.58350	0.67558	667.338	23.17	0.31	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	651.94360	0.65194	660.14640	0.66015	651.944	23.30	0.30	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	587.07590	0.58708	595.05770	0.59506	587.076	24.06	0.27	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	581.32310	0.58132	589.28730	0.58929	581.323	24.18	0.27	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future		16.88950	16.88950		16.88160	16.88160		20.36	0.00	0.00	0	0.00
\$ / R	On 19/06/2017	Foreign Exchange Future		17.11850	17.11850		17.10840	17.10840		20.83	0.00	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future		15.79090	15.79090		15.77930	15.77930		18.91	0.00	284,236.20	18	1,134.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future		16.06440	16.06440		16.05310	16.05310		19.17	0.00	0.00	0	151.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future		16.36730	16.36730		16.36160	16.36160		19.51	0.00	0.00	0	80.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future		16.67100	16.67100		16.66760	16.66760		19.77	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 12/01/2016	Any day expiry			22.90430		22.90430		22.96480	22.96480		20.13	0.00	0.00	0	15.00
£ / R	On 26/02/2016	Any day expiry			23.09620		23.09620		23.15850	23.15850		20.61	0.00	0.00	0	163.00
£ / R	On 29/02/2016	Any day expiry			23.10910		23.10910		23.17170	23.17170		20.48	0.00	0.00	0	56.00
£ / R	On 07/03/2016	Any day expiry			23.13910		23.13910		23.20210	23.20210		20.58	0.00	0.00	0	50.00
£ / R	On 14/03/2016	Foreign Exchange Future			23.17000		23.17000		23.23290	23.23290		20.68	0.00	602,420.00	26	33,481.00
£ / R	On 14/03/2016	Foreign Exchange Future	20.75	Put	86.14280		0.08614		88.34270	0.08834	86.143	19.61	0.09	0.00	0	21,300.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.95	Call	544.88960		0.54489		574.47300	0.57447	544.890	21.56	0.38	0.00	0	11,000.00
£ / R	On 13/06/2016	Foreign Exchange Future			23.57900		23.57900		23.64290	23.64290		20.59	0.00	0.00	0	858.00
£ / R	On 08/09/2016	Any day expiry			23.98740		23.98740		24.05820	24.05820		19.99	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	403.86450		0.40386		389.80090	0.38980	403.864	18.51	0.19	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	973.97060		0.97397		997.78950	0.99779	973.971	21.43	0.37	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			24.03980		24.03980		24.11160	24.11160		19.88	0.00	0.00	0	225.00
£ / R	On 19/12/2016	Foreign Exchange Future			24.50480		24.50480		24.57960	24.57960		19.52	0.00	0.00	0	0.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.13277		0.13277		0.13261	0.13261		22.80	0.00	7,567.78	57	6,995.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.13544		0.13544		0.13530	0.13530		21.71	0.00	0.00	0	4,588.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.13850		0.13850		0.13840	0.13840		20.91	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry			16.82070		16.82070		16.95670	16.95670		18.71	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	1,974.52700		1.97453		2,109.27420	2.10927	1,974.527	23.76	0.99	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	1,905.29340		1.90529		2,039.79680	2.03980	1,905.293	23.56	0.99	0.00	0	1,000.00
€ / R	On 29/01/2016	Any day expiry			16.83440		16.83440		16.97050	16.97050		19.15	0.00	0.00	0	0.00
€ / R	On 29/01/2016	Any day expiry	15.15	Put	8.83910		0.00884		6.40640	0.00641	8.839	21.27	0.03	0.00	0	100.00
€ / R	On 29/01/2016	Any day expiry	15.52	Call	1,334.11450		1.33411		1,464.93980	1.46494	1,334.115	19.95	0.95	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry			16.91100		16.91100		17.04800	17.04800		18.76	0.00	0.00	0	0.00
€ / R	On 19/02/2016	Any day expiry	15.40	Put	26.54180		0.02654		16.98460	0.01698	26.542	17.36	0.06	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry	16.06	Call	967.96780		0.96797		1,076.47760	1.07648	967.968	17.73	0.81	0.00	0	100.00
€ / R	On 26/02/2016	Any day expiry			16.93590		16.93590		17.07340	17.07340		18.71	0.00	0.00	0	34.00
€ / R	On 07/03/2016	Any day expiry			16.97160		16.97160		17.10970	17.10970		18.59	0.00	0.00	0	5.00
