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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/01/2016

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		16.64700	16.64700		16.15410	16.15410		29.22	0.00	149,184.00	9	4,393.00
\$ / R	On 12/01/2016	Any day expiry	15.63	Call	1,017.64440	1.01764	534.55040	0.53455	1,017.644	46.92	1.00	0.00	0	5,000.00
\$ / R	On 13/01/2016	Any day expiry		16.64700	16.64700		16.15410	16.15410		28.15	0.00	0.00	0	1,176.00
\$ / R	On 14/01/2016	Any day expiry		16.64710	16.64710		16.15650	16.15650		27.75	0.00	0.00	0	0.00
\$ / R	On 14/01/2016	Any day expiry	15.64	Call	1,012.70180	1.01270	542.55860	0.54256	1,012.702	35.96	0.97	0.00	0	5,000.00
\$ / R	On 15/01/2016	Any day expiry		16.64960	16.64960		16.15890	16.15890		27.58	0.00	0.00	0	0.00
\$ / R	On 15/01/2016	Any day expiry	14.40	Put	0.43830	0.00044	0.72780	0.00073	0.438	48.01	0.00	0.00	0	10,000.00
\$ / R	On 15/01/2016	Any day expiry	14.80	Put	1.25410	0.00125	1.96230	0.00196	1.254	44.16	0.01	0.00	0	10,000.00
\$ / R	On 15/01/2016	Any day expiry	14.90	Put	1.63830	0.00164	2.50610	0.00251	1.638	43.20	0.01	0.00	0	10,000.00
\$ / R	On 15/01/2016	Any day expiry	15.00	Call	1,651.74370	1.65174	1,162.12810	1.16213	1,651.744	42.24	0.99	0.00	0	10,000.00
\$ / R	On 15/01/2016	Any day expiry	15.00	Put	2.14370	0.00214	3.22810	0.00323	2.144	42.24	0.01	0.00	0	10,000.00
\$ / R	On 20/01/2016	Any day expiry		16.66210	16.66210		16.17090	16.17090		24.88	0.00	0.00	0	0.00
\$ / R	On 20/01/2016	Any day expiry	15.65	Call	1,027.40600	1.02741	569.95640	0.56996	1,027.406	25.16	0.95	0.00	0	5,000.00
\$ / R	On 20/01/2016	Any day expiry	15.81	Call	873.47340	0.87347	445.14590	0.44515	873.473	23.63	0.92	0.00	0	5,000.00
\$ / R	On 21/01/2016	Any day expiry		16.66460	16.66460		16.17400	16.17400		24.86	0.00	0.00	0	0.00
\$ / R	On 21/01/2016	Any day expiry	15.99	Call	725.14250	0.72514	336.29300	0.33629	725.143	24.09	0.85	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			16.66740	16.66740		16.17720	16.17720	24.86	0.00	0.00	0	0.00
\$ / R	15.66	Call	On 22/01/2016	Any day expiry	1,031.82100	1.03182	581.97060	0.58197	1,031.821	25.18	0.93	0.00	0	5,000.00		
\$ / R			On 27/01/2016	Any day expiry	16.68120	16.68120	16.19280	16.19280		24.18	0.00	0.00	0	0.00		
\$ / R	11.80	Put	On 27/01/2016	Any day expiry	0.00000	0.00000	0.00000	0.00000	0.000	28.72	0.00	0.00	0	250.00		
\$ / R	13.50	Put	On 27/01/2016	Any day expiry	0.69030	0.00069	0.62750	0.00063	0.690	35.34	0.00	0.00	0	150.00		
\$ / R	14.48	Call	On 27/01/2016	Any day expiry	2,204.87200	2.20487	1,718.37350	1.71837	2,204.872	29.57	0.99	0.00	0	250.00		
\$ / R	15.32	Call	On 27/01/2016	Any day expiry	1,380.24040	1.38024	907.22430	0.90722	1,380.240	25.21	0.95	0.00	0	150.00		
\$ / R			On 29/01/2016	Any day expiry	16.68680	16.68680	16.19910	16.19910		24.25	0.00	0.00	0	212.00		
\$ / R	13.74	Put	On 29/01/2016	Any day expiry	1.59460	0.00159	1.37460	0.00137	1.595	33.52	0.00	0.00	0	100.00		
\$ / R	14.26	Call	On 29/01/2016	Any day expiry	2,430.15020	2.43015	1,942.95890	1.94296	2,430.150	30.22	0.99	0.00	0	100.00		
\$ / R	14.50	Put	On 29/01/2016	Any day expiry	4.78730	0.00479	6.28750	0.00629	4.787	28.70	0.01	0.00	0	2,000.00		
\$ / R			On 10/02/2016	Any day expiry	16.72010	16.72010	16.23660	16.23660		23.61	0.00	0.00	0	0.00		
\$ / R	16.01	Call	On 10/02/2016	Any day expiry	869.98080	0.86998	498.45000	0.49845	869.981	22.64	0.76	0.00	0	5,000.00		
\$ / R			On 12/02/2016	Any day expiry	16.72560	16.72560	16.24290	16.24290		23.79	0.00	50,028.00	3	506.00		
\$ / R	11.60	Put	On 12/02/2016	Any day expiry	0.03330	0.00003	0.03360	0.00003	0.033	33.27	0.00	0.00	0	1,000.00		
\$ / R	15.40	Call	On 12/02/2016	Any day expiry	1,378.54760	1.37855	929.76290	0.92976	1,378.548	22.23	0.90	0.00	0	1,000.00		
\$ / R	16.69	Call	On 12/02/2016	Any day expiry	485.55630	0.48556	0.00000	0.00000	485.556	23.69	0.53	87,779,258.90	10,000	5,000.00		
\$ / R			On 19/02/2016	Any day expiry	16.74720	16.74720	16.26390	16.26390		23.19	0.00	0.00	0	0.00		
\$ / R	13.93	Call	On 19/02/2016	Any day expiry	2,824.58980	2.82459	2,339.90100	2.33990	2,824.590	26.22	0.99	0.00	0	3,600.00		
