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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 08/01/2016

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 12/01/2016	Any day expiry	16.15410	16.15410		16.00930	16.00930		15.37	0.00	0.00	0	4,393.00	
\$ / R	On 12/01/2016	Any day expiry	15.63	Call	534.55040	0.53455	422.37790	0.42238	534.550	21.10	0.93	0.00	0	5,000.00
\$ / R	On 13/01/2016	Any day expiry	16.15410		16.15410	16.01220	16.01220		17.25	0.00	0.00	0	1,176.00	
\$ / R	On 14/01/2016	Any day expiry	16.15650		16.15650	16.01500	16.01500		18.35	0.00	0.00	0	0.00	
\$ / R	On 14/01/2016	Any day expiry	15.64	Call	542.55860	0.54256	434.26780	0.43427	542.559	21.59	0.88	0.00	0	5,000.00
\$ / R	On 15/01/2016	Any day expiry	16.15890		16.15890	16.01790	16.01790		19.14	0.00	0.00	0	0.00	
\$ / R	On 15/01/2016	Any day expiry	14.40	Put	0.72780	0.00073	2.48660	0.00249	0.728	30.99	0.00	0.00	0	10,000.00
\$ / R	On 15/01/2016	Any day expiry	14.80	Put	1.96230	0.00196	5.23460	0.00523	1.962	27.24	0.01	0.00	0	10,000.00
\$ / R	On 15/01/2016	Any day expiry	14.90	Put	2.50610	0.00251	6.42590	0.00643	2.506	26.23	0.01	0.00	0	10,000.00
\$ / R	On 15/01/2016	Any day expiry	15.00	Call	1,162.12810	1.16213	1,025.85830	1.02586	1,162.128	25.22	0.98	0.00	0	10,000.00
\$ / R	On 15/01/2016	Any day expiry	15.00	Put	3.22810	0.00323	7.95830	0.00796	3.228	25.22	0.02	0.00	0	10,000.00
\$ / R	On 20/01/2016	Any day expiry	16.17090		16.17090	16.03230	16.03230		19.14	0.00	0.00	0	0.00	
\$ / R	On 20/01/2016	Any day expiry	15.65	Call	569.95640	0.56996	473.84070	0.47384	569.956	18.85	0.84	0.00	0	5,000.00
\$ / R	On 20/01/2016	Any day expiry	15.81	Call	445.14590	0.44515	365.62380	0.36562	445.146	18.94	0.75	0.00	0	5,000.00
\$ / R	On 21/01/2016	Any day expiry	16.17400		16.17400	16.03530	16.03530		19.31	0.00	0.00	0	0.00	
\$ / R	On 21/01/2016	Any day expiry	15.99	Call	336.29300	0.33629	276.68070	0.27668	336.293	19.23	0.63	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 22/01/2016	Any day expiry			16.17720	16.17720	16.03830	16.03830	19.48	0.00	0.00	0	0.00
\$ / R	15.66	Call	On 22/01/2016	Any day expiry	581.97060	0.58197	489.16330	0.48916	581.971	19.27	0.81	0.00	0	5,000.00	
\$ / R			On 27/01/2016	Any day expiry	16.19280	16.19280	16.05320	16.05320		19.42	0.00	0.00	0	0.00	
\$ / R	11.80	Put	On 27/01/2016	Any day expiry	0.00000	0.00000	0.05920	0.00006	0.000	26.99	0.00	0.00	0	250.00	
\$ / R	13.50	Put	On 27/01/2016	Any day expiry	0.62750	0.00063	1.26780	0.00127	0.628	28.06	0.00	0.00	0	150.00	
\$ / R	14.48	Call	On 27/01/2016	Any day expiry	1,718.37350	1.71837	1,582.83560	1.58284	1,718.374	23.53	0.98	0.00	0	250.00	
\$ / R	15.32	Call	On 27/01/2016	Any day expiry	907.22430	0.90722	790.21170	0.79021	907.224	19.29	0.90	0.00	0	150.00	
\$ / R			On 29/01/2016	Any day expiry	16.19910	16.19910	16.05920	16.05920		19.61	0.00	0.00	0	212.00	
\$ / R	13.74	Put	On 29/01/2016	Any day expiry	1.37460	0.00137	2.50780	0.00251	1.375	26.38	0.00	0.00	0	100.00	
\$ / R	14.26	Call	On 29/01/2016	Any day expiry	1,942.95890	1.94296	1,805.79540	1.80580	1,942.959	23.80	0.99	0.00	0	100.00	
\$ / R	14.50	Put	On 29/01/2016	Any day expiry	6.28750	0.00629	10.59710	0.01060	6.288	22.61	0.02	0.00	0	2,000.00	
\$ / R			On 10/02/2016	Any day expiry	16.23660	16.23660	16.01100	16.01100		19.72	0.00	0.00	0	0.00	
\$ / R	16.01	Call	On 10/02/2016	Any day expiry	498.45000	0.49845	0.00000	0.00000	498.450	19.36	0.61	97,122,726.00	10,000	5,000.00	
\$ / R			On 12/02/2016	Any day expiry	16.24290	16.24290	16.10100	16.10100		19.79	0.00	6,448,800.00	400	506.00	
\$ / R	11.60	Put	On 12/02/2016	Any day expiry	0.03360	0.00003	0.06440	0.00006	0.034	29.46	0.00	0.00	0	1,000.00	
\$ / R	15.40	Call	On 12/02/2016	Any day expiry	929.76290	0.92976	828.40360	0.82840	929.763	18.56	0.83	0.00	0	1,000.00	
\$ / R			On 19/02/2016	Any day expiry	16.26390	16.26390	16.12210	16.12210		19.67	0.00	0.00	0	0.00	
\$ / R	13.93	Call	On 19/02/2016	Any day expiry	2,339.90100	2.33990	2,200.47280	2.20047	2,339.901	21.19	0.99	0.00	0	3,600.00	
\$ / R	14.30	Put	On 19/02/2016	Any day expiry	10.13430	0.01013	13.81640	0.01382	10.134	19.58	0.02	0.00	0	100.00	
\$ / R	14.91	Call	On 19/02/2016	Any day expiry	1,388.55100	1.38855	1,265.39320	1.26539	1,388.551	18.20	0.92	0.00	0	100.00	
\$ / R			On 25/02/2016	Any day expiry	16.28190	16.28190	16.14020	16.14020		19.72	0.00	0.00	0	0.00	
\$ / R	11.80	Put	On 25/02/2016	Any day expiry	0.14310	0.00014	0.27290	0.00027	0.143	26.55	0.00	0.00	0	250.00	
\$ / R	13.50	Put	On 25/02/2016	Any day expiry	4.51110	0.00451	6.77200	0.00677	4.511	22.52	0.01	0.00	0	150.00	
\$ / R	14.84	Call	On 25/02/2016	Any day expiry	1,478.53940	1.47854	1,355.10750	1.35511	1,478.539	18.13	0.93	0.00	0	250.00	
\$ / R	15.64	Call	On 25/02/2016	Any day expiry	826.49660	0.82650	742.41930	0.74242	826.497	18.70	0.73	0.00	0	150.00	
\$ / R			On 26/02/2016	Any day expiry	16.28490	16.28490	16.14320	16.14320		19.75	0.00	0.00	0	392.00	
\$ / R			On 29/02/2016	Any day expiry	16.29390	16.29390	16.15230	16.15230		19.61	0.00	0.00	0	133.00	
\$ / R	13.92	Put	On 29/02/2016	Any day expiry	9.31870	0.00932	13.56650	0.01357	9.319	20.61	0.02	0.00	0	100.00	
\$ / R	14.60	Call	On 29/02/2016	Any day expiry	1,718.07720	1.71808	1,587.48540	1.58749	1,718.077	18.11	0.95	0.00	0	100.00	
\$ / R			On 02/03/2016	Any day expiry	16.29990	16.29990	16.15830	16.15830		19.67	0.00	0.00	0	0.00	
\$ / R	14.60	Call	On 02/03/2016	Any day expiry	1,726.43740	1.72644	1,596.42510	1.59643	1,726.437	18.17	0.95	0.00	0	10,000.00	
\$ / R	14.61	Call	On 02/03/2016	Any day expiry	1,716.81450	1.71681	1,587.31240	1.58731	1,716.815	18.14	0.95	0.00	0	10,000.00	
\$ / R	14.62	Call	On 02/03/2016	Any day expiry	1,707.19790	1.70720	1,578.21610	1.57822	1,707.198	18.10	0.94	0.00	0	10,000.00	
\$ / R			On 07/03/2016	Any day expiry	16.31490	16.31490	16.17340	16.17340		19.59	0.00	0.00	0	187.00	
\$ / R			On 11/03/2016	Any day expiry	16.32690	16.32690	16.18550	16.18550		19.68	0.00	0.00	0	272.00	
\$ / R			On 14/03/2016	Foreign Exchange Future	16.33590	16.33590	16.19480	16.19480		19.69	0.00	524,023,000.20	32,078	996,299.00	
\$ / R	11.55	Put	On 14/03/2016	Foreign Exchange Future	0.40470	0.00040	0.94970	0.00095	0.405	26.27	0.00	0.00	0	42,370.00	
\$ / R	11.60	Put	On 14/03/2016	Foreign Exchange Future	0.44170	0.00044	1.02450	0.00102	0.442	26.16	0.00	0.00	0	30,000.00	
\$ / R	11.80	Put	On 14/03/2016	Foreign Exchange Future	0.62480	0.00062	1.38360	0.00138	0.625	25.68	0.00	0.00	0	1,000.00	
\$ / R	11.83	Put	On 14/03/2016	Foreign Exchange Future	0.65780	0.00066	1.44680	0.00145	0.658	25.61	0.00	0.00	0	1,204.00	
\$ / R	11.91	Put	On 14/03/2016	Foreign Exchange Future	0.75420	0.00075	1.62930	0.00163	0.754	25.43	0.00	0.00	0	788.00	