€ / R	On 14/03/2016	Foreign Exchange Future			16.99760		16.99760		17.13570	17.13570		18.59	0.00	7,444,948.80	438	69,688.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	3.01130		0.00301		2.68360	0.00268	3.011	24.19	0.01	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	3.81610		0.00382		3.32670	0.00333	3.816	23.89	0.01	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	9.06830		0.00907		7.84790	0.00785	9.068	22.22	0.02	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	10.88060		0.01088		9.48390	0.00948	10.881	21.58	0.02	0.00	0	17,534.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	19.62790		0.01963		17.43700	0.01744	19.628	19.55	0.03	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	2,124.64020		2.12464		2,259.90170	2.25990	2,124.640	18.48	0.95	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Put	27.04020		0.02704		24.20170	0.02420	27.040	18.48	0.05	0.00	0	33,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	28.85760		0.02886		25.85960	0.02586	28.858	18.26	0.05	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Call	1,676.27370		1.67627		1,806.66480	1.80666	1,676.274	17.10	0.92	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	48.67370		0.04867		40.96480	0.04096	48.674	17.10	0.08	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	1,188.08070		1.18808		1,299.13500	1.29913	1,188.081	17.46	0.81	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	1,149.63860		1.14964		1,258.86810	1.25887	1,149.639	17.50	0.80	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	1,038.34190		1.03834		1,141.73940	1.14174	1,038.342	17.59	0.76	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	935.37600		0.93538		1,030.48760	1.03049	935.376	17.77	0.72	0.00	0	36,640.00

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	16.76	Call	662.93420		0.66293		738.83350	0.73883	662.934	18.31	0.59	0.00	0	1,275.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.90	Call	593.00890		0.59301		663.11520	0.66312	593.009	18.47	0.54	0.00	0	19,500.00
€ / R	On 13/06/2016	Foreign Exchange Future			17.34160		17.34160		17.48200	17.48200		18.74	0.00	0.00	0	5,522.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	35.25850		0.03526		29.88110	0.02988	35.258	17.92	0.04	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,647.18410		1.64718		1,748.76920	1.74877	1,647.184	17.44	0.78	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			17.73370		17.73370		17.88250	17.88250		18.90	0.00	0.00	0	6,030.00
€ / R	On 19/12/2016	Foreign Exchange Future			18.13360		18.13360		18.28820	18.28820		19.08	0.00	0.00	0	4,500.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	508.68160		0.50868		452.03770	0.45204	508.682	17.53	0.25	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	697.55290		0.69755		629.29750	0.62930	697.553	17.83	0.31	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	666.04840		0.66605		691.63210	0.69163	666.048	22.09	0.30	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	529.95510		0.52996		537.08760	0.53709	529.955	23.53	0.24	0.00	0	2,961.00
10Y STND	On 17/12/2025	Interest Rate Swap			106.78786		106.78786		107.40349	107.40349			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			104.19230		104.19230		104.83358	104.83358			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.32372		100.32372		100.37703	100.37703			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.48757		100.48757		100.56032	100.56032			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			101.33547		101.33547		101.48561	101.48561			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			100.95814		100.95814		101.13708	101.13708			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			103.19258		103.19258		103.62917	103.62917			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			102.83428		102.83428		103.28263	103.28263			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			453.99400		453.99400		452.37900	452.37900			0.00	0.00	0	2.00
AL37	On 05/05/2016	Index Future			462.18000		462.18000		460.54000	460.54000			0.00	0.00	0	0.00
AL7T	On 04/02/2016	Index Future			516.99700		516.99700		514.32100	514.32100			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			526.31900		526.31900		523.60000	523.60000			0.00	0.00	0	0.00
ALBI	On 04/02/2016	Index Future			469.37500		469.37500		466.93500	466.93500			0.00	131,425,000.00	28	652.00
ALBI	On 05/05/2016	Index Future			477.83800		477.83800		475.35900	475.35900			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future			487.03900		487.03900		484.52500	484.52500			0.00	0.00	0	0.00
