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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 07/01/2016

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	
Derivatives														
\$ / R	On 12/01/2016	Any day expiry	16.00930	16.00930		15.80170	15.80170		20.23	0.00	0.00	0	4,393.00	
\$ / R	On 12/01/2016	Any day expiry	15.63	Call	422.37790	0.42238	258.93250	0.25893	422.378	22.92	0.82	0	5,000.00	
\$ / R	On 13/01/2016	Any day expiry	16.01220	16.01220	15.80460	15.80460			20.48	0.00	0.00	0	1,176.00	
\$ / R	On 14/01/2016	Any day expiry	16.01500	16.01500	15.80740	15.80740			20.63	0.00	0.00	0	0.00	
\$ / R	On 14/01/2016	Any day expiry	15.64	Call	434.26780	0.43427	275.97370	0.27597	434.268	21.84	0.79	0	5,000.00	
\$ / R	On 15/01/2016	Any day expiry	16.01790	16.01790	15.81030	15.81030			20.78	0.00	0.00	0	0.00	
\$ / R	On 15/01/2016	Any day expiry	14.40	Put	2.48660	0.00249	2.21400	0.00221	2.487	31.13	0.01	0	10,000.00	
\$ / R	On 15/01/2016	Any day expiry	14.80	Put	5.23460	0.00523	5.38640	0.00539	5.235	26.76	0.02	0	10,000.00	
\$ / R	On 15/01/2016	Any day expiry	14.90	Put	6.42590	0.00643	6.90000	0.00690	6.426	25.67	0.03	0	10,000.00	
\$ / R	On 15/01/2016	Any day expiry	15.00	Call	1,025.85830	1.02586	819.24300	0.81924	1,025.858	24.58	0.97	0	10,000.00	
\$ / R	On 15/01/2016	Any day expiry	15.00	Put	7.95830	0.00796	8.94300	0.00894	7.958	24.58	0.03	0	10,000.00	
\$ / R	On 20/01/2016	Any day expiry	16.03230	16.03230	15.82490	15.82490			20.08	0.00	0.00	0	0.00	
\$ / R	On 20/01/2016	Any day expiry	15.65	Call	473.84070	0.47384	326.91350	0.32691	473.841	19.69	0.75	0	5,000.00	
\$ / R	On 20/01/2016	Any day expiry	15.81	Call	365.62380	0.36562	238.83970	0.23884	365.624	19.87	0.65	0	5,000.00	
\$ / R	On 21/01/2016	Any day expiry	16.03530	16.03530	15.99100	15.99100			20.32	0.00	0.00	0	0.00	
\$ / R	On 21/01/2016	Any day expiry	15.99	Call	276.68070	0.27668	0.00000	0.00000	276.681	20.25	0.54	85,759,733.00	10,000	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R		On 22/01/2016	Any day expiry		16.03830	16.03830	15.83080	15.83080		20.43	0.00	0.00	0	0.00
\$ / R	15.66	Call	On 22/01/2016	Any day expiry	489.16330	0.48916	343.10250	0.34310	489.163	20.05	0.73	0.00	0	5,000.00
\$ / R		On 27/01/2016	Any day expiry		16.05320	16.05320	15.84540	15.84540		20.19	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 27/01/2016	Any day expiry	0.05920	0.00006	0.03870	0.00004	0.059	37.13	0.00	0.00	0	250.00
\$ / R	13.50	Put	On 27/01/2016	Any day expiry	1.26780	0.00127	1.06520	0.00107	1.268	28.09	0.00	0.00	0	150.00
\$ / R	14.48	Call	On 27/01/2016	Any day expiry	1,582.83560	1.58284	1,376.52660	1.37653	1,582.836	23.40	0.97	0.00	0	250.00
\$ / R	15.32	Call	On 27/01/2016	Any day expiry	790.21170	0.79021	612.51850	0.61252	790.212	19.51	0.85	0.00	0	150.00
\$ / R		On 29/01/2016	Any day expiry		16.05920	16.05920	15.85130	15.85130		20.33	0.00	0.00	0	212.00
\$ / R	13.74	Put	On 29/01/2016	Any day expiry	2.50780	0.00251	2.28270	0.00228	2.508	26.33	0.01	0.00	0	100.00
\$ / R	14.26	Call	On 29/01/2016	Any day expiry	1,805.79540	1.80580	1,598.70390	1.59870	1,805.795	23.66	0.98	0.00	0	100.00
\$ / R	14.50	Put	On 29/01/2016	Any day expiry	10.59710	0.01060	12.82410	0.01282	10.597	22.49	0.03	0.00	0	2,000.00
\$ / R		On 12/02/2016	Any day expiry		16.10100	16.10100	15.89250	15.89250		20.28	0.00	0.00	0	106.00
\$ / R	11.60	Put	On 12/02/2016	Any day expiry	0.06440	0.00006	0.09810	0.00010	0.064	29.54	0.00	0.00	0	1,000.00
\$ / R	15.40	Call	On 12/02/2016	Any day expiry	828.40360	0.82840	661.24190	0.66124	828.404	19.22	0.78	0.00	0	1,000.00
\$ / R		On 19/02/2016	Any day expiry		16.12210	16.12210	15.91340	15.91340		20.11	0.00	0.00	0	0.00
\$ / R	13.93	Call	On 19/02/2016	Any day expiry	2,200.47280	2.20047	1,991.67470	1.99167	2,200.473	20.95	0.98	0.00	0	3,600.00
\$ / R	14.30	Put	On 19/02/2016	Any day expiry	13.81640	0.01382	13.04370	0.01304	13.816	19.26	0.03	0.00	0	100.00
\$ / R	14.91	Call	On 19/02/2016	Any day expiry	1,265.39320	1.26539	1,073.13670	1.07314	1,265.393	18.65	0.89	0.00	0	100.00
\$ / R		On 25/02/2016	Any day expiry		16.14020	16.14020	15.93130	15.93130		20.10	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 25/02/2016	Any day expiry	0.27290	0.00027	0.37970	0.00038	0.273	26.90	0.00	0.00	0	250.00
\$ / R	13.50	Put	On 25/02/2016	Any day expiry	6.77200	0.00677	6.29780	0.00630	6.772	22.62	0.01	0.00	0	150.00
\$ / R	14.84	Call	On 25/02/2016	Any day expiry	1,355.10750	1.35511	1,159.37280	1.15937	1,355.108	18.56	0.90	0.00	0	250.00
\$ / R	15.64	Call	On 25/02/2016	Any day expiry	742.41930	0.74242	593.09250	0.59309	742.419	19.32	0.68	0.00	0	150.00
\$ / R		On 26/02/2016	Any day expiry		16.14320	16.14320	15.93420	15.93420		20.13	0.00	0.00	0	392.00
\$ / R		On 29/02/2016	Any day expiry		16.15230	16.15230	15.94320	15.94320		19.98	0.00	0.00	0	133.00
\$ / R	13.92	Put	On 29/02/2016	Any day expiry	13.56650	0.01357	13.32610	0.01333	13.567	20.70	0.03	0.00	0	100.00
\$ / R	14.60	Call	On 29/02/2016	Any day expiry	1,587.48540	1.58749	1,386.78280	1.38678	1,587.485	18.30	0.93	0.00	0	100.00
\$ / R		On 02/03/2016	Any day expiry		16.15830	16.15830	15.94920	15.94920		20.02	0.00	0.00	0	0.00
\$ / R	14.60	Call	On 02/03/2016	Any day expiry	1,596.42510	1.59643	1,396.52180	1.39652	1,596.425	18.36	0.93	0.00	0	10,000.00
\$ / R	14.61	Call	On 02/03/2016	Any day expiry	1,587.31240	1.58731	1,387.64500	1.38764	1,587.312	18.36	0.93	0.00	0	10,000.00
\$ / R	14.62	Call	On 02/03/2016	Any day expiry	1,578.21610	1.57822	1,378.78780	1.37879	1,578.216	18.37	0.92	0.00	0	10,000.00
\$ / R		On 07/03/2016	Any day expiry		16.17340	16.17340	15.96410	15.96410		20.02	0.00	0.00	0	187.00
\$ / R		On 11/03/2016	Any day expiry		16.18550	16.18550	15.97610	15.97610		20.08	0.00	0.00	0	272.00
\$ / R		On 14/03/2016	Foreign Exchange Future		16.19480	16.19480	15.98520	15.98520		19.95	0.00	638,690,522.40	39,438	994,793.00
\$ / R	11.55	Put	On 14/03/2016	Foreign Exchange Future	0.94970	0.00095	0.90420	0.00090	0.950	27.45	0.00	0.00	0	42,370.00
\$ / R	11.60	Put	On 14/03/2016	Foreign Exchange Future	1.02450	0.00102	0.97870	0.00098	1.025	27.31	0.00	0.00	0	30,000.00
\$ / R	11.80	Put	On 14/03/2016	Foreign Exchange Future	1.38360	0.00138	1.33940	0.00134	1.384	26.79	0.00	0.00	0	1,000.00
\$ / R	11.83	Put	On 14/03/2016	Foreign Exchange Future	1.44680	0.00145	1.40340	0.00140	1.447	26.71	0.00	0.00	0	1,204.00
\$ / R	11.91	Put	On 14/03/2016	Foreign Exchange Future	1.62930	0.00163	1.58880	0.00159	1.629	26.49	0.00	0.00	0	788.00