\$ / R	11.95	Put	On 14/03/2016	Foreign Exchange Future	0.80730	0.00081	1.72860	0.00173	0.807	25.33	0.00	0.00	0	1,000.00	
\$ / R	12.00	Put	On 14/03/2016	Foreign Exchange Future	0.87860	0.00088	1.86070	0.00186	0.879	25.21	0.00	0.00	0	30,000.00	
\$ / R	12.11	Put	On 14/03/2016	Foreign Exchange Future	1.05740	0.00106	2.18630	0.00219	1.057	24.95	0.00	0.00	0	786.00	

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	12.26	Put	1.35770	0.00136	2.71910	0.00272	1.358	24.60	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	3,788.08380	3.78808	3,648.92130	3.64892	3,788.084	23.92	1.00	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	2.96490	0.00296	5.39120	0.00539	2.965	23.47	0.01	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	3,539.16260	3.53916	3,400.66480	3.40066	3,539.163	23.33	0.99	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	4.13670	0.00414	7.23010	0.00723	4.137	22.98	0.01	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	5.23110	0.00523	8.62520	0.00863	5.231	22.62	0.01	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	3,141.89600	3.14190	3,004.50180	3.00450	3,141.896	22.33	0.99	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	6.50670	0.00651	10.41200	0.01041	6.507	22.16	0.01	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	2,844.91470	2.84491	2,708.61800	2.70862	2,844.915	21.46	0.98	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	2,795.54640	2.79555	2,659.45870	2.65946	2,795.546	21.31	0.98	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	12.64250	0.01264	18.57600	0.01858	12.643	20.73	0.02	0.00	0	4,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	2,588.71440	2.58871	2,453.59760	2.45360	2,588.714	20.70	0.98	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	2,412.23420	2.41223	2,278.08290	2.27808	2,412.234	20.18	0.97	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.95	Put	16.55580	0.01656	23.56180	0.02356	16.556	20.15	0.03	0.00	0	32,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	2,353.60810	2.35361	2,219.80940	2.21981	2,353.608	20.00	0.97	0.00	0	1,750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	2,256.15660	2.25616	2,122.98140	2.12298	2,256.157	19.71	0.96	0.00	0	9,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	23.16700	0.02317	31.76600	0.03177	23.167	19.42	0.04	0.00	0	800.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	2,149.38010	2.14938	2,016.94890	2.01695	2,149.380	19.39	0.96	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.26	Put	25.10900	0.02511	34.13710	0.03414	25.109	19.25	0.04	0.00	0	402.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	2,052.74880	2.05275	1,921.05020	1.92105	2,052.749	19.10	0.95	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	1,870.51800	1.87052	1,740.37740	1.74038	1,870.518	18.55	0.94	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Put	34.61800	0.03462	45.57740	0.04558	34.618	18.55	0.06	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	1,784.93560	1.78494	1,655.61910	1.65562	1,784.936	18.28	0.93	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	1,681.09480	1.68109	1,557.68240	1.55768	1,681.095	17.96	0.92	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Put	45.19480	0.04519	62.88240	0.06288	45.195	17.96	0.08	0.00	0	1,600.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	1,636.04770	1.63605	1,514.08110	1.51408	1,636.048	17.99	0.92	0.00	0	29,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.80	Put	55.52830	0.05553	0.00000	0.00000	55.528	18.02	0.09	22,554,197.25	15,000	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.99	Put	80.17970	0.08018	107.15590	0.10716	80.180	18.12	0.12	0.00	0	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.00	Put	81.67700	0.08168	109.01200	0.10901	81.677	18.13	0.13	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.01	Put	83.19390	0.08319	110.89160	0.11089	83.194	18.13	0.13	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.04	Put	87.87610	0.08788	116.67390	0.11667	87.876	18.15	0.13	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.20	Call	1,252.16270	1.25216	1,146.09000	1.14609	1,252.163	18.24	0.83	0.00	0	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	1,196.50510	1.19651	1,093.33130	1.09333	1,196.505	18.28	0.82	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.53	Call	1,001.04420	1.00104	912.21980	0.91222	1,001.044	18.42	0.75	0.00	0	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.55	Call	986.78600	0.98679	899.35160	0.89935	986.786	18.43	0.75	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.56	Call	979.91750	0.97992	892.96620	0.89297	979.918	18.45	0.75	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.57	Call	973.08940	0.97309	886.61010	0.88661	973.089	18.46	0.74	0.00	0	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.59	Call	959.52790	0.95953	873.99540	0.87400	959.528	18.50	0.74	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	952.79470	0.95279	867.73450	0.86773	952.795	18.51	0.73	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	855.63450	0.85563	777.65100	0.77765	855.634	18.75	0.69	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.77	Put	277.32740	0.27733	0.00000	0.00000	277.327	18.78	0.32	24,847,210.50	5,000	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Call	794.88210	0.79488	721.56190	0.72156	794.882	18.91	0.66	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Put	308.98210	0.30898	376.76190	0.37676	308.982	18.91	0.34	0.00	0	8,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.90	Put	329.81520	0.32982	399.89840	0.39990	329.815	18.98	0.35	0.00	0	15,000.00

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\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	709.79070	0.70979	643.30620	0.64331	709.791	19.14	0.62	0.00	0	750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Put	373.89070	0.37389	448.50620	0.44851	373.891	19.14	0.38	0.00	0	201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.20	Call	607.44210	0.60744	549.63890	0.54964	607.442	19.46	0.56	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.27	Call	574.54340	0.57454	0.00000	0.00000	574.543	19.57	0.54	43,598,144.50	5,000	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.34	Call	543.11940	0.54312	493.47560	0.49348	543.119	19.68	0.52	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	479.28800	0.47929	435.82970	0.43583	479.288	20.02	0.47	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	393.65380	0.39365	358.43970	0.35844	393.654	20.58	0.40	1,360,921.59	201	35,201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.18	Call	280.00240	0.28000	0.00000	0.00000	280.002	21.53	0.31	62,487,141.75	12,500	12,500.00