AU\$ / R	On 15/01/2016	Any day expiry			11.17330		11.17330		11.21110	11.21110		22.09	0.00	0.00	0	3.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			11.26390		11.26390		11.30190	11.30190		17.87	0.00	484,347.70	43	13,801.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	18.56530		0.01857		16.34990	0.01635	18.565	19.47	0.05	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	928.08180		0.92808		961.61560	0.96162	928.082	17.66	0.86	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	293.24630		0.29325		310.67190	0.31067	293.246	18.18	0.46	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.41320		11.41320		11.45170	11.45170		16.52	0.00	0.00	0	2,608.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.58540		11.58540		11.62750	11.62750		16.57	0.00	0.00	0	500.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.76370		11.76370		11.80850	11.80850		16.73	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 14/03/2016	Foreign Exchange Future	11.30870		11.30870		11.36750	11.36750		15.95	0.00	0.00	0	2.00
CAD / R	On 13/06/2016	Foreign Exchange Future	11.50860		11.50860		11.56900	11.56900		16.19	0.00	0.00	0	0.00
CHF / R	On 14/03/2016	Foreign Exchange Future	15.69010		15.69010		15.77430	15.77430		19.94	0.00	15,690.10	1	6,452.00
CHF / R	On 13/06/2016	Foreign Exchange Future	16.03310		16.03310		16.11990	16.11990		20.17	0.00	0.00	0	0.00
CNH / R	On 14/03/2016	Foreign Exchange Future	2.35610		2.35610		2.35670	2.35670		19.23	0.00	0.00	0	158.00
CNH / R	On 13/06/2016	Foreign Exchange Future	2.37520		2.37520		2.37670	2.37670		18.96	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future	2.28490		2.28490		2.30340	2.30340		21.46	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future	2.33340		2.33340		2.35200	2.35200		21.72	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	11.06656		75.62775		11.13375	75.22550			0.00	0.00	0	8,710.00
ES33	On 05/05/2016	Bond Future	11.17834		73.20020		11.24776	72.79147			0.00	0.00	0	0.00
ES33	On 04/08/2016	Bond Future	11.27934		74.62605		11.35084	74.21148			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 04/02/2016	Bond Future	11.19477		79.77100		11.26697	79.28717			0.00	0.00	0	2,750.00
ES42	On 05/05/2016	Bond Future	11.30635		76.94715		11.38108	76.45536			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	469.37000		469.37000		467.05300	467.05300			0.00	0.00	0	487.00
GOVI	On 05/05/2016	GOVI	477.83300		477.83300		475.47900	475.47900			0.00	0.00	0	146.00
GOVI	On 04/08/2016	GOVI	487.03300		487.03300		484.64700	484.64700			0.00	0.00	0	0.00
I2025	On 04/02/2016	Bond Future	121.59513		121.59513		121.60160	121.60160			0.00	0.00	0	2,111.00
I2025	On 05/05/2016	Bond Future	123.76769		123.76769		123.77545	123.77545			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
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	101.03237		101.03237		101.03716	101.03716			0.00	0.00	0	185.00
I2033	On 05/05/2016	Bond Future	101.86212		101.86212		101.86793	101.86793			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	125.93901		125.93901		125.94537	125.94537			0.00	0.00	0	17,818.00
I2038	On 05/05/2016	Bond Future	128.18919		128.18919		128.19688	128.19688			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 04/02/2016	Bond Future	126.07247		126.07247		126.07868	126.07868			0.00	0.00	0	12,126.00
I2046	On 05/05/2016	Bond Future	126.89538		126.89538		126.90272	126.90272			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 04/02/2016	Bond Future	134.20322		134.20322		134.20963	134.20963			0.00	0.00	0	13,364.00
I2050	On 05/05/2016	Bond Future	136.60127		136.60127		136.60901	136.60901			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 04/02/2016	Index Future	232.75600		232.75600		232.76800	232.76800			0.00	0.00	0	1,038.00
IGOV	On 05/05/2016	Index Future	236.91500		236.91500		236.92900	236.92900			0.00	0.00	0	21.00
IGOV	On 04/08/2016	Index Future	241.47000		241.47000		241.49200	241.49200			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future	630.98500		630.98500		631.01300	631.01300			0.00	0.00	0	157.00