\$ / R	11.95	Put	On 14/03/2016	Foreign Exchange Future	1.72860	0.00173	1.69010	0.00169	1.729	26.39	0.00	0.00	0	1,000.00
\$ / R	12.00	Put	On 14/03/2016	Foreign Exchange Future	1.86070	0.00186	1.82540	0.00183	1.861	26.26	0.00	0.00	0	30,000.00
\$ / R	12.11	Put	On 14/03/2016	Foreign Exchange Future	2.18630	0.00219	2.16050	0.00216	2.186	25.97	0.00	0.00	0	786.00
\$ / R	12.26	Put	On 14/03/2016	Foreign Exchange Future	2.71910	0.00272	2.71350	0.00271	2.719	25.57	0.00	0.00	0	10,000.00
\$ / R	12.55	Call	On 14/03/2016	Foreign Exchange Future	3,648.92130	3.64892	3,439.39140	3.43939	3,648.921	24.80	0.99	0.00	0	12,000.00

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	12.74	Put	5.39120	0.00539	5.55040	0.00555	5.391	24.30	0.01	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	3,400.66480	3.40066	3,191.26140	3.19126	3,400.665	24.14	0.99	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	7.23010	0.00723	7.24280	0.00724	7.230	23.74	0.01	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	8.62520	0.00863	8.65940	0.00866	8.625	23.24	0.01	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	3,004.50180	3.00450	2,794.95830	2.79496	3,004.502	22.91	0.98	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	10.41200	0.01041	10.48510	0.01049	10.412	22.70	0.02	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	2,708.61800	2.70862	2,499.19510	2.49920	2,708.618	21.90	0.98	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	2,659.45870	2.65946	2,450.06760	2.45007	2,659.459	21.73	0.98	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	18.57600	0.01858	18.95880	0.01896	18.576	21.06	0.03	0.00	0	4,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	2,453.59760	2.45360	2,244.39150	2.24439	2,453.598	21.03	0.97	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	2,278.08290	2.27808	2,069.12980	2.06913	2,278.083	20.43	0.96	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.95	Put	23.56180	0.02356	24.22670	0.02423	23.562	20.40	0.04	0.00	0	32,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	2,219.80940	2.21981	2,010.96670	2.01097	2,219.809	20.23	0.96	0.00	0	1,750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	2,122.98140	2.12298	1,914.36110	1.91436	2,122.981	19.89	0.95	0.00	0	9,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	31.76600	0.03177	33.02180	0.03302	31.766	19.56	0.05	0.00	0	800.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	2,016.94890	2.01695	1,808.63580	1.80864	2,016.949	19.52	0.95	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.26	Put	34.13710	0.03414	35.59010	0.03559	34.137	19.36	0.06	0.00	0	402.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	1,921.05020	1.92105	1,713.08900	1.71309	1,921.050	19.19	0.94	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	1,740.37740	1.74038	1,537.77220	1.53777	1,740.377	18.55	0.92	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Put	45.57740	0.04558	52.57220	0.05257	45.577	18.55	0.08	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	1,655.61910	1.65562	1,458.44520	1.45845	1,655.619	18.25	0.92	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	1,557.68240	1.55768	1,363.68260	1.36368	1,557.682	18.28	0.90	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Put	62.88240	0.06288	78.48260	0.07848	62.882	18.28	0.10	987,241.50	600	1,600.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	1,514.08110	1.51408	1,321.46620	1.32147	1,514.081	18.31	0.89	0.00	0	29,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.99	Put	107.15590	0.10716	131.93940	0.13194	107.156	18.46	0.15	0.00	0	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.00	Put	109.01200	0.10901	134.16250	0.13416	109.012	18.47	0.16	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.01	Put	110.89160	0.11089	136.41250	0.13641	110.892	18.48	0.16	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.04	Put	116.67390	0.11667	143.32400	0.14332	116.674	18.49	0.17	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.20	Call	1,146.09000	1.14609	969.66470	0.96966	1,146.090	18.59	0.80	0.00	0	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	1,093.33130	1.09333	921.49900	0.92150	1,093.331	18.64	0.78	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.53	Call	912.21980	0.91222	756.72120	0.75672	912.220	18.92	0.71	0.00	0	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.55	Call	899.35160	0.89935	744.97730	0.74498	899.352	18.95	0.71	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.56	Call	892.96620	0.89297	739.15410	0.73915	892.966	18.96	0.70	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.57	Call	886.61010	0.88661	733.36670	0.73337	886.610	18.98	0.70	0.00	0	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.59	Call	873.99540	0.87400	721.88940	0.72189	873.995	19.01	0.69	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	867.73450	0.86773	716.20190	0.71620	867.734	19.03	0.69	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	777.65100	0.77765	634.84170	0.63484	777.651	19.26	0.65	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Call	721.56190	0.72156	584.68830	0.58469	721.562	19.41	0.62	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.90	Put	399.89840	0.39990	0.00000	0.00000	399.898	19.49	0.40	94,642,752.00	15,000	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	643.30620	0.64331	515.41380	0.51541	643.306	19.64	0.57	0.00	0	750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Put	448.50620	0.44851	530.21380	0.53021	448.506	19.64	0.43	0.00	0	201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.20	Call	549.63890	0.54964	437.95590	0.43796	549.639	19.95	0.52	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.34	Call	493.47560	0.49348	390.40380	0.39040	493.476	20.26	0.48	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	435.82970	0.43583	342.16330	0.34216	435.830	20.61	0.43	0.00	0	1,000.00

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\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	358.43970	0.35844	278.36920	0.27837	358.440	21.15	0.37	0.00	0	35,000.00
\$ / R	On 15/03/2016	Any day expiry			16.19790	16.19790	15.98830	15.98830		19.97	0.00	0.00	0	50.00