\$ / R	On 15/03/2016	Any day expiry			16.33900	16.33900	16.19790	16.19790		19.72	0.00	0.00	0	50.00
\$ / R	On 16/03/2016	Any day expiry			16.34220	16.34220	16.20100	16.20100		19.75	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	7.81630	0.00782	12.28520	0.01229	7.816	21.86	0.01	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	1,756.06160	1.75606	1,628.53900	1.62854	1,756.062	18.22	0.93	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			16.36400	16.36400	16.22270	16.22270		19.71	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	14.51840	0.01452	20.89800	0.02090	14.518	20.63	0.02	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	1,485.53180	1.48553	1,370.26210	1.37026	1,485.532	18.15	0.87	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			16.38270	16.38270	16.24130	16.24130		19.73	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	1.55620	0.00156	3.11220	0.00311	1.556	25.44	0.00	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	12.63960	0.01264	18.87070	0.01887	12.640	20.65	0.02	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	1,286.46020	1.28646	1,180.62180	1.18062	1,286.460	18.24	0.81	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	813.90390	0.81390	740.71890	0.74072	813.904	19.03	0.63	0.00	0	150.00
\$ / R	On 05/04/2016	Any day expiry			16.40450	16.40450	16.26300	16.26300		19.74	0.00	0.00	0	0.00
\$ / R	On 05/04/2016	Any day expiry	15.87	Call	902.29040	0.90229	823.42270	0.82342	902.290	18.91	0.66	0.00	0	10,000.00
\$ / R	On 06/04/2016	Any day expiry			16.40760	16.40760	16.26610	16.26610		19.76	0.00	0.00	0	0.00
\$ / R	On 06/04/2016	Any day expiry	16.04	Call	814.52410	0.81452	741.98430	0.74198	814.524	19.20	0.61	0.00	0	10,000.00
\$ / R	On 07/04/2016	Any day expiry			16.41070	16.41070	16.26920	16.26920		19.77	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry	16.23	Call	724.87750	0.72488	659.03820	0.65904	724.878	19.51	0.56	0.00	0	10,000.00
\$ / R	On 15/04/2016	Any day expiry			16.43570	16.43570	16.29410	16.29410		19.89	0.00	0.00	0	50.00
\$ / R	On 18/04/2016	Any day expiry			16.44510	16.44510	16.30350	16.30350		19.83	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	32.95050	0.03295	43.93550	0.04394	32.951	19.04	0.05	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	1,258.66860	1.25867	1,158.06160	1.15806	1,258.669	18.41	0.76	0.00	0	17,896.00
\$ / R	On 26/04/2016	Any day expiry			16.47020	16.47020	16.32850	16.32850		19.94	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	3.60900	0.00361	5.96680	0.00597	3.609	24.32	0.01	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	17.66450	0.01766	27.34200	0.02734	17.665	19.23	0.03	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	1,135.41820	1.13542	1,046.88480	1.04688	1,135.418	18.62	0.71	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	793.33800	0.79334	727.11110	0.72711	793.338	19.60	0.56	0.00	0	150.00
\$ / R	On 10/05/2016	Any day expiry			16.51410	16.51410	16.37230	16.37230		19.90	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	64.26960	0.06427	79.39700	0.07940	64.270	18.32	0.08	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	1,301.27100	1.30127	1,203.21440	1.20321	1,301.271	18.50	0.74	0.00	0	8,403.00
\$ / R	On 13/05/2016	Any day expiry			16.52350	16.52350	16.38170	16.38170		19.93	0.00	0.00	0	50.00
\$ / R	On 27/05/2016	Any day expiry			16.56730	16.56730	16.42550	16.42550		20.01	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	5.11890	0.00512	7.40350	0.00740	5.119	22.70	0.01	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	22.07700	0.02208	33.22550	0.03323	22.077	18.06	0.03	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	1,019.42270	1.01942	944.15690	0.94416	1,019.423	19.36	0.61	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	767.38200	0.76738	709.74900	0.70975	767.382	20.26	0.50	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 31/05/2016	Any day expiry	16.57990	16.57990		16.43800	16.43800		20.03	0.00	0.00	0	230.00	
\$ / R	On 06/06/2016	Any day expiry	16.59870	16.59870		16.45680	16.45680		20.01	0.00	0.00	0	0.00	
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	7.18040	0.00718	9.95630	0.00996	7.180	20.97	0.01	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	1,464.57930	1.46458	1,364.38990	1.36439	1,464.579	18.45	0.75	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry	16.60490	16.60490		16.46310	16.46310		20.04	0.00	0.00	0	0.00	
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	120.95380	0.12095	142.70290	0.14270	120.954	17.95	0.12	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	1,261.73220	1.26173	1,174.56280	1.17456	1,261.732	18.75	0.69	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry	16.60810	16.60810		16.46620	16.46620		20.04	0.00	0.00	0	264.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	16.62060	16.62060		16.47870	16.47870		20.01	0.00	91,911,918.00	5,530	56,369.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	7.40520	0.00741	9.93530	0.00994	7.405	20.85	0.01	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	11.95840	0.01196	16.15220	0.01615	11.958	18.48	0.02	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	12.67660	0.01268	17.13700	0.01714	12.677	18.19	0.02	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	14.44670	0.01445	20.59880	0.02060	14.447	17.56	0.02	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	3,143.24360	3.14324	3,012.17350	3.01217	3,143.244	17.35	0.97	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	22.64360	0.02264	33.47350	0.03347	22.644	17.35	0.03	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	23.93060	0.02393	35.06300	0.03506	23.931	17.36	0.03	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	77.23760	0.07724	95.89560	0.09590	77.238	17.72	0.08	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	109.04000	0.10904	130.09460	0.13009	109.040	17.84	0.11	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	168.76280	0.16876	193.79950	0.19380	168.763	18.02	0.16	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	1,875.79160	1.87579	1,761.40190	1.76140	1,875.792	18.06	0.83	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	1,821.44970	1.82145	1,708.94130	1.70894	1,821.450	18.11	0.82	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.05	Put	563.92240	0.56392	0.00000	0.00000	563.922	19.15	0.37	29,421,483.00	5,000	5,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	1,108.73560	1.10874	1,031.19230	1.03119	1,108.736	19.23	0.62	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	1,044.16870	1.04417	970.59090	0.97059	1,044.169	19.43	0.60	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	908.37490	0.90837	843.74360	0.84374	908.375	19.90	0.54	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.55	Call	899.94890	0.89995	0.00000	0.00000	899.949	19.93	0.54	44,604,945.00	5,000	5,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	754.92460	0.75492	700.74710	0.70075	754.925	20.55	0.47	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	711.08080	0.71108	659.94670	0.65995	711.081	20.76	0.45	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	454.01310	0.45401	422.60100	0.42260	454.013	22.48	0.31	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	435.14730	0.43515	404.33740	0.40434	435.147	22.66	0.30	0.00	0	6,600.00