ILBI	On 05/05/2016	Index Future	641.73600		641.73600		641.76500	641.76500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future	6.85000		93.15000		6.85000	93.15000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future	7.10000		92.90000		7.10000	92.90000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.25000		92.75000		7.25000	92.75000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future	7.46000		92.54000		7.46000	92.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future	7.61000		92.39000		7.61000	92.39000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.73000		92.27000		7.73000	92.27000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	8.16000		91.84000		8.16000	91.84000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	8.49000		91.51000		8.49000	91.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	8.74000		91.26000		8.74000	91.26000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	8.97000		91.03000		8.97000	91.03000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	9.19000		90.81000		9.19000	90.81000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	9.39000		90.61000		9.39000	90.61000			0.00	0.00	0	0.00
KES / R	On 14/03/2016	Foreign Exchange Future	0.15230		0.15230		0.15220	0.15220			0.00	0.00	0	1,266.00
KES / R	On 13/06/2016	Foreign Exchange Future	0.14930		0.14930		0.15200	0.15200			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future	0.15190		0.15190		0.15250	0.15250			0.00	0.00	0	0.00
NGN / R	On 14/03/2016	Foreign Exchange Future	0.06970		0.06970		0.07040	0.07040			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
NGN / R	On 13/06/2016	Foreign Exchange Future			0.06580		0.06580		0.06640	0.06640			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.06340		0.06340		0.06410	0.06410			0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			10.51770		10.51770		10.62410	10.62410		12.61	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			10.64440		10.64440		10.75150	10.75150		14.60	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.78910		10.78910		10.90160	10.90160		15.41	0.00	0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.07640		1.07640		1.08600	1.08600			0.00	0.00	0	6,335.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.07950		1.07950		1.08900	1.08900			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.08350		1.08350		1.09300	1.09300			0.00	0.00	0	0.00
R186	On 04/02/2016	Bond Future			9.66252		106.96777		9.74474	106.40322		11.52	0.00	0.00	0	69,534.00
R186	On 04/02/2016	Bond Future	7.90	Call	0.13000		0.00013		0.09000	0.00009	0.130	11.20	0.00	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.02	Call	0.36000		0.00036		0.24000	0.00024	0.360	11.20	0.00	0.00	0	700.00
R186	On 04/02/2016	Bond Future	8.40	Call	5.68000		0.00568		3.91000	0.00391	5.680	11.20	0.01	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.45	Call	7.83000		0.00783		5.42000	0.00542	7.830	11.20	0.01	0.00	0	350.00
R186	On 04/02/2016	Bond Future	8.65	Put	7,333.86000		7.33386		7,890.92000	7.89092	7,333.860	11.20	0.98	0.00	0	340.00
R186	On 04/02/2016	Bond Future	8.70	Put	6,965.10000		6.96510		7,519.94000	7.51994	6,965.100	11.20	0.97	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.75	Put	6,600.23000		6.60023		7,152.32000	7.15232	6,600.230	11.20	0.97	0.00	0	11,695.00
R186	On 04/02/2016	Bond Future	8.80	Put	6,240.12000		6.24012		6,788.75000	6.78875	6,240.120	11.22	0.96	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.83	Put	6,026.44000		6.02644		6,572.64000	6.57264	6,026.440	11.23	0.95	0.00	0	33.00
R186	On 04/02/2016	Bond Future	9.20	Put	3,595.87000		3.59587		4,081.91000	4.08191	3,595.870	11.34	0.82	0.00	0	700.00
R186	On 05/05/2016	Bond Future			9.75267		108.89692		9.83808	108.32328		11.29	0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future	8.75	Put	7,667.41000		7.66741		8,157.23000	8.15723	7,667.410	10.98	0.83	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	7,059.81000		7.05981		7,535.37000	7.53537	7,059.810	11.01	0.81	0.00	0	5,350.00
R186	On 04/08/2016	Bond Future			9.82873		105.71246		9.91721	105.13066		11.18	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 04/02/2016	Bond Future			289.64460		289.64460		289.66031	289.66031			0.00	0.00	0	714.00
R197	On 05/05/2016	Bond Future			294.81993		294.81993		294.83847	294.83847			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 04/02/2016	Bond Future			235.57902		235.57902		235.59100	235.59100			0.00	0.00	0	42,944.00