\$ / R	On 16/03/2016	Any day expiry			16.20100	16.20100	15.99130	15.99130		19.98	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	12.28520	0.01229	12.32270	0.01232	12.285	22.39	0.02	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	1,628.53900	1.62854	1,433.32100	1.43332	1,628.539	18.27	0.91	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			16.22270	16.22270	16.01250	16.01250		19.86	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	20.89800	0.02090	21.25480	0.02125	20.898	20.97	0.03	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	1,370.26210	1.37026	1,186.52970	1.18653	1,370.262	18.37	0.84	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			16.24130	16.24130	16.03070	16.03070		19.83	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	3.11220	0.00311	2.26150	0.00226	3.112	26.57	0.00	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	18.87070	0.01887	18.25630	0.01826	18.871	21.14	0.03	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	1,180.62180	1.18062	1,008.94470	1.00894	1,180.622	18.42	0.78	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	740.71890	0.74072	608.44970	0.60845	740.719	19.37	0.59	0.00	0	150.00
\$ / R	On 05/04/2016	Any day expiry			16.26300	16.26300	16.05190	16.05190		19.78	0.00	0.00	0	0.00
\$ / R	On 05/04/2016	Any day expiry	15.87	Call	823.42270	0.82342	685.93140	0.68593	823.423	19.18	0.62	0.00	0	10,000.00
\$ / R	On 06/04/2016	Any day expiry			16.26610	16.26610	16.05490	16.05490		19.79	0.00	0.00	0	0.00
\$ / R	On 06/04/2016	Any day expiry	16.04	Call	741.98430	0.74198	613.03950	0.61304	741.984	19.46	0.58	0.00	0	10,000.00
\$ / R	On 07/04/2016	Any day expiry			16.26920	16.26920	16.23100	16.23100		19.79	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry	16.23	Call	659.03820	0.65904	0.00000	0.00000	659.038	19.76	0.53	85,926,914.00	10,000	10,000.00
\$ / R	On 15/04/2016	Any day expiry			16.29410	16.29410	16.08220	16.08220		19.89	0.00	0.00	0	50.00
\$ / R	On 18/04/2016	Any day expiry			16.30350	16.30350	16.09140	16.09140		19.83	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	43.93550	0.04394	45.26120	0.04526	43.936	19.33	0.06	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	1,158.06160	1.15806	994.78660	0.99479	1,158.062	18.50	0.73	0.00	0	17,896.00
\$ / R	On 26/04/2016	Any day expiry			16.32850	16.32850	16.11570	16.11570		19.84	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	5.96680	0.00597	3.93790	0.00394	5.967	25.13	0.01	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	27.34200	0.02734	25.44640	0.02545	27.342	19.98	0.04	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	1,046.88480	1.04688	894.98680	0.89499	1,046.885	18.84	0.68	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	727.11110	0.72711	606.75580	0.60676	727.111	19.82	0.53	0.00	0	150.00
\$ / R	On 10/05/2016	Any day expiry			16.37230	16.37230	16.15830	16.15830		19.87	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	79.39700	0.07940	86.75390	0.08675	79.397	18.45	0.09	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	1,203.21440	1.20321	1,041.21400	1.04121	1,203.214	18.57	0.71	0.00	0	8,403.00
\$ / R	On 13/05/2016	Any day expiry			16.38170	16.38170	16.16750	16.16750		19.98	0.00	0.00	0	50.00
\$ / R	On 27/05/2016	Any day expiry			16.42550	16.42550	16.21010	16.21010		19.96	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	7.40350	0.00740	5.54690	0.00555	7.404	23.17	0.01	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	33.22550	0.03323	32.93890	0.03294	33.226	18.77	0.04	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	944.15690	0.94416	805.73380	0.80573	944.157	19.53	0.58	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	709.74900	0.70975	596.77280	0.59677	709.749	20.46	0.47	0.00	0	150.00
\$ / R	On 31/05/2016	Any day expiry			16.43800	16.43800	16.22230	16.22230		19.98	0.00	0.00	0	230.00
\$ / R	On 06/06/2016	Any day expiry			16.45680	16.45680	16.24050	16.24050		19.96	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	9.95630	0.00996	7.77250	0.00777	9.956	21.32	0.01	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	1,364.38990	1.36439	1,190.87870	1.19088	1,364.390	18.51	0.72	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry			16.46310	16.46310	16.24660	16.24660		19.98	0.00	0.00	0	0.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	142.70290	0.14270	158.53770	0.15854	142.703	18.04	0.14	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	1,174.56280	1.17456	1,019.39160	1.01939	1,174.563	18.90	0.66	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 09/06/2016	Any day expiry		16.46620	16.46620		16.24960	16.24960		19.98	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future		16.47870	16.47870		16.26180	16.26180		19.95	0.00	112,961,488.50	6,855	53,872.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	9.93530	0.00994	7.89290	0.00789	9.935	21.12	0.01	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	16.15220	0.01615	13.43020	0.01343	16.152	18.75	0.02	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	17.13700	0.01714	14.33320	0.01433	17.137	18.46	0.02	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	20.59880	0.02060	20.77970	0.02078	20.599	17.99	0.03	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	3,012.17350	3.01217	2,796.63780	2.79664	3,012.173	17.99	0.96	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	33.47350	0.03347	34.83780	0.03484	33.473	17.99	0.04	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	35.06300	0.03506	36.59340	0.03659	35.063	17.99	0.04	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	95.89560	0.09590	105.04130	0.10504	95.896	17.98	0.10	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	130.09460	0.13009	143.96050	0.14396	130.095	17.98	0.13	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	193.79950	0.19380	218.76860	0.21877	193.800	18.02	0.17	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	1,761.40190	1.76140	1,571.49970	1.57150	1,761.402	18.08	0.81	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	1,708.94130	1.70894	1,520.88600	1.52089	1,708.941	18.14	0.80	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	1,031.19230	1.03119	887.69690	0.88770	1,031.192	19.38	0.60	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	970.59090	0.97059	832.21060	0.83221	970.591	19.59	0.57	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	843.74360	0.84374	718.32820	0.71833	843.744	20.08	0.52	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	700.74710	0.70075	591.35400	0.59135	700.747	20.74	0.45	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	659.94670	0.65995	555.53940	0.55554	659.947	20.96	0.43	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	422.60100	0.42260	349.45490	0.34945	422.601	22.72	0.29	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	404.33740	0.40434	333.45700	0.33346	404.337	22.87	0.28	0.00	0	6,600.00