\$ / R	On 24/06/2016	Any day expiry	16.65510	16.65510		16.51310	16.51310		20.09	0.00	0.00	0	0.00	
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	256.26760	0.25627	290.10630	0.29011	256.268	18.26	0.21	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	911.35230	0.91135	848.39680	0.84840	911.352	20.07	0.53	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry	16.66760	16.66760		16.52570	16.52570		20.14	0.00	0.00	0	0.00	
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	6.98740	0.00699	8.47970	0.00848	6.987	21.61	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	22.52480	0.02252	32.68800	0.03269	22.525	16.74	0.03	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	935.23310	0.93523	871.64540	0.87165	935.233	20.01	0.54	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	779.12170	0.77912	725.56600	0.72557	779.122	20.68	0.47	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	16.76040	16.76040		16.61900	16.61900		20.19	0.00	0.00	0	0.00	
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	9.33360	0.00933	10.62340	0.01062	9.334	21.04	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	22.77160	0.02277	30.94410	0.03094	22.772	15.84	0.03	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	866.08700	0.86609	810.81290	0.81081	866.087	20.76	0.47	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	764.89570	0.76490	716.05710	0.71606	764.896	21.25	0.43	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry	16.80930	16.80930		16.66830	16.66830		20.23	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 11/08/2016	Any day expiry	12.70	Put	14.64280	0.01464	17.13780	0.01714	14.643	17.75	0.02	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	1,703.61950	1.70362	1,603.70160	1.60370	1,703.620	18.54	0.74	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			16.85820	16.85820	16.71770	16.71770		20.30	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	12.13600	0.01214	14.08230	0.01408	12.136	20.63	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	22.37130	0.02237	31.15100	0.03115	22.371	15.05	0.03	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	804.92190	0.80492	757.72330	0.75772	804.922	21.52	0.42	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	744.15120	0.74415	700.80130	0.70080	744.151	21.86	0.39	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			16.89410	16.89410	16.75390	16.75390		20.31	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	831.71760	0.83172	784.29630	0.78430	831.718	21.50	0.42	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry			16.90060	16.90060	16.76050	16.76050		20.32	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	43.25900	0.04326	52.36610	0.05237	43.259	15.46	0.05	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	974.41040	0.97441	918.24950	0.91825	974.410	20.88	0.48	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			16.90390	16.90390	16.76380	16.76380		20.32	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			16.91690	16.91690	16.77690	16.77690		20.31	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	259.30740	0.25931	289.69910	0.28970	259.307	17.75	0.18	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	629.81690	0.62982	594.58250	0.59458	629.817	22.88	0.33	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			16.92350	16.92350	16.78350	16.78350		20.31	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			16.93650	16.93650	16.79670	16.79670		20.29	0.00	8,637,615.00	510	33,704.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	22.48400	0.02248	22.82420	0.02282	22.484	15.63	0.03	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	149.71340	0.14971	167.80800	0.16781	149.713	16.83	0.12	0.00	0	17,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.36	Put	814.58750	0.81459	0.00000	0.00000	814.588	19.45	0.38	31,437,661.50	5,000	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.86	Call	1,177.16410	1.17716	0.00000	0.00000	1,177.164	20.23	0.54	45,887,211.50	5,000	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	950.03390	0.95003	896.59060	0.89659	950.034	21.12	0.46	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	889.48760	0.88949	839.83240	0.83983	889.488	21.40	0.44	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	502.85870	0.50286	475.68560	0.47569	502.859	23.92	0.27	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			16.96590	16.96590	16.82630	16.82630		20.36	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	13.48250	0.01348	16.82500	0.01683	13.483	19.87	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	29.72660	0.02973	27.50710	0.02751	29.727	15.15	0.03	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	777.73650	0.77774	735.92990	0.73593	777.736	22.17	0.38	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	741.04340	0.74104	701.50010	0.70150	741.043	22.40	0.37	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			17.05970	17.05970	16.92130	16.92130		20.44	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	13.06170	0.01306	17.50340	0.01750	13.062	19.05	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	38.30060	0.03830	28.22550	0.02823	38.301	15.40	0.04	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	753.78810	0.75379	715.23910	0.71524	753.788	22.76	0.36	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	736.98910	0.73699	699.37820	0.69938	736.989	22.86	0.35	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			17.17330	17.17330	17.03620	17.03620		20.49	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	13.14420	0.01314	16.81730	0.01682	13.144	18.34	0.01	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	40.92870	0.04093	42.03790	0.04204	40.929	15.12	0.04	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	730.75220	0.73075	696.97720	0.69698	730.752	23.38	0.33	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			17.22840	17.22840	17.09190	17.09190		20.52	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			17.24560	17.24560	17.10930	17.10930		20.57	0.00	8,622,800.00	500	11,418.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	16.41900	0.01642	20.87490	0.02087	16.419	18.53	0.01	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	22.38000	0.02238	30.04550	0.03005	22.380	13.31	0.03	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	314.03070	0.31403	348.16930	0.34817	314.031	17.52	0.18	0.00	0	1,700.00