\$ / R	14.30	Put	On 19/02/2016	Any day expiry	12.01200	0.01201	10.13430	0.01013	12.012	24.74	0.02	0.00	0	100.00		
\$ / R	14.91	Call	On 19/02/2016	Any day expiry	1,864.25510	1.86426	1,388.55100	1.38855	1,864.255	22.29	0.95	0.00	0	100.00		
\$ / R			On 25/02/2016	Any day expiry	16.76810	16.76810	16.28190	16.28190		22.82	0.00	0.00	0	0.00		
\$ / R	11.80	Put	On 25/02/2016	Any day expiry	0.32020	0.00032	0.14310	0.00014	0.320	31.55	0.00	0.00	0	250.00		
\$ / R	13.50	Put	On 25/02/2016	Any day expiry	5.47280	0.00547	4.51110	0.00451	5.473	27.03	0.01	0.00	0	150.00		
\$ / R	14.84	Call	On 25/02/2016	Any day expiry	1,958.38350	1.95838	1,478.53940	1.47854	1,958.384	22.11	0.95	0.00	0	250.00		
\$ / R	15.64	Call	On 25/02/2016	Any day expiry	1,244.57490	1.24457	826.49660	0.82650	1,244.575	21.42	0.83	0.00	0	150.00		
\$ / R			On 26/02/2016	Any day expiry	16.77160	16.77160	16.28490	16.28490		22.81	0.00	0.00	0	392.00		
\$ / R			On 29/02/2016	Any day expiry	16.78210	16.78210	16.29390	16.29390		22.66	0.00	0.00	0	133.00		
\$ / R	13.92	Put	On 29/02/2016	Any day expiry	10.67680	0.01068	9.31870	0.00932	10.677	25.02	0.02	0.00	0	100.00		
\$ / R	14.60	Call	On 29/02/2016	Any day expiry	2,207.01800	2.20702	1,718.07720	1.71808	2,207.018	22.63	0.96	0.00	0	100.00		
\$ / R			On 02/03/2016	Any day expiry	16.78910	16.78910	16.29990	16.29990		22.64	0.00	0.00	0	0.00		
\$ / R	14.60	Call	On 02/03/2016	Any day expiry	2,215.98100	2.21598	1,726.43740	1.72644	2,215.981	22.57	0.96	0.00	0	10,000.00		
\$ / R	14.61	Call	On 02/03/2016	Any day expiry	2,206.31430	2.20631	1,716.81450	1.71681	2,206.314	22.54	0.95	0.00	0	10,000.00		
\$ / R	14.62	Call	On 02/03/2016	Any day expiry	2,196.65110	2.19665	1,707.19790	1.70720	2,196.651	22.51	0.95	0.00	0	10,000.00		
\$ / R			On 07/03/2016	Any day expiry	16.80650	16.80650	16.31490	16.31490		22.41	0.00	1,112,443.20	66	253.00		
\$ / R			On 11/03/2016	Any day expiry	16.82050	16.82050	16.32690	16.32690		22.40	0.00	0.00	0	272.00		
\$ / R			On 14/03/2016	Foreign Exchange Future	16.83090	16.83090	16.33590	16.33590		22.33	0.00	745,154,435.70	44,273	1,000,845.00		
\$ / R	11.55	Put	On 14/03/2016	Foreign Exchange Future	0.73270	0.00073	0.40470	0.00040	0.733	30.46	0.00	0.00	0	42,370.00		
\$ / R	11.60	Put	On 14/03/2016	Foreign Exchange Future	0.82740	0.00083	0.44170	0.00044	0.827	30.46	0.00	0.00	0	30,000.00		
\$ / R	11.80	Put	On 14/03/2016	Foreign Exchange Future	1.32510	0.00133	0.62480	0.00062	1.325	30.46	0.00	0.00	0	1,000.00		
\$ / R	11.83	Put	On 14/03/2016	Foreign Exchange Future	1.36910	0.00137	0.65780	0.00066	1.369	30.35	0.00	0.00	0	1,204.00		
\$ / R	11.91	Put	On 14/03/2016	Foreign Exchange Future	1.49290	0.00149	0.75420	0.00075	1.493	30.07	0.00	0.00	0	788.00		
\$ / R	11.95	Put	On 14/03/2016	Foreign Exchange Future	1.55880	0.00156	0.80730	0.00081	1.559	29.93	0.00	0.00	0	1,000.00		
\$ / R	12.00	Put	On 14/03/2016	Foreign Exchange Future	1.64510	0.00165	0.87860	0.00088	1.645	29.75	0.00	0.00	0	30,000.00		

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	12.11	Put	1.85170	0.00185	1.05740	0.00106	1.852	29.36	0.00	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	2.17460	0.00217	1.35770	0.00136	2.175	28.83	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	4,283.86270	4.28386	3,788.08380	3.78808	4,283.863	27.81	1.00	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	3.62520	0.00363	2.96490	0.00296	3.625	27.14	0.01	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	4,034.76350	4.03476	3,539.16260	3.53916	4,034.763	26.93	0.99	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	4.52990	0.00453	4.13670	0.00414	4.530	26.40	0.01	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	5.31100	0.00531	5.23110	0.00523	5.311	25.87	0.01	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	3,636.80560	3.63681	3,141.89600	3.14190	3,636.806	25.51	0.99	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	6.29400	0.00629	6.50670	0.00651	6.294	25.30	0.01	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	3,339.02420	3.33902	2,844.91470	2.84491	3,339.024	