\$ / R	On 24/06/2016	Any day expiry		16.51310	16.51310		16.29530	16.29530		20.02	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	290.10630	0.29011	323.06060	0.32306	290.106	18.29	0.23	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	848.39680	0.84840	723.86770	0.72387	848.397	20.25	0.51	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry		16.52570	16.52570		16.30750	16.30750		19.99	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	8.47970	0.00848	6.74680	0.00675	8.480	21.63	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	32.68800	0.03269	35.72490	0.03572	32.688	17.30	0.04	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	871.64540	0.87165	745.17950	0.74518	871.645	20.18	0.51	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	725.56600	0.72557	615.07290	0.61507	725.566	20.87	0.44	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry		16.61900	16.61900		16.39800	16.39800		20.10	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	10.62340	0.01062	8.72520	0.00873	10.623	20.92	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	30.94410	0.03094	38.14120	0.03814	30.944	16.19	0.04	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	810.81290	0.81081	697.66530	0.69767	810.813	20.92	0.45	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	716.05710	0.71606	614.44030	0.61444	716.057	21.41	0.41	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry		16.66830	16.66830		16.44550	16.44550		20.15	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	17.13780	0.01714	14.54920	0.01455	17.138	17.69	0.02	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	1,603.70160	1.60370	1,427.61530	1.42762	1,603.702	18.56	0.72	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry		16.71770	16.71770		16.49300	16.49300		20.21	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	14.08230	0.01408	11.14170	0.01114	14.082	20.61	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	31.15100	0.03115	36.76850	0.03677	31.151	15.47	0.04	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	757.72330	0.75772	658.17280	0.65817	757.723	21.68	0.40	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	700.80130	0.70080	607.66420	0.60766	700.801	22.03	0.38	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry		16.75390	16.75390		16.52780	16.52780		20.22	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	784.29630	0.78430	683.91170	0.68391	784.296	21.66	0.41	0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
\$ / R			On 08/09/2016	Any day expiry			16.76050	16.76050	16.53410	16.53410	20.22	0.00	0.00	0	0.00
\$ / R	13.78	Put	On 08/09/2016	Any day expiry	52.36610	0.05237	65.61190	0.06561	52.366	15.57	0.05	0.00	0	48,990.00	
\$ / R	17.30	Call	On 08/09/2016	Any day expiry	918.24950	0.91825	803.68740	0.80369	918.249	21.02	0.46	0.00	0	48,990.00	
\$ / R			On 09/09/2016	Any day expiry	16.76380	16.76380	16.53730	16.53730		20.30	0.00	0.00	0	0.00	
\$ / R			On 13/09/2016	Any day expiry	16.77690	16.77690	16.55000	16.55000		20.28	0.00	0.00	0	0.00	
\$ / R	14.95	Put	On 13/09/2016	Any day expiry	289.69910	0.28970	330.87060	0.33087	289.699	17.83	0.20	0.00	0	1,000.00	
\$ / R	18.71	Call	On 13/09/2016	Any day expiry	594.58250	0.59458	514.08230	0.51408	594.583	23.03	0.32	0.00	0	1,000.00	
\$ / R			On 15/09/2016	Any day expiry	16.78350	16.78350	16.55630	16.55630		20.28	0.00	0.00	0	259.00	
\$ / R			On 19/09/2016	Foreign Exchange Future	16.79670	16.79670	16.56900	16.56900		20.26	0.00	18,980,271.00	1,130	33,704.00	
\$ / R	13.24	Put	On 19/09/2016	Foreign Exchange Future	22.82420	0.02282	19.35440	0.01935	22.824	15.22	0.03	0.00	0	405.00	
\$ / R	14.50	Put	On 19/09/2016	Foreign Exchange Future	167.80800	0.16781	198.35190	0.19835	167.808	16.81	0.13	0.00	0	17,500.00	
\$ / R	17.50	Call	On 19/09/2016	Foreign Exchange Future	896.59060	0.89659	785.46540	0.78547	896.591	21.26	0.44	0.00	0	405.00	
\$ / R	17.70	Call	On 19/09/2016	Foreign Exchange Future	839.83240	0.83983	734.99850	0.73500	839.832	21.54	0.42	0.00	0	10,000.00	
\$ / R	19.55	Call	On 19/09/2016	Foreign Exchange Future	475.68560	0.47569	409.63640	0.40964	475.686	24.08	0.26	0.00	0	17,500.00	
\$ / R			On 28/09/2016	Any day expiry	16.82630	16.82630	16.59740	16.59740		20.26	0.00	0.00	0	0.00	
\$ / R	11.80	Put	On 28/09/2016	Any day expiry	16.82500	0.01683	13.80690	0.01381	16.825	20.10	0.02	0.00	0	250.00	
\$ / R	13.50	Put	On 28/09/2016	Any day expiry	27.50710	0.02751	37.90230	0.03790	27.507	14.48	0.03	0.00	0	150.00	
\$ / R	18.25	Call	On 28/09/2016	Any day expiry	735.92990	0.73593	644.08760	0.64409	735.930	22.32	0.37	0.00	0	250.00	
\$ / R	18.41	Call	On 28/09/2016	Any day expiry	701.50010	0.70150	611.92480	0.61192	701.500	22.56	0.36	0.00	0	150.00	
\$ / R			On 26/10/2016	Any day expiry	16.92130	16.92130	16.69020	16.69020		20.34	0.00	0.00	0	0.00	
\$ / R	11.80	Put	On 26/10/2016	Any day expiry	17.50340	0.01750	15.57010	0.01557	17.503	19.48	0.02	0.00	0	250.00	
\$ / R	13.50	Put	On 26/10/2016	Any day expiry	28.22550	0.02823	41.21470	0.04121	28.226	14.12	0.03	0.00	0	150.00	
\$ / R	18.77	Call	On 26/10/2016	Any day expiry	715.23910	0.71524	628.46300	0.62846	715.239	22.90	0.34	0.00	0	250.00	
\$ / R	18.85	Call	On 26/10/2016	Any day expiry	699.37820	0.69938	614.21720	0.61422	699.378	23.00	0.34	0.00	0	150.00	
\$ / R			On 28/11/2016	Any day expiry	17.03620	17.03620	16.80390	16.80390		20.45	0.00	0.00	0	0.00	
\$ / R	11.80	Put	On 28/11/2016	Any day expiry	16.81730	0.01682	16.63090	0.01663	16.817	18.64	0.01	0.00	0	250.00	
\$ / R	13.50	Put	On 28/11/2016	Any day expiry	42.03790	0.04204	42.50310	0.04250	42.038	14.78	0.04	0.00	0	150.00	
\$ / R	19.40	Call	On 28/11/2016	Any day expiry	696.97720	0.69698	617.81980	0.61782	696.977	23.53	0.32	0.00	0	400.00	
\$ / R			On 14/12/2016	Any day expiry	17.09190	17.09190	16.85900	16.85900		20.47	0.00	0.00	0	251.00	
\$ / R			On 19/12/2016	Foreign Exchange Future	17.10930	17.10930	16.87620	16.87620		20.46	0.00	188,202,300.00	11,000	11,918.00	
\$ / R	11.80	Put	On 19/12/2016	Foreign Exchange Future	20.87490	0.02087	16.91380	0.01691	20.875	18.85	0.02	0.00	0	250.00	
\$ / R	13.50	Put	On 19/12/2016	Foreign Exchange Future	30.04550	0.03005	39.73450	0.03973	30.046	13.63	0.03	0.00	0	150.00	
\$ / R	14.98	Put	On 19/12/2016	Foreign Exchange Future	348.16930	0.34817	395.73910	0.39574	348.169	17.68	0.20	0.00	0	1,700.00	
\$ / R	15.00	Put	On 19/12/2016	Foreign Exchange Future	355.66760	0.35567	401.98760	0.40199	355.668	17.73	0.20	0.00	0	27,000.00	