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
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	321.18100		0.32118		355.66760	0.35567	321.181	17.57	0.18	0.00	0	27,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	397.51740		0.39752		425.88780	0.42589	397.517	18.14	0.21	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	2,307.04640		2.30705	2,202.70220	2.20270	2,307.046		18.30	0.77	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	606.91960		0.60692		646.55890	0.64656	606.920	18.63	0.28	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	1,000.89470		1.00089		955.30260	0.95530	1,000.895	22.09	0.42	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	897.48830		0.89749		857.26040	0.85726	897.488	22.66	0.38	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	878.11030		0.87811		838.91150	0.83891	878.110	22.77	0.37	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	873.88180		0.87388		834.90560	0.83491	873.882	22.80	0.37	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	843.04400		0.84304		805.71670	0.80572	843.044	22.99	0.36	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	823.31800		0.82332		787.04650	0.78705	823.318	23.12	0.35	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	733.86960		0.73387		702.47000	0.70247	733.870	23.76	0.32	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	724.08730		0.72409		693.22720	0.69323	724.087	23.84	0.32	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	650.96940		0.65097		628.84320	0.62884	650.969	24.46	0.29	0.00	0	10,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future			17.46280		17.46280		17.32530	17.32530		20.93	0.00	0.00	0	0.00
\$ / R	On 19/06/2017	Foreign Exchange Future			17.68280		17.68280		17.54370	17.54370		21.30	0.00	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			16.33590		16.33590		16.19480	16.19480		19.69	0.00	718,779.60	44	1,024.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			16.62060		16.62060		16.47870	16.47870		20.01	0.00	249,309.00	15	116.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			16.93650		16.93650		16.79670	16.79670		20.29	0.00	0.00	0	75.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			17.24560		17.24560		17.10930	17.10930		20.57	0.00	0.00	0	0.00
£ / R	On 12/01/2016	Any day expiry			23.53490		23.53490		23.35600	23.35600		21.55	0.00	0.00	0	15.00
£ / R	On 26/02/2016	Any day expiry			23.72580		23.72580		23.55180	23.55180		21.21	0.00	0.00	0	163.00
£ / R	On 29/02/2016	Any day expiry			23.73890		23.73890		23.56520	23.56520		21.09	0.00	0.00	0	56.00
£ / R	On 07/03/2016	Any day expiry			23.76950		23.76950		23.59600	23.59600		21.04	0.00	0.00	0	50.00
£ / R	On 14/03/2016	Foreign Exchange Future			23.80010		23.80010		23.62750	23.62750		21.10	0.00	25,466,107.00	1,070	32,380.00
£ / R	On 14/03/2016	Foreign Exchange Future	20.75	Put	58.84910		0.05885		70.97800	0.07098	58.849	21.45	0.06	0.00	0	21,300.00
£ / R	On 14/03/2016	Foreign Exchange Future	22.05	Put	198.32570		0.19833		0.00000	0.00000	198.326	20.08	0.17	24,917,335.38	6,000	6,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.15	Put	538.08110		0.53808		0.00000	0.00000	538.081	20.66	0.36	0.00	0	4,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.95	Call	787.79680		0.78780		733.77010	0.73377	787.797	21.26	0.49	0.00	0	11,400.00
£ / R	On 14/03/2016	Foreign Exchange Future	25.30	Call	377.25870		0.37726		0.00000	0.00000	377.259	22.67	0.28	51,856,452.18	7,800	7,800.00
£ / R	On 13/06/2016	Foreign Exchange Future			24.22480		24.22480		24.05130	24.05130		21.03	0.00	0.00	0	2,286.00
£ / R	On 08/09/2016	Any day expiry			24.64890		24.64890		24.47990	24.47990		20.41	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	303.28350		0.30328		343.69420	0.34369	303.283	18.80	0.15	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	1,213.49870		1.21350		1,172.12540	1.17213	1,213.499	21.26	0.43	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			24.70340		24.70340		24.53470	24.53470		20.32	0.00	0.00	0	225.00
£ / R	On 19/12/2016	Foreign Exchange Future			25.17570		25.17570		25.01160	25.01160		19.90	0.00	0.00	0	0.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.13840		0.13840		0.13730	0.13730		21.93	0.00	0.00	0	6,998.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.14120		0.14120		0.14007	0.14007		20.74	0.00	0.00	0	4,588.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14440		0.14440		0.14329	0.14329		20.42	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry			17.59770		17.59770		17.40180	17.40180		19.13	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	2,748.29520		2.74830		2,552.76940	2.55277	2,748.295	27.50	1.00	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 25/01/2016	Any day expiry	14.92	Call	2,678.40940	2.67841	2,482.96960	2.48297	2,678.409	27.25	1.00	0.00	0	1,000.00
€ / R	On 29/01/2016	Any day expiry			17.61260	17.61260	17.41590	17.41590		19.66	0.00	0.00	0	0.00
€ / R	On 29/01/2016	Any day expiry	15.15	Put	2.45340	0.00245	3.13030	0.00313	2.453	25.77	0.01	0.00	0	100.00
€ / R	On 29/01/2016	Any day expiry	15.52	Call	2,097.69610	2.09770	1,902.73330	1.90273	2,097.696	24.28	0.99	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry			17.69360	17.69360	17.49460	17.49460		19.79	0.00	0.00	0	0.00
€ / R	On 19/02/2016	Any day expiry	15.40	Put	9.24670	0.00925	12.19400	0.01219	9.247	20.30	0.02	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry	16.06	Call	1,657.17130	1.65717	1,476.62060	1.47662	1,657.171	17.83	0.95	0.00	0	100.00
€ / R	On 26/02/2016	Any day expiry			17.71950	17.71950	17.52060	17.52060		19.72	0.00	0.00	0	34.00
€ / R	On 07/03/2016	Any day expiry			17.75660	17.75660	17.55770	17.55770		19.62	0.00	0.00	0	5.00