R202	On 05/05/2016	Bond Future			239.78842		239.78842		239.80266	239.80266			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			9.57174		94.27016		9.66983	93.80596		8.92	0.00	0.00	0	16,357.00
R2023	On 05/05/2016	Bond Future			9.67707		92.04021		9.77976	91.56862		9.06	0.00	0.00	0	0.00
R2023	On 04/08/2016	Bond Future			9.76545		93.83252		9.87280	93.35437		8.49	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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
R203	On 04/02/2016	Bond Future			8.46202		103.00793		8.58149	102.83338		2.04	0.00	0.00	0	16,689.00
R203	On 05/05/2016	Bond Future			8.68468		100.69505		8.82687	100.51839		1.96	0.00	0.00	0	0.00
R203	On 04/08/2016	Bond Future			8.88212		102.65617		9.05590	102.47895		1.59	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 04/02/2016	Bond Future			10.05701		84.93036		10.14413	84.35872			0.00	0.00	0	18,752.00
R2030	On 05/05/2016	Bond Future			10.14557		86.46228		10.23560	85.88118			0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 04/02/2016	Bond Future			10.14148		88.08220		10.22856	87.47771		14.89	0.00	0.00	0	8,437.00
R2032	On 04/02/2016	Bond Future	9.20	Put	7,016.53000		7.01653		7,606.85000	7.60685	7,016.530	14.49	0.97	0.00	0	22.00
R2032	On 04/02/2016	Bond Future	9.30	Put	6,269.09000		6.26909		6,851.26000	6.85126	6,269.090	14.51	0.95	0.00	0	22.00
R2032	On 05/05/2016	Bond Future			10.22727		85.51317		10.31718	84.89869		15.40	0.00	0.00	0	0.00
R2032	On 04/08/2016	Bond Future			10.30150		87.17906		10.39410	86.55506		14.61	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 04/02/2016	Bond Future			10.25518		85.19079		10.32701	84.65411		16.75	0.00	0.00	0	50,569.00
R2037	On 04/02/2016	Bond Future	9.30	Put	7,743.23000		7.74323		8,268.13000	8.26813	7,743.230	16.31	0.97	0.00	0	16.00
R2037	On 04/02/2016	Bond Future	9.43	Put	6,678.29000		6.67829		7,193.81000	7.19381	6,678.290	16.31	0.94	0.00	0	16.00
R2037	On 05/05/2016	Bond Future			10.33845		86.72739		10.41250	86.18195		16.56	0.00	0.00	0	0.00
R2037	On 04/08/2016	Bond Future			10.41251		84.15707		10.48868	83.60350		16.50	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 04/02/2016	Bond Future			8.88766		98.87426		8.99832	98.60387		3.92	0.00	0.00	0	38,369.00
R204	On 05/05/2016	Bond Future			9.05520		100.65745		9.17732	100.38319		3.73	0.00	0.00	0	0.00
R204	On 04/08/2016	Bond Future			9.20085		98.57548		9.33611	98.29868		3.44	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 04/02/2016	Bond Future			10.34049		88.40970		10.41739	87.80338		17.19	0.00	0.00	0	1,820.00
R2040	On 05/05/2016	Bond Future			10.42464		90.00435		10.50395	89.38800		17.00	0.00	0.00	0	0.00
R2040	On 04/08/2016	Bond Future			10.49985		87.24736		10.58147	86.62160		16.96	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 04/02/2016	Bond Future			10.31931		85.91484		10.38604	85.38606		17.75	0.00	0.00	0	19,969.00
R2044	On 05/05/2016	Bond Future			10.40009		87.46454		10.46887	86.92712		17.56	0.00	0.00	0	0.00
R2044	On 04/08/2016	Bond Future			10.47208		84.78341		10.54281	84.23792		17.52	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2048	On 04/02/2016	Bond Future			10.30006		89.45807		10.37190	88.87958		17.30	0.00	0.00	0	60,433.00
R2048	On 04/02/2016	Bond Future	9.45	Put	7,517.41000		7.51741		8,075.86000	8.07586	7,517.410	16.85	0.95	0.00	0	75.00
R2048	On 04/02/2016	Bond Future	9.55	Put	6,639.79000		6.63979		7,187.48000	7.18748	6,639.790	16.87	0.92	0.00	0	75.00
R2048	On 05/05/2016	Bond Future			10.37590		86.63425		10.44992	86.04624		18.00	0.00	0.00	0	0.00
R2048	On 04/08/2016	Bond Future			10.44130		88.32145		10.51736	87.72448		17.09	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			9.17127		94.26465		9.27044	93.95632		5.47	0.00	0.00	0	46,608.00
R207	On 04/02/2016	Bond Future	7.27	Call	0.00000		0.00000		0.00000	0.00000	0.000	5.28	0.00	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	0.04000		0.00004		0.02000	0.00002	0.040	5.28	0.00	0.00	0	19.00
R207	On 05/05/2016	Bond Future			9.31955		95.96474		9.42626	95.65179		5.27	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	36.23000		0.03623		27.76000	0.02776	36.230	5.09	0.03	0.00	0	43.00