\$ / R	15.20	Put	On 19/12/2016	Foreign Exchange Future	425.88780	0.42589	467.87030	0.46787	425.888	18.09	0.22	0.00	0	6,985.00	
\$ / R	15.40	Call	On 19/12/2016	Foreign Exchange Future	2,202.70220	2.20270	2,016.11830	2.01612	2,202.702	18.26	0.75	0.00	0	86,321.00	
\$ / R	15.80	Put	On 19/12/2016	Foreign Exchange Future	646.55890	0.64656	0.00000	0.00000	646.559	18.60	0.30	51,350,040.00	10,000	10,000.00	
\$ / R	18.45	Call	On 19/12/2016	Foreign Exchange Future	955.30260	0.95530	855.94490	0.85594	955.303	22.22	0.41	0.00	0	1,700.00	
\$ / R	18.89	Call	On 19/12/2016	Foreign Exchange Future	857.26040	0.85726	766.98110	0.76698	857.260	22.80	0.37	0.00	0	17,000.00	
\$ / R	18.98	Call	On 19/12/2016	Foreign Exchange Future	838.91150	0.83891	750.39740	0.75040	838.911	22.92	0.36	0.00	0	10,000.00	
\$ / R	19.00	Call	On 19/12/2016	Foreign Exchange Future	834.90560	0.83491	746.77610	0.74678	834.906	22.94	0.36	0.00	0	2,310.00	
\$ / R	19.15	Call	On 19/12/2016	Foreign Exchange Future	805.71670	0.80572	720.43150	0.72043	805.717	23.14	0.35	0.00	0	83,003.00	
\$ / R	19.25	Call	On 19/12/2016	Foreign Exchange Future	787.04650	0.78705	703.60170	0.70360	787.046	23.27	0.34	0.00	0	10,303.00	
\$ / R	19.75	Call	On 19/12/2016	Foreign Exchange Future	702.47000	0.70247	627.57280	0.62757	702.470	23.92	0.31	0.00	0	150.00	

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	19.81	Call	693.22720	0.69323	619.28540	0.61929	693.227	24.00	0.31	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	628.84320	0.62884	0.00000	0.00000	628.843	24.72	0.28	47,854,380.00	10,000	10,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future			17.32530	17.32530	17.09360	17.09360		20.85	0.00	0.00	0	0.00
\$ / R	On 19/06/2017	Foreign Exchange Future			17.54370	17.54370	17.31930	17.31930		21.26	0.00	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			16.19480	16.19480	15.98520	15.98520		19.95	0.00	6,170,218.80	381	1,023.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			16.47870	16.47870	16.26180	16.26180		19.95	0.00	1,730,263.50	105	121.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			16.79670	16.79670	16.56900	16.56900		20.26	0.00	167,967.00	10	75.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			17.10930	17.10930	16.87620	16.87620		20.46	0.00	0.00	0	0.00
£ / R	On 12/01/2016	Any day expiry			23.35600	23.35600	23.13530	23.13530		21.53	0.00	0.00	0	15.00
£ / R	On 26/02/2016	Any day expiry			23.55180	23.55180	23.33040	23.33040		21.57	0.00	0.00	0	163.00
£ / R	On 29/02/2016	Any day expiry			23.56520	23.56520	23.34360	23.34360		21.41	0.00	0.00	0	56.00
£ / R	On 07/03/2016	Any day expiry			23.59600	23.59600	23.37430	23.37430		21.40	0.00	0.00	0	50.00
£ / R	On 14/03/2016	Foreign Exchange Future			23.62750	23.62750	23.40560	23.40560		21.44	0.00	116,129,162.50	4,915	32,365.00
£ / R	On 14/03/2016	Foreign Exchange Future	20.75	Put	70.97800	0.07098	71.30480	0.07130	70.978	21.35	0.07	0.00	0	21,300.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.95	Call	733.77010	0.73377	621.36170	0.62136	733.770	21.79	0.46	0.00	0	11,000.00
£ / R	On 13/06/2016	Foreign Exchange Future			24.05130	24.05130	23.81990	23.81990		21.28	0.00	41,127,723.00	1,710	2,286.00
£ / R	On 08/09/2016	Any day expiry			24.47990	24.47990	24.23530	24.23530		20.60	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	343.69420	0.34369	356.05790	0.35606	343.694	19.08	0.16	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	1,172.12540	1.17213	1,052.11890	1.05212	1,172.125	21.60	0.41	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			24.53470	24.53470	24.28890	24.28890		20.54	0.00	0.00	0	225.00
£ / R	On 19/12/2016	Foreign Exchange Future			25.01160	25.01160	24.76250	24.76250		20.12	0.00	0.00	0	0.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.13730	0.13730	0.13495	0.13495		21.79	0.00	0.00	0	6,998.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.14007	0.14007	0.13766	0.13766		20.61	0.00	0.00	0	4,588.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14329	0.14329	0.14076	0.14076		20.27	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry			17.40180	17.40180	17.03430	17.03430		19.93	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	2,552.76940	2.55277	2,185.91460	2.18591	2,552.769	26.36	1.00	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	2,482.96960	2.48297	2,116.25570	2.11626	2,482.970	26.16	1.00	0.00	0	1,000.00
€ / R	On 29/01/2016	Any day expiry			17.41590	17.41590	17.04810	17.04810		20.30	0.00	0.00	0	0.00
€ / R	On 29/01/2016	Any day expiry	15.15	Put	3.13030	0.00313	4.47360	0.00447	3.130	24.25	0.01	0.00	0	100.00
€ / R	On 29/01/2016	Any day expiry	15.52	Call	1,902.73330	1.90273	1,538.86400	1.53886	1,902.733	22.89	0.98	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry			17.49460	17.49460	17.12620	17.12620		20.05	0.00	0.00	0	0.00
€ / R	On 19/02/2016	Any day expiry	15.40	Put	12.19400	0.01219	12.78820	0.01279	12.194	19.56	0.03	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry	16.06	Call	1,476.62060	1.47662	1,142.04220	1.14204	1,476.621	18.31	0.92	0.00	0	100.00
€ / R	On 26/02/2016	Any day expiry			17.52060	17.52060	17.15160	17.15160		19.89	0.00	0.00	0	34.00
€ / R	On 07/03/2016	Any day expiry			17.55770	17.55770	17.18820	17.18820		19.71	0.00	0.00	0	5.00
€ / R	On 14/03/2016	Foreign Exchange Future			17.58440	17.58440	17.21450	17.21450		19.76	0.00	117,446,207.60	6,679	67,066.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	1.48830	0.00149	1.85100	0.00185	1.488	25.33	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	1.89590	0.00190	2.36800	0.00237	1.896	25.05	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	5.20040	0.00520	6.36840	0.00637	5.200	23.83	0.01	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	6.80130	0.00680	7.84240	0.00784	6.801	23.49	0.01	0.00	0	17,534.00