€ / R	On 14/03/2016	Foreign Exchange Future			17.78250	17.78250	17.58440	17.58440		19.64	0.00	5,565,922.50	313	67,067.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	1.26910	0.00127	1.48830	0.00149	1.269	25.97	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	1.60620	0.00161	1.89590	0.00190	1.606	25.67	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	4.30020	0.00430	5.20040	0.00520	4.300	24.39	0.01	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	5.59290	0.00559	6.80130	0.00680	5.593	24.04	0.01	0.00	0	17,534.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	11.16880	0.01117	13.38550	0.01339	11.169	22.52	0.02	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	2,897.93580	2.89794	2,703.28280	2.70328	2,897.936	21.60	0.98	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Put	15.43580	0.01544	18.88280	0.01888	15.436	21.60	0.02	0.00	0	33,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	16.47100	0.01647	20.22850	0.02023	16.471	21.41	0.03	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Call	2,438.22970	2.43823	2,246.78530	2.24679	2,438.230	20.14	0.96	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	25.72970	0.02573	32.38530	0.03239	25.730	20.14	0.04	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	1,881.27570	1.88128	1,701.90740	1.70191	1,881.276	18.35	0.92	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	1,834.06680	1.83407	1,658.17760	1.65818	1,834.067	18.19	0.92	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	1,700.41820	1.70042	1,529.69940	1.52970	1,700.418	18.26	0.90	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	1,570.56190	1.57056	1,405.65290	1.40565	1,570.562	18.33	0.88	0.00	0	36,640.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.76	Call	1,200.83730	1.20084	1,058.39560	1.05840	1,200.837	18.55	0.79	0.00	0	1,275.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.90	Call	1,098.17340	1.09817	965.64160	0.96564	1,098.173	18.62	0.75	0.00	0	19,500.00
€ / R	On 13/06/2016	Foreign Exchange Future			18.14480	18.14480	17.94430	17.94430		19.47	0.00	0.00	0	9,122.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	18.25200	0.01825	20.01970	0.02002	18.252	18.96	0.02	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	2,324.76620	2.32477	2,159.30290	2.15930	2,324.766	17.94	0.87	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			18.55840	18.55840	18.35880	18.35880		19.56	0.00	0.00	0	6,030.00
€ / R	On 19/12/2016	Foreign Exchange Future			18.97010	18.97010	18.77290	18.77290		19.67	0.00	0.00	0	4,500.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	343.19730	0.34320	393.64120	0.39364	343.197	17.84	0.18	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	467.94900	0.46795	527.40160	0.52740	467.949	17.80	0.23	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	907.33230	0.90733	866.11720	0.86612	907.332	21.61	0.37	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	702.36290	0.70236	674.79450	0.67479	702.363	22.77	0.30	0.00	0	2,961.00
10Y STND	On 17/12/2025	Interest Rate Swap			106.25314	106.25314	106.82494	106.82494			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			103.64011	103.64011	104.23094	104.23094			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.24795	100.24795	100.29768	100.29768			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.37235	100.37235	100.43903	100.43903			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			101.08475	101.08475	101.21899	101.21899			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			100.66771	100.66771	100.82778	100.82778			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
5Y STND	On 17/12/2020	Interest Rate Swap			102.70587		102.70587		103.09022	103.09022			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			102.32838		102.32838		102.72756	102.72756			0.00	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
AL37	On 04/02/2016	Index Future			456.79500		456.79500		455.17600	455.17600			0.00	0.00	0	2.00
AL37	On 05/05/2016	Index Future			465.02000		465.02000		463.37500	463.37500			0.00	0.00	0	0.00
AL7T	On 04/02/2016	Index Future			521.17800		521.17800		518.10000	518.10000			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			530.56200		530.56200		527.43200	527.43200			0.00	0.00	0	0.00
ALBI	On 04/02/2016	Index Future			473.00100		473.00100		469.55200	469.55200			0.00	0.00	0	652.00
ALBI	On 05/05/2016	Index Future			481.51700		481.51700		478.01000	478.01000			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future			490.75800		490.75800		487.19600	487.19600			0.00	0.00	0	0.00
AU\$ / R	On 15/01/2016	Any day expiry			11.28390		11.28390		11.23270	11.23270		16.53	0.00	0.00	0	3.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			11.37460		11.37460		11.32410	11.32410		18.09	0.00	5,812,420.60	511	13,554.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	14.32470		0.01432		18.35600	0.01836	14.325	19.97	0.04	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	1,025.77860		1.02578		985.44660	0.98545	1,025.779	18.17	0.88	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.80	Put	124.66320		0.12466		145.58010	0.14558	124.663	17.92	0.24	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	338.67970		0.33868		326.23900	0.32624	338.680	18.19	0.50	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.41	Call	334.33770		0.33434		322.10740	0.32211	334.338	18.21	0.50	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	12.60	Call	63.19520		0.06320		60.89200	0.06089	63.195	20.64	0.13	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.52560		11.52560		11.47600	11.47600		17.07	0.00	0.00	0	2,939.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.69960		11.69960		11.65300	11.65300		17.14	0.00	0.00	0	500.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.87400		11.87400		11.83200	11.83200		17.33	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			11.57180		11.57180		11.49730	11.49730		16.44	0.00	0.00	0	2.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.77870		11.77870		11.70290	11.70290		16.82	0.00	0.00	0	0.00
CHF / R	On 14/03/2016	Foreign Exchange Future			16.40300		16.40300		16.19110	16.19110		20.35	0.00	0.00	0	6,452.00
CHF / R	On 13/06/2016	Foreign Exchange Future			16.76450		16.76450		16.54870	16.54870		20.48	0.00	0.00	0	0.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.41680		2.41680		2.39630	2.39630		20.00	0.00	0.00	0	158.00
CNH / R	On 13/06/2016	Foreign Exchange Future			2.43580		2.43580		2.41640	2.41640		20.06	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.39090		2.39090		2.36430	2.36430		22.59	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future			2.44150		2.44150		2.41440	2.41440		22.57	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

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
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 04/02/2016	Bond Future	10.96399	76.24855		11.08658	75.50753				0.00	0.00	0	8,710.00
ES33	On 05/05/2016	Bond Future	11.07256	73.82998		11.19933	73.07624				0.00	0.00	0	0.00
ES33	On 04/08/2016	Bond Future	11.17079	75.26260		11.30165	74.49629				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	11.09753	80.43117		11.22006	79.60091				0.00	0.00	0	2,750.00
ES42	On 05/05/2016	Bond Future	11.20594	77.61681		11.33284	76.77218				0.00	0.00	0	4,500.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 04/02/2016	GOVI	472.90500	472.90500		469.80700	469.80700				0.00	9,458,100.00	2	491.00