24.45	0.99	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	3,289.60820	3.28961	2,795.54640	2.79555	3,289.608	24.33	0.99	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	11.47030	0.01147	12.64250	0.01264	11.470	23.85	0.02	0.00	0	4,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	3,082.52850	3.08253	2,588.71440	2.58871	3,082.528	23.83	0.98	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	2,905.74800	2.90575	2,412.23420	2.41223	2,905.748	23.39	0.98	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.95	Put	15.04990	0.01505	16.55580	0.01656	15.050	23.37	0.02	0.00	0	32,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	2,846.99700	2.84700	2,353.60810	2.35361	2,846.997	23.25	0.97	0.00	0	1,750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	2,749.30250	2.74930	2,256.15660	2.25616	2,749.303	23.01	0.97	0.00	0	9,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	21.01760	0.02120	23.16700	0.02317	21.018	22.77	0.03	0.00	0	800.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	2,642.19750	2.64220	2,149.38010	2.14938	2,642.198	22.74	0.97	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.26	Put	22.75100	0.02275	25.10900	0.02511	22.751	22.62	0.04	0.00	0	402.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	2,545.19720	2.54520	2,052.74880	2.05275	2,545.197	22.50	0.96	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	2,362.02590	2.36203	1,870.51800	1.87052	2,362.026	22.05	0.95	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Put	31.12590	0.03113	34.61800	0.03462	31.126	22.05	0.05	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	2,275.85700	2.27586	1,784.93560	1.78494	2,275.857	21.83	0.95	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	2,171.14030	2.17114	1,681.09480	1.68109	2,171.140	21.56	0.94	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Put	40.24030	0.04024	45.19480	0.04519	40.240	21.56	0.06	0.00	0	1,600.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	2,123.78140	2.12378	1,636.04770	1.63605	2,123.781	21.44	0.94	0.00	0	29,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.80	Put	45.68320	0.04568	55.52830	0.05553	45.683	21.32	0.07	16,410,028.20	15,000	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.99	Put	57.96860	0.05797	80.17970	0.08018	57.969	20.87	0.08	0.00	0	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.00	Put	58.69450	0.05869	81.67700	0.08168	58.694	20.84	0.08	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.01	Put	59.42770	0.05943	83.19390	0.08319	59.428	20.82	0.09	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.04	Put	61.67880	0.06168	87.87610	0.08788	61.679	20.74	0.09	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.20	Call	1,707.90480	1.70790	1,252.16270	1.25216	1,707.905	20.51	0.89	0.00	0	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	1,647.54860	1.64755	1,196.50510	1.19651	1,647.549	20.55	0.88	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.53	Call	1,431.53380	1.43153	1,001.04420	1.00104	1,431.534	20.69	0.84	0.00	0	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.55	Call	1,415.49260	1.41549	986.78600	0.98679	1,415.493	20.71	0.83	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.56	Call	1,407.50370	1.40750	979.91750	0.97992	1,407.504	20.71	0.83	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.57	Call	1,399.53670	1.39954	973.08940	0.97309	1,399.537	20.72	0.83	0.00	0	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.59	Call	1,383.67050	1.38367	959.52790	0.95953	1,383.670	20.73	0.82	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	1,375.76970	1.37577	952.79470	0.95279	1,375.770	20.73	0.82	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	1,260.00650	1.26001	855.63450	0.85563	1,260.006	20.82	0.79	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.77	Put	184.06880	0.18407	277.32740	0.27733	184.069	20.83	0.21	0.00	0	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Call	1,185.79510	1.18580	794.88210	0.79488	1,185.795	20.87	0.77	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Put	204.89510	0.20490	308.98210	0.30898	204.895	20.87	0.23	36,771,277.56	9,800	10,000.00