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	14.60	Put	13.38550		0.01339		15.22570	0.01523	13.385	21.90	0.02	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	2,703.28280		2.70328	2,336.16750	2.33617	2,703.283	21.03	21.03	0.97	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Put	18.88280		0.01888	21.66750	0.02167	18.883	21.03	21.03	0.03	0.00	0	33,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	20.22850		0.02023	23.26030	0.02326	20.228	20.86	20.86	0.03	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Call	2,246.78530		2.24679	1,882.40750	1.88241	2,246.785	19.67	19.67	0.95	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	32.38530		0.03239	37.90750	0.03791	32.385	19.67	19.67	0.05	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	1,701.90740		1.70191	1,366.77920	1.36678	1,701.907	18.32	18.32	0.90	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	1,658.17760		1.65818	1,325.69870	1.32570	1,658.178	18.35	18.35	0.89	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	1,529.69940		1.52970	1,205.93870	1.20594	1,529.699	18.43	18.43	0.87	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	1,405.65290		1.40565	1,091.76190	1.09176	1,405.653	18.50	18.50	0.84	0.00	0	36,640.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.76	Call	1,058.39560		1.05840	788.25580	0.78826	1,058.396	18.78	18.78	0.74	0.00	0	1,275.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.90	Call	965.64160		0.96564	708.97020	0.70897	965.642	18.94	18.94	0.70	0.00	0	19,500.00
€ / R	On 13/06/2016	Foreign Exchange Future			17.94430		17.94430	17.56270	17.56270		19.70	19.70	0.00	65,048,087.50	3,625	9,122.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	20.01970		0.02002	23.92590	0.02393	20.020	18.47	18.47	0.02	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	2,159.30290		2.15930	1,821.72230	1.82172	2,159.303	18.18	18.18	0.85	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			18.35880		18.35880	17.96200	17.96200		19.73	19.73	0.00	0.00	0	6,030.00
€ / R	On 19/12/2016	Foreign Exchange Future			18.77290		18.77290	18.36690	18.36690		19.81	19.81	0.00	0.00	0	4,500.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	393.64120		0.39364	450.30030	0.45030	393.641	18.09	18.09	0.20	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	527.40160		0.52740	621.46870	0.62147	527.402	18.00	18.00	0.25	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	866.11720		0.86612	725.64780	0.72565	866.117	22.02	22.02	0.36	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	674.79450		0.67479	564.14870	0.56415	674.794	23.21	23.21	0.29	0.00	0	2,961.00
10Y STND	On 17/12/2025	Interest Rate Swap			106.82494		106.82494	106.34110	106.34110				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			104.23094		104.23094	103.73343	103.73343				0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.29768		100.29768	100.25594	100.25594				0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.43903		100.43903	100.38603	100.38603				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			101.21899		101.21899	101.12795	101.12795				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			100.82778		100.82778	100.71900	100.71900				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			103.09022		103.09022	102.86770	102.86770				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			102.72756		102.72756	102.49176	102.49176				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			455.17600		455.17600	456.20100	456.20100				0.00	0.00	0	2.00
AL37	On 05/05/2016	Index Future			463.37500		463.37500	464.42000	464.42000				0.00	0.00	0	0.00
AL7T	On 04/02/2016	Index Future			518.10000		518.10000	520.20500	520.20500				0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			527.43200		527.43200	529.57800	529.57800				0.00	0.00	0	0.00
ALBI	On 04/02/2016	Index Future			469.55200		469.55200	472.14500	472.14500				0.00	0.00	0	652.00
ALBI	On 05/05/2016	Index Future			478.01000		478.01000	480.65200	480.65200				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
ALBI	On 04/08/2016	Index Future			487.19600		487.19600		489.90100	489.90100			0.00	0.00	0	0.00
AU\$ / R	On 15/01/2016	Any day expiry			11.23270		11.23270		11.20570	11.20570		18.84	0.00	0.00	0	3.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			11.32410		11.32410		11.29730	11.29730		18.51	0.00	2,027,013.90	179	13,803.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	18.35600		0.01836		16.97090	0.01697	18.356	20.30	0.04	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	985.44660		0.98545		958.12190	0.95812	985.447	18.43	0.87	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.80	Put	145.58010		0.14558		0.00000	0.00000	145.580	18.33	0.26	562,084.04	200	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	326.23900		0.32624		306.04670	0.30605	326.239	18.69	0.48	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.41	Call	322.10740		0.32211		0.00000	0.00000	322.107	18.71	0.48	1,091,804.48	200	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	12.60	Call	60.89200		0.06089		0.00000	0.00000	60.892	20.90	0.13	316,285.10	200	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.47600		11.47600		11.44700	11.44700		17.08	0.00	6,667,556.00	581	2,939.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.65300		11.65300		11.61900	11.61900		17.10	0.00	0.00	0	500.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.83200		11.83200		11.79770	11.79770		17.28	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			11.49730		11.49730		11.37080	11.37080		16.60	0.00	0.00	0	2.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.70290		11.70290		11.57220	11.57220		16.86	0.00	0.00	0	0.00
CHF / R	On 14/03/2016	Foreign Exchange Future			16.19110		16.19110		15.88610	15.88610		20.88	0.00	0.00	0	6,452.00
CHF / R	On 13/06/2016	Foreign Exchange Future			16.54870		16.54870		16.23290	16.23290		20.88	0.00	0.00	0	0.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.39630		2.39630		2.36650	2.36650		19.95	0.00	0.00	0	158.00
CNH / R	On 13/06/2016	Foreign Exchange Future			2.41640		2.41640		2.38600	2.38600		19.74	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.36430		2.36430		2.31410	2.31410		21.97	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future			2.41440		2.41440		2.36280	2.36280		22.15	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			11.08658		75.50753		10.98679	76.10984			0.00	0.00	0	8,710.00
ES33	On 05/05/2016	Bond Future			11.19933		73.07624		11.09600	73.68969			0.00	0.00	0	0.00
ES33	On 04/08/2016	Bond Future			11.30165		74.49629		11.19439	75.12346			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

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
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	11.22006		79.60091		11.11517	80.31067			0.00	0.00	0	2,750.00
ES42	On 05/05/2016	Bond Future	11.33284		76.77218		11.22407	77.49513			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	469.80700		469.80700		472.05000	472.05000			0.00	0.00	0	489.00
GOVI	On 05/05/2016	GOVI	478.27000		478.27000		480.55500	480.55500			0.00	0.00	0	146.00
GOVI	On 04/08/2016	GOVI	487.46100		487.46100		489.80100	489.80100			0.00	0.00	0	0.00