GOVI	On 05/05/2016	GOVI	481.42000	481.42000		478.27000	478.27000				0.00	0.00	0	146.00
GOVI	On 04/08/2016	GOVI	490.65900	490.65900		487.46100	487.46100				0.00	0.00	0	0.00
I2025	On 04/02/2016	Bond Future	121.56100	121.56100		121.56776	121.56776				0.00	0.00	0	2,111.00
I2025	On 05/05/2016	Bond Future	123.73017	123.73017		123.73793	123.73793				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	101.44532	101.44532		101.01191	101.01191				0.00	0.00	0	185.00
I2033	On 05/05/2016	Bond Future	102.28017	102.28017		101.83961	101.83961				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	125.90528	125.90528		125.91207	125.91207				0.00	0.00	0	17,818.00
I2038	On 05/05/2016	Bond Future	128.15204	128.15204		128.15973	128.15973				0.00	2,563,040.80	20	20.00
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	126.85650	126.85650		126.04680	126.04680				0.00	0.00	0	12,126.00
I2046	On 05/05/2016	Bond Future	127.69040	127.69040		126.86710	126.86710				0.00	2,681,498.40	21	21.00
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	135.13594	135.13594		134.17602	134.17602				0.00	0.00	0	13,364.00
I2050	On 05/05/2016	Bond Future	137.54731	137.54731		136.57096	136.57096				0.00	68,773,655.00	500	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
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		232.97400	232.97400	232.73100	232.73100			0.00	0.00	0	1,040.00
IGOV	On 05/05/2016		Index Future		237.13100	237.13100	236.88600	236.88600			0.00	0.00	0	21.00
IGOV	On 04/08/2016		Index Future		241.67600	241.67600	241.43300	241.43300			0.00	0.00	0	0.00
ILBI	On 04/02/2016		Index Future		631.34000	631.34000	630.87500	630.87500			0.00	0.00	0	157.00
ILBI	On 05/05/2016		Index Future		642.09200	642.09200	641.62000	641.62000			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		0.15800	0.15800	0.15660	0.15660			0.00	0.00	0	1,266.00
KES / R	On 13/06/2016		Foreign Exchange Future		0.15760	0.15760	0.15630	0.15630			0.00	0.00	0	0.00
KES / R	On 19/09/2016		Foreign Exchange Future		0.15710	0.15710	0.15560	0.15560			0.00	0.00	0	0.00
NGN / R	On 14/03/2016		Foreign Exchange Future		0.07130	0.07130	0.07040	0.07040			0.00	0.00	0	0.00
NGN / R	On 13/06/2016		Foreign Exchange Future		0.06770	0.06770	0.06630	0.06630			0.00	0.00	0	0.00
NGN / R	On 19/09/2016		Foreign Exchange Future		0.06570	0.06570	0.06440	0.06440			0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016		Foreign Exchange Future		10.67390	10.67390	10.69210	10.69210		13.34	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016		Foreign Exchange Future		10.80390	10.80390	10.82320	10.82320		15.03	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016		Foreign Exchange Future		10.95160	10.95160	10.97500	10.97500		15.94	0.00	0.00	0	0.00
QUANTO € / \$	On 14/03/2016		Foreign Exchange Future		1.08860	1.08860	1.08580	1.08580			0.00	0.00	0	6,310.00
QUANTO € / \$	On 13/06/2016		Foreign Exchange Future		1.09170	1.09170	1.08890	1.08890			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016		Foreign Exchange Future		1.09580	1.09580	1.09300	1.09300			0.00	0.00	0	0.00
R186	On 04/02/2016		Bond Future		9.54101	107.80980	9.63814	107.13598		11.52	0.00	21,561,960.00	200	69,876.00
R186	On 04/02/2016	7.90	Call		0.16000	0.00016	0.09000	0.00009	0.160	11.20	0.00	0.00	0	680.00
R186	On 04/02/2016	8.02	Call		0.46000	0.00046	0.27000	0.00027	0.460	11.20	0.00	0.00	0	700.00
R186	On 04/02/2016	8.40	Call		7.81000	0.00781	4.84000	0.00484	7.810	11.20	0.01	0.00	0	680.00
R186	On 04/02/2016	8.45	Call		10.84000	0.01084	6.77000	0.00677	10.840	11.20	0.01	0.00	0	350.00
R186	On 04/02/2016	8.65	Put		6,502.29000	6.50229	7,163.37000	7.16337	6,502.290	11.20	0.97	0.00	0	340.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 04/02/2016	Bond Future	8.70	Put	6,136.92000		6.13692	6,794.24000	6.79424	6,136.920	11.20	0.96	0.00	0	5,000.00	
R186	On 04/02/2016	Bond Future	8.75	Put	5,776.32000		5.77632	6,429.01000	6.42901	5,776.320	11.20	0.95	0.00	0	11,695.00	
R186	On 04/02/2016	Bond Future	8.80	Put	5,421.65000		5.42165	6,068.54000	6.06854	5,421.650	11.22	0.94	0.00	0	5,000.00	
R186	On 04/02/2016	Bond Future	8.83	Put	5,211.81000		5.21181	5,854.67000	5.85467	5,211.810	11.23	0.93	0.00	0	33.00	
R186	On 04/02/2016	Bond Future	9.20	Put	2,879.59000		2.87959	3,427.26000	3.42726	2,879.590	11.34	0.76	0.00	0	700.00	
R186	On 05/05/2016	Bond Future			9.62669		109.75099	9.72765	109.06578		11.29	0.00	0.00	0	0.00	
R186	On 05/05/2016	Bond Future	8.75	Put	6,944.43000		6.94443	7,511.16000	7.51116	6,944.430	10.97	0.80	0.00	0	1,900.00	
R186	On 05/05/2016	Bond Future	8.85	Put	6,358.97000		6.35897	6,906.59000	6.90659	6,358.970	11.00	0.77	0.00	0	5,350.00	
R186	On 04/08/2016	Bond Future			9.69876		106.57523	9.80341	105.87978		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			289.56267		289.56267	289.57894	289.57894			0.00	10,134,693.45	35	714.00	
R197	On 05/05/2016	Bond Future			294.72985		294.72985	294.74820	294.74820			0.00	6,778,786.55	23	23.00	
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			235.51689		235.51689	235.52918	235.52918			0.00	0.00	0	42,944.00	
R202	On 05/05/2016	Bond Future			239.71952		239.71952	239.73375	239.73375			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			9.38753		95.15004	9.48521	94.68214		8.93	0.00	268,418,262.84	2,821	18,896.00	
R2023	On 05/05/2016	Bond Future			9.48444		92.93320	9.58674	92.45759		9.07	0.00	0.00	0	0.00	
R2023	On 04/08/2016	Bond Future			9.56454		94.73597	9.67147	94.25373		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			8.26047		103.30335	8.36262	103.15348		2.04	0.00	0.00	0	16,689.00	
R203	On 05/05/2016	Bond Future			8.44584		100.99277	8.56747	100.84100		1.95	0.00	0.00	0	0.00	
R203	On 04/08/2016	Bond Future			8.59285		102.95221	8.74112	102.80030		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			9.93573		85.73544	10.05293	84.95727			0.00	0.00	0	18,752.00	
R2030	On 05/05/2016	Bond Future			10.02048		87.27928	10.14164	86.48778			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			10.03044		88.86242	10.14254	88.07480		14.88	0.00	0.00	0	8,437.00	
R2032	On 04/02/2016	Bond Future	9.20	Put	6,251.08000		6.25108	7,014.49000	7.01449	6,251.080	14.48	0.95	0.00	0	22.00	
R2032	On 04/02/2016	Bond Future	9.30	Put	5,513.50000		5.51350	6,262.97000	6.26297	5,513.500	14.50	0.93	0.00	0	22.00	
R2032	On 05/05/2016	Bond Future			10.11285		86.30489	10.22864	85.50376		15.40	0.00	0.00	0	0.00	
R2032	On 04/08/2016	Bond Future			10.18416		87.97975	10.30350	87.16551		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	

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