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\$ / R	On 14/03/2016	Foreign Exchange Future	15.90	Put	218.71520	0.21872	329.81520	0.32982	218.715	20.90	0.24	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	1,079.15410	1.07915	709.79070	0.70979	1,079.154	20.96	0.73	0.00	0	750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Put	248.25410	0.24825	373.89070	0.37389	248.254	20.96	0.27	0.00	0	201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.20	Call	951.28240	0.95128	607.44210	0.60744	951.282	21.28	0.68	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.27	Call	909.22880	0.90923	574.54340	0.57454	909.229	21.39	0.66	0.00	0	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.34	Call	868.57010	0.86857	543.11940	0.54312	868.570	21.51	0.65	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	780.85520	0.78086	479.28800	0.47929	780.855	21.77	0.60	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	658.00390	0.65800	393.65380	0.39365	658.004	22.17	0.54	0.00	0	35,201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.18	Call	489.33190	0.48933	280.00240	0.28000	489.332	23.04	0.43	88,502,249.25	12,500	12,500.00
\$ / R	On 15/03/2016	Any day expiry			16.83420	16.83420	16.33900	16.33900		22.34	0.00	0.00	0	50.00
\$ / R	On 16/03/2016	Any day expiry			16.83740	16.83740	16.34220	16.34220		22.35	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	7.17240	0.00717	7.81630	0.00782	7.172	24.82	0.01	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	2,246.10630	2.24611	1,756.06160	1.75606	2,246.106	21.68	0.94	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			16.86000	16.86000	16.36400	16.36400		22.18	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	12.16320	0.01216	14.51840	0.01452	12.163	23.23	0.02	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	1,957.39320	1.95739	1,485.53180	1.48553	1,957.393	20.70	0.91	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			16.87940	16.87940	16.38270	16.38270		22.10	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	2.34150	0.00234	1.55620	0.00156	2.342	29.18	0.00	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	10.21600	0.01022	12.63960	0.01264	10.216	22.96	0.02	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	1,735.26200	1.73526	1,286.46020	1.28646	1,735.262	20.23	0.87	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	1,189.95090	1.18995	813.90390	0.81390	1,189.951	20.68	0.74	0.00	0	150.00
\$ / R	On 05/04/2016	Any day expiry			16.90200	16.90200	16.40450	16.40450		22.02	0.00	0.00	0	0.00
\$ / R	On 05/04/2016	Any day expiry	15.87	Call	1,290.53470	1.29053	902.29040	0.90229	1,290.535	20.56	0.75	0.00	0	10,000.00
\$ / R	On 06/04/2016	Any day expiry			16.90520	16.90520	16.40760	16.40760		22.04	0.00	0.00	0	0.00
\$ / R	On 06/04/2016	Any day expiry	16.04	Call	1,180.18120	1.18018	814.52410	0.81452	1,180.181	20.68	0.72	0.00	0	10,000.00
\$ / R	On 07/04/2016	Any day expiry			16.90840	16.90840	16.41070	16.41070		22.04	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry	16.23	Call	1,069.21070	1.06921	724.87750	0.72488	1,069.211	20.98	0.67	0.00	0	10,000.00
\$ / R	On 15/04/2016	Any day expiry			16.93430	16.93430	16.43570	16.43570		22.03	0.00	0.00	0	50.00
\$ / R	On 18/04/2016	Any day expiry			16.94410	16.94410	16.44510	16.44510		21.93	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	25.63870	0.02564	32.95050	0.03295	25.639	21.02	0.03	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	1,691.41900	1.69142	1,258.66860	1.25867	1,691.419	20.10	0.83	0.00	0	17,896.00
\$ / R	On 26/04/2016	Any day expiry			16.97010	16.97010	16.47020	16.47020		21.84	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	4.35390	0.00435	3.60900	0.00361	4.354	27.15	0.01	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	14.16450	0.01416	17.66450	0.01766	14.165	21.11	0.02	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	1,547.19250	1.54719	1,135.41820	1.13542	1,547.193	20.19	0.79	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	1,132.09760	1.13210	793.33800	0.79334	1,132.098	20.80	0.66	0.00	0	150.00