I2025	On 04/02/2016	Bond Future	121.56776		121.56776		121.57433	121.57433			0.00	0.00	0	2,111.00
I2025	On 05/05/2016	Bond Future	123.73793		123.73793		123.74500	123.74500			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	101.01191		101.01191		101.01684	101.01684			0.00	0.00	0	185.00
I2033	On 05/05/2016	Bond Future	101.83961		101.83961		101.84498	101.84498			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	125.91207		125.91207		125.91842	125.91842			0.00	0.00	0	17,818.00
I2038	On 05/05/2016	Bond Future	128.15973		128.15973		128.16677	128.16677			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	126.04680		126.04680		126.05301	126.05301			0.00	0.00	0	12,126.00
I2046	On 05/05/2016	Bond Future	126.86710		126.86710		126.87390	126.87390			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	134.17602		134.17602		134.18242	134.18242			0.00	0.00	0	13,364.00
I2050	On 05/05/2016	Bond Future	136.57096		136.57096		136.57805	136.57805			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	232.73100		232.73100		232.74300	232.74300			0.00	0.00	0	1,040.00
IGOV	On 05/05/2016	Index Future	236.88600		236.88600		236.89900	236.89900			0.00	0.00	0	21.00
IGOV	On 04/08/2016	Index Future	241.43300		241.43300		241.45100	241.45100			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future	630.87500		630.87500		630.90300	630.90300			0.00	0.00	0	157.00
ILBI	On 05/05/2016	Index Future	641.62000		641.62000		641.65000	641.65000			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

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 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	0.15660	0.15660		0.15440	0.15440			0.00	0.00	0	1,266.00
KES / R	On 13/06/2016		Foreign Exchange Future	0.15630	0.15630		0.15320	0.15320			0.00	0.00	0	0.00
KES / R	On 19/09/2016		Foreign Exchange Future	0.15560	0.15560		0.15330	0.15330			0.00	0.00	0	0.00
NGN / R	On 14/03/2016		Foreign Exchange Future	0.07040	0.07040		0.06960	0.06960			0.00	0.00	0	0.00
NGN / R	On 13/06/2016		Foreign Exchange Future	0.06630	0.06630		0.06590	0.06590			0.00	0.00	0	0.00
NGN / R	On 19/09/2016		Foreign Exchange Future	0.06440	0.06440		0.06400	0.06400			0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016		Foreign Exchange Future	10.69210	10.69210		10.59490	10.59490		13.35	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016		Foreign Exchange Future	10.82320	10.82320		10.72240	10.72240		15.11	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016		Foreign Exchange Future	10.97500	10.97500		10.86800	10.86800		15.92	0.00	0.00	0	0.00
QUANTO € / \$	On 14/03/2016		Foreign Exchange Future	1.08580	1.08580		1.07690	1.07690			0.00	0.00	0	6,310.00
QUANTO € / \$	On 13/06/2016		Foreign Exchange Future	1.08890	1.08890		1.08000	1.08000			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016		Foreign Exchange Future	1.09300	1.09300		1.08410	1.08410			0.00	0.00	0	0.00
R186	On 04/02/2016		Bond Future	9.63814	107.13598		9.56833	107.61968		11.52	0.00	0.00	0	69,676.00
R186	On 04/02/2016	7.90	Call	0.09000	0.00009		0.22000	0.00022	0.090	11.20	0.00	0.00	0	680.00
R186	On 04/02/2016	8.02	Call	0.27000	0.00027		0.59000	0.00059	0.270	11.20	0.00	0.00	0	700.00
R186	On 04/02/2016	8.40	Call	4.84000	0.00484		8.87000	0.00887	4.840	11.20	0.00	0.00	0	680.00
R186	On 04/02/2016	8.45	Call	6.77000	0.00677		12.14000	0.01214	6.770	11.20	0.01	0.00	0	350.00
R186	On 04/02/2016	8.65	Put	7,163.37000	7.16337		6,694.80000	6.69480	7,163.370	11.20	0.98	0.00	0	340.00
R186	On 04/02/2016	8.70	Put	6,794.24000	6.79424		6,329.66000	6.32966	6,794.240	11.20	0.97	0.00	0	5,000.00
R186	On 04/02/2016	8.75	Put	6,429.01000	6.42901		5,969.22000	5.96922	6,429.010	11.20	0.97	0.00	0	11,695.00
R186	On 04/02/2016	8.80	Put	6,068.54000	6.06854		5,614.60000	5.61460	6,068.540	11.22	0.96	0.00	0	5,000.00
R186	On 04/02/2016	8.83	Put	5,854.67000	5.85467		5,404.73000	5.40473	5,854.670	11.23	0.95	0.00	0	33.00
R186	On 04/02/2016	9.20	Put	3,427.26000	3.42726		3,062.00000	3.06200	3,427.260	11.34	0.81	0.00	0	700.00
R186	On 05/05/2016		Bond Future	9.72765	109.06578		9.65492	109.55878		11.29	0.00	0.00	0	0.00
R186	On 05/05/2016	8.75	Put	7,511.16000	7.51116		7,115.18000	7.11518	7,511.160	10.97	0.83	0.00	0	1,900.00
R186	On 05/05/2016	8.85	Put	6,906.59000	6.90659		6,525.43000	6.52543	6,906.590	11.00	0.80	0.00	0	5,350.00
R186	On 04/08/2016		Bond Future	9.80341	105.87978		9.72731	106.38487		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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R197	On 04/02/2016	Bond Future			289.57894		289.57894		289.59483	289.59483			0.00	0.00	0	714.00
R197	On 05/05/2016	Bond Future			294.74820		294.74820		294.76543	294.76543			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			235.52918		235.52918		235.54116	235.54116			0.00	0.00	0	42,944.00
R202	On 05/05/2016	Bond Future			239.73375		239.73375		239.74669	239.74669			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			9.48521		94.68214		9.43067	94.94303		8.93	0.00	0.00	0	16,317.00
R2023	On 05/05/2016	Bond Future			9.58674		92.45759		9.52944	92.72361		9.07	0.00	0.00	0	0.00
R2023	On 04/08/2016	Bond Future			9.67147		94.25373		9.61075	94.52718		8.50	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			8.36262		103.15348		8.31765	103.21942		2.04	0.00	0.00	0	16,689.00
R203	On 05/05/2016	Bond Future			8.56747		100.84100		8.51327	100.90859		1.95	0.00	0.00	0	0.00
R203	On 04/08/2016	Bond Future			8.74112		102.80030		8.67142	102.87167		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			10.05293		84.95727		9.96804	85.51989			0.00	0.00	0	18,752.00
R2030	On 05/05/2016	Bond Future			10.14164		86.48778		10.05375	87.06089			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			10.14254		88.07480		10.05765	88.67024		14.88	0.00	0.00	0	8,437.00
R2032	On 04/02/2016	Bond Future	9.20	Put	7,014.49000		7.01449		6,446.69000	6.44669	7,014.490	14.48	0.97	0.00	0	22.00
R2032	On 04/02/2016	Bond Future	9.30	Put	6,262.97000		6.26297		5,709.33000	5.70933	6,262.970	14.50	0.95	0.00	0	22.00
R2032	On 05/05/2016	Bond Future			10.22864		85.50376		10.14083	86.11027		15.40	0.00	0.00	0	0.00
R2032	On 04/08/2016	Bond Future			10.30350		87.16551		10.21241	87.78595		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			10.27154		85.06807		10.17654	85.78469		16.75	0.00	0.00	0	50,569.00
R2037	On 04/02/2016	Bond Future	9.30	Put	7,852.88000		7.85288		7,166.74000	7.16674	7,852.880	16.31	0.97	0.00	0	16.00