R207	On 04/08/2016	Bond Future			9.44831		94.18816		9.56316	93.87182		4.96	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 04/02/2016	Bond Future			9.32935		92.07494		9.42789	91.70606		6.98	0.00	47,050,294.34	511	41,032.00
R208	On 05/05/2016	Bond Future			9.45230		90.33384		9.55670	89.95927		7.00	0.00	0.00	0	0.00
R208	On 04/08/2016	Bond Future			9.55726		92.09329		9.66772	91.71398		6.46	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 04/02/2016	Bond Future			10.13756		69.12416		10.20418	68.70939		17.00	0.00	0.00	0	41,344.00
R209	On 04/02/2016	Bond Future	9.52	Put	4,239.09000		4.23909		4,617.89000	4.61789	4,239.090	16.67	0.88	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			10.21235		67.22112		10.28090	66.79956		17.62	0.00	0.00	0	0.00
R209	On 05/05/2016	Bond Future	8.25	Call	75.74000		0.07574		65.47000	0.06547	75.740	17.15	0.03	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	422.85000		0.42285		375.35000	0.37535	422.850	17.15	0.13	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			10.27660		68.53062		10.34692	68.10275		16.77	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	1,780.19000		1.78019		1,648.05000	1.64805	1,780.190	16.47	0.33	0.00	0	6,000.00
R209	On 04/08/2016	Bond Future	10.60	Call	4,537.45000		4.53745		4,287.43000	4.28743	4,537.450	16.98	0.61	0.00	0	6,000.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 04/02/2016	Bond Future			180.61350		180.61350		180.62325	180.62325			0.00	0.00	0	3,861.00
R210	On 05/05/2016	Bond Future			181.67326		181.67326		181.68482	181.68482			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
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	134.58519		134.58519		134.59204	134.59204			0.00	35,799,660.54	266	720.00
R211	On 05/05/2016	Bond Future	136.98993		136.98993		136.99812	136.99812			0.00	0.00	0	0.00
R211	On 31/01/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 04/02/2016	Bond Future	140.05650		140.05650		140.06406	140.06406			0.00	0.00	0	1,569.00
R212	On 05/05/2016	Bond Future	142.55900		142.55900		142.56793	142.56793			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	10.07690		79.54206		10.15893	79.02606		14.84	0.00	397,710,300.00	5,000	47,964.00
R213	On 05/05/2016	Bond Future	10.15730		77.42683		10.24188	76.90234		15.33	0.00	0.00	0	0.00
R213	On 04/08/2016	Bond Future	10.22586		78.93462		10.31288	78.40210		14.56	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 04/02/2016	Bond Future	10.24400		69.34457		10.31576	68.88793		17.53	0.00	0.00	0	29,967.00
R214	On 04/02/2016	Bond Future	9.35	Put	6,223.50000		6,667.19000	6,667.19	6,223.500	17.07	0.96	0.00	0	25.00
R214	On 04/02/2016	Bond Future	9.45	Put	5,523.03000		5,959.54000	5,959.54	5,523.030	17.07	0.94	0.00	0	25.00
R214	On 05/05/2016	Bond Future	10.31706		67.29896		10.39089	66.83479		18.22	0.00	0.00	0	4,680.00
R214	On 04/08/2016	Bond Future	10.37970		68.60958		10.45547	68.13826		17.33	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	364.33000		325.64000	0.32564	364.330	16.85	0.09	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,124.53000		1,024.83000	1.02483	1,124.530	16.87	0.23	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	3,386.84000		3,162.45000	3.16245	3,386.840	17.36	0.50	0.00	0	6,300.00
R214	On 04/08/2016	Bond Future	11.30	Call	6,893.99000		6,553.45000	6.55345	6,893.990	17.97	0.75	0.00	0	6,300.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 13/06/2016	Foreign Exchange Future	27,416.52000		27,416.52000		27,505.46000	27,505.46000			0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future	11.05490		11.05490		11.04330	11.04330		16.81	0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future	11.21980		11.21980		11.20660	11.20660		16.68	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future	5.20430		5.20430		5.22540	5.22540		17.09	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future	5.16060		5.16060		5.18100	5.18100		16.74	0.00	0.00	0	0.00
ZMW / R	On 14/03/2016	Foreign Exchange Future	1.36600		1.36600		1.36510	1.36510			0.00	0.00	0	1.00
ZMW / R	On 13/06/2016	Foreign Exchange Future	1.30930		1.30930		1.30920	1.30920			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>1,552,969,016.26</b>	<b>85,745</b>	<b>3,893,647.00</b>

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Grand Total:</b>											1,552,969,016.26	85,745	3,893,647.00