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			10.14941		85.99114		10.27154	85.06807		16.75	0.00	0.00	0	50,569.00
R2037	On 04/02/2016	Bond Future	9.30	Put	6,956.48000		6.95648		7,852.88000	7.85288	6,956.480	16.31	0.96	0.00	0	16.00
R2037	On 04/02/2016	Bond Future	9.43	Put	5,904.44000		5.90444		6,779.73000	6.77973	5,904.440	16.31	0.93	0.00	0	16.00
R2037	On 05/05/2016	Bond Future			10.22961		87.53953		10.35560	86.60055		16.56	0.00	0.00	0	0.00
R2037	On 04/08/2016	Bond Future			10.30095		84.97860		10.43077	84.02383		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			8.70350		99.32632		8.80302	99.08171		3.92	0.00	1,787,873.76	18	38,369.00
R204	On 05/05/2016	Bond Future			8.85253		101.11474		8.96241	100.86648		3.73	0.00	0.00	0	0.00
R204	On 04/08/2016	Bond Future			8.97769		99.03436		9.09926	98.78404		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
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			10.23972		89.21500		10.36691	88.20060		17.19	0.00	0.00	0	1,820.00
R2040	On 05/05/2016	Bond Future			10.32093		90.82149		10.45218	89.78949		17.00	0.00	0.00	0	0.00
R2040	On 04/08/2016	Bond Future			10.39356		88.07375		10.52884	87.02423		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			10.22882		86.64117		10.34587	85.70368		17.75	0.00	0.00	0	19,969.00
R2044	On 05/05/2016	Bond Future			10.30703		88.20128		10.42776	87.24762		17.56	0.00	0.00	0	0.00
R2044	On 04/08/2016	Bond Future			10.37682		85.52796		10.50118	84.55823		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			10.19936		90.28108		10.32656	89.24385		17.30	0.00	0.00	0	60,433.00
R2048	On 04/02/2016	Bond Future	9.45	Put	6,716.30000		6.71630		7,707.44000	7.70744	6,716.300	16.85	0.94	0.00	0	75.00
R2048	On 04/02/2016	Bond Future	9.55	Put	5,852.68000		5.85268		6,819.27000	6.81927	5,852.680	16.87	0.90	0.00	0	75.00
R2048	On 05/05/2016	Bond Future			10.27234		87.46950		10.40348	86.41429		18.00	0.00	0.00	0	0.00
R2048	On 04/08/2016	Bond Future			10.33529		89.16647		10.47027	88.09317		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			8.99480		94.81638		9.09850	94.49168		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	0.10000		0.00010		0.05000	0.00005	0.100	5.29	0.00	0.00	0	19.00
R207	On 05/05/2016	Bond Future			9.13007		96.52360		9.24173	96.19377		5.28	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	56.31000		0.05631		43.03000	0.04303	56.310	5.10	0.05	0.00	0	43.00
R207	On 04/08/2016	Bond Future			9.24516		94.75094		9.36540	94.41734		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

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
R208	On 04/02/2016	Bond Future			9.15945		92.71532		9.25241	92.36425		6.98	0.00	0.00	0	41,032.00
R208	On 05/05/2016	Bond Future			9.27260		90.98308		9.37114	90.62636		7.01	0.00	0.00	0	0.00
R208	On 04/08/2016	Bond Future			9.36781		92.74840		9.47202	92.38733		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			10.03733		69.75584		10.15930	68.98836		17.02	0.00	0.00	0	41,344.00
R209	On 04/02/2016	Bond Future	9.52	Put	3,656.60000		3.65660		4,338.29000	4.33829	3,656.600	16.68	0.85	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			10.10939		67.86221		10.23499	67.08143		17.63	0.00	0.00	0	0.00
R209	On 05/05/2016	Bond Future	8.25	Call	91.09000		0.09109		68.25000	0.06825	91.090	17.16	0.04	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	495.66000		0.49566		394.07000	0.39407	495.660	17.16	0.15	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			10.17136		69.17908		10.30044	68.38508		16.78	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	1,985.00000		1.98500		1,719.16000	1.71916	1,985.000	16.48	0.36	0.00	0	6,000.00
R209	On 04/08/2016	Bond Future	10.60	Call	4,921.76000		4.92176		4,434.66000	4.43466	4,921.760	16.99	0.64	0.00	0	6,000.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 04/02/2016	Bond Future			180.56231		180.56231		180.57244	180.57244			0.00	0.00	0	3,861.00
R210	On 05/05/2016	Bond Future			181.61698		181.61698		181.62853	181.62853			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			134.54916		134.54916		134.55635	134.55635			0.00	0.00	0	720.00
R211	On 05/05/2016	Bond Future			136.95016		136.95016		136.95833	136.95833			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			140.01708		140.01708		140.02495	140.02495			0.00	0.00	0	1,569.00
R212	On 05/05/2016	Bond Future			142.51565		142.51565		142.52458	142.52458			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 04/02/2016	Bond Future			9.95569		80.31381		10.06780	79.59961		14.84	0.00	0.00	0	47,764.00
R213	On 05/05/2016	Bond Future			10.03253		78.21016		10.14818	77.48370		15.33	0.00	0.00	0	0.00
R213	On 04/08/2016	Bond Future			10.09792		79.72740		10.21702	78.98902		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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214	On 04/02/2016	Bond Future		10.14856	69.96023		10.27062	69.17455		17.54	0.00	0.00	0	29,967.00
R214	On 04/02/2016	Bond Future	9.35	Put	5,619.80000	5.61980	6,377.46000	6.37746	5,619.800	17.07	0.95	0.00	0	25.00
R214	On 04/02/2016	Bond Future	9.45	Put	4,927.61000	4.92761	5,669.70000	5.66970	4,927.610	17.07	0.92	0.00	0	25.00
R214	On 05/05/2016	Bond Future		10.21906	67.92371		10.34472	67.12442		18.23	0.00	0.00	0	4,680.00
R214	On 04/08/2016	Bond Future		10.27954	69.24148		10.40870	68.42851		17.34	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	415.68000	0.41568	341.04000	0.34104	415.680	16.85	0.10	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,258.17000	1.25817	1,070.51000	1.07051	1,258.170	16.87	0.25	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	3,690.54000	3.69054	3,281.22000	3.28122	3,690.540	17.37	0.53	0.00	0	6,300.00
R214	On 04/08/2016	Bond Future	11.30	Call	7,351.58000	7.35158	6,745.09000	6.74509	7,351.580	17.97	0.77	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		28,426.90000	28,426.90000		28,165.94000	28,165.94000			0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future		11.31030	11.31030		11.27580	11.27580		17.47	0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future		11.47810	11.47810		11.44610	11.44610		17.38	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future		5.33780	5.33780		5.30140	5.30140		18.08	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future		5.29060	5.29060		5.26240	5.26240		17.48	0.00	0.00	0	0.00
ZMW / R	On 14/03/2016	Foreign Exchange Future		1.40940	1.40940		1.40380	1.40380			0.00	0.00	0	1.00
ZMW / R	On 13/06/2016	Foreign Exchange Future		1.34220	1.34220		1.34570	1.34570			0.00	0.00	0	0.00

**Total for Derivatives :** **1,549,709,972.85**    **126,112**    **4,072,400.00**

**Grand Total:** **1,549,709,972.85**    **126,112**    **4,072,400.00**