R2037	On 04/02/2016	Bond Future	9.43	Put	6,779.73000		6.77973		6,115.03000	6.11503	6,779.730	16.31	0.95	0.00	0	16.00
R2037	On 05/05/2016	Bond Future			10.35560		86.60055		10.25747	87.33045		16.56	0.00	0.00	0	0.00
R2037	On 04/08/2016	Bond Future			10.43077		84.02383		10.32911	84.77001		16.51	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			8.80302		99.08171		8.75332	99.20377		3.92	0.00	0.00	0	38,369.00
R204	On 05/05/2016	Bond Future			8.96241		100.86648		8.90716	100.99121		3.73	0.00	0.00	0	0.00
R204	On 04/08/2016	Bond Future			9.09926		98.78404		9.03629	98.91360		3.43	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

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/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			10.36691		88.20060		10.26182	89.03733		17.19	0.00	0.00	0	1,820.00
R2040	On 05/05/2016	Bond Future			10.45218		89.78949		10.34360	90.64178		17.00	0.00	0.00	0	0.00
R2040	On 04/08/2016	Bond Future			10.52884		87.02423		10.41638	87.89522		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			10.34587		85.70368		10.24076	86.54472		17.75	0.00	0.00	0	19,969.00
R2044	On 05/05/2016	Bond Future			10.42776		87.24762		10.31920	88.10430		17.56	0.00	0.00	0	0.00
R2044	On 04/08/2016	Bond Future			10.50118		84.55823		10.38881	85.43362		17.52	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 04/02/2016	Bond Future			10.32656		89.24385		10.22143	90.09948		17.30	0.00	0.00	0	60,433.00
R2048	On 04/02/2016	Bond Future	9.45	Put	7,707.44000		7.70744		6,905.18000	6.90518	7,707.440	16.85	0.96	0.00	0	75.00
R2048	On 04/02/2016	Bond Future	9.55	Put	6,819.27000		6.81927		6,042.49000	6.04249	6,819.270	16.87	0.94	0.00	0	75.00
R2048	On 05/05/2016	Bond Future			10.40348		86.41429		10.29497	87.28571		18.00	0.00	0.00	0	0.00
R2048	On 04/08/2016	Bond Future			10.47027		88.09317		10.35806	88.98368		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			9.09850		94.49168		9.03356	94.69486		5.48	0.00	0.00	0	46,608.00
R207	On 04/02/2016	Bond Future	7.27	Call	0.01000		0.00001		0.01000	0.00001	0.010	5.29	0.00	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	0.05000		0.00005		0.12000	0.00012	0.050	5.29	0.00	0.00	0	19.00
R207	On 05/05/2016	Bond Future			9.24173		96.19377		9.17151	96.40103		5.28	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	43.03000		0.04303		52.84000	0.05284	43.030	5.10	0.04	0.00	0	43.00
R207	On 04/08/2016	Bond Future			9.36540		94.41734		9.28836	94.63092		4.97	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			9.25241		92.36425		9.19269	92.58960		6.98	0.00	0.00	0	41,032.00
R208	On 05/05/2016	Bond Future			9.37114		90.62636		9.30760	90.85618		7.01	0.00	0.00	0	0.00
R208	On 04/08/2016	Bond Future			9.47202		92.38733		9.40370	92.62385		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			10.15930		68.98836		10.05923	69.61703		17.02	0.00	0.00	0	41,344.00
R209	On 04/02/2016	Bond Future	9.52	Put	4,338.29000		4.33829		3,801.39000	3.80139	4,338.290	16.68	0.89	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			10.23499		67.08143		10.13183	67.72167		17.63	0.00	0.00	0	0.00
R209	On 05/05/2016	Bond Future	8.25	Call	68.25000		0.06825		90.46000	0.09046	68.250	17.16	0.03	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	394.07000		0.39407		487.64000	0.48764	394.070	17.16	0.13	0.00	0	6,700.00

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 04/08/2016	Bond Future			10.30044		68.38508		10.19389	69.03943		16.78	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	1,719.16000		1.71916	1,950.29000	1.95029	1,719.160		16.48	0.33	0.00	0	6,000.00
R209	On 04/08/2016	Bond Future	10.60	Call	4,434.66000		4.43466	4,848.65000	4.84865	4,434.660		16.99	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			180.57244		180.57244	180.58237	180.58237				0.00	0.00	0	3,861.00
R210	On 05/05/2016	Bond Future			181.62853		181.62853	181.63916	181.63916				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			134.55635		134.55635	134.56329	134.56329				0.00	0.00	0	720.00
R211	On 05/05/2016	Bond Future			136.95833		136.95833	136.96585	136.96585				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			140.02495		140.02495	140.03259	140.03259				0.00	0.00	0	1,569.00
R212	On 05/05/2016	Bond Future			142.52458		142.52458	142.53275	142.53275				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			10.06780		79.59961	9.98798	80.10712			14.84	0.00	0.00	0	47,764.00
R213	On 05/05/2016	Bond Future			10.14818		77.48370	10.06571	78.00072			15.33	0.00	0.00	0	0.00
R213	On 04/08/2016	Bond Future			10.21702		78.98902	10.13153	79.51799			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			10.27062		69.17455	10.16551	69.85019			17.54	0.00	0.00	0	29,967.00
R214	On 04/02/2016	Bond Future	9.35	Put	6,377.46000		6.37746	5,736.84000	5.73684	6,377.460		17.07	0.97	0.00	0	25.00
R214	On 04/02/2016	Bond Future	9.45	Put	5,669.70000		5.66970	5,046.44000	5.04644	5,669.700		17.07	0.95	0.00	0	25.00
R214	On 05/05/2016	Bond Future			10.34472		67.12442	10.23639	67.81251			18.23	0.00	0.00	0	4,680.00
R214	On 04/08/2016	Bond Future			10.40870		68.42851	10.29683	69.13167			17.34	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	341.04000		0.34104	411.90000	0.41190	341.040		16.85	0.09	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,070.51000		1.07051	1,243.98000	1.24398	1,070.510		16.87	0.23	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	3,281.22000		3.28122	3,649.66000	3.64966	3,281.220		17.37	0.50	0.00	0	6,300.00
R214	On 04/08/2016	Bond Future	11.30	Call	6,745.09000		6.74509	7,281.21000	7.28121	6,745.090		17.97	0.74	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			28,165.94000		28,165.94000	27,709.27000	27,709.27000				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
SGD / R	On 14/03/2016	Foreign Exchange Future	11.27580		11.27580		11.11100	11.11100		17.46	0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future	11.44610		11.44610		11.27620	11.27620		17.28	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future	5.30140		5.30140		5.21950	5.21950		17.84	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future	5.26240		5.26240		5.17470	5.17470		17.27	0.00	0.00	0	0.00
ZMW / R	On 14/03/2016	Foreign Exchange Future	1.40380		1.40380		1.38860	1.38860			0.00	0.00	0	1.00
ZMW / R	On 13/06/2016	Foreign Exchange Future	1.34570		1.34570		1.32610	1.32610			0.00	0.00	0	0.00
Total for Derivatives :												1,683,840,015.82	132,808	3,976,488.00
Grand Total:												1,683,840,015.82	132,808	3,976,488.00