\$ / R	On 10/05/2016	Any day expiry			17.01560	17.01560	16.51410	16.51410		21.72	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	47.75980	0.04776	64.26960	0.06427	47.760	19.88	0.06	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	1,723.63770	1.72364	1,301.27100	1.30127	1,723.638	19.90	0.81	0.00	0	8,403.00
\$ / R	On 13/05/2016	Any day expiry			17.02540	17.02540	16.52350	16.52350		21.80	0.00	0.00	0	50.00
\$ / R	On 27/05/2016	Any day expiry			17.07100	17.07100	16.56730	16.56730		21.67	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	5.71180	0.00571	5.11890	0.00512	5.712	25.00	0.01	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	17.29630	0.01730	22.07700	0.02208	17.296	19.57	0.02	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	1,376.96280	1.37696	1,019.42270	1.01942	1,376.963	20.28	0.70	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	1,069.12760	1.06913	767.38200	0.76738	1,069.128	21.12	0.59	0.00	0	150.00
\$ / R	On 31/05/2016	Any day expiry			17.08400	17.08400	16.57990	16.57990		21.66	0.00	0.00	0	230.00
\$ / R	On 06/06/2016	Any day expiry			17.10350	17.10350	16.59870	16.59870		21.60	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	9.15700	0.00916	7.18040	0.00718	9.157	23.66	0.01	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	1,889.42530	1.88943	1,464.57930	1.46458	1,889.425	19.62	0.81	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry			17.11000	17.11000	16.60490	16.60490		21.61	0.00	0.00	0	0.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	86.07140	0.08607	120.95380	0.12095	86.071	19.01	0.09	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	1,661.30420	1.66130	1,261.73220	1.26173	1,661.304	19.89	0.76	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry			17.11330	17.11330	16.60810	16.60810		21.61	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			17.12630	17.12630	16.62060	16.62060		21.62	0.00	284,639,106.00	16,620	57,474.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	9.83120	0.00983	7.40520	0.00741	9.831	23.61	0.01	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	13.99620	0.01400	11.95840	0.01196	13.996	20.97	0.02	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	14.60390	0.01460	12.67660	0.01268	14.604	20.65	0.02	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	16.05780	0.01606	14.44670	0.01445	16.058	19.94	0.02	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	3,644.84620	3.64485	3,143.24360	3.14324	3,644.846	18.88	0.98	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	18.54620	0.01855	22.64360	0.02264	18.546	18.88	0.02	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	18.81790	0.01882	23.93060	0.02393	18.818	18.78	0.02	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	52.75330	0.05275	77.23760	0.07724	52.753	18.62	0.06	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	76.61940	0.07662	109.04000	0.10904	76.619	18.81	0.08	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	122.68820	0.12269	168.76280	0.16876	122.688	19.09	0.11	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	2,331.87320	2.33187	1,875.79160	1.87579	2,331.873	19.16	0.88	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	2,273.92410	2.27392	1,821.44970	1.82145	2,273.924	19.21	0.87	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	410.31350	0.41031	0.00000	0.00000	410.313	20.02	0.28	3,319,343.30	700	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.05	Put	428.26360	0.42826	563.92240	0.56392	428.264	20.06	0.29	0.00	0	5,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	1,472.99070	1.47299	1,108.73560	1.10874	1,472.991	20.11	0.70	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	1,393.13250	1.39313	1,044.16870	1.04417	1,393.133	20.21	0.68	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	1,228.59480	1.22859	908.37490	0.90837	1,228.595	20.64	0.63	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.55	Call	1,218.40550	1.21841	899.94890	0.89995	1,218.406	20.67	0.63	0.00	0	5,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	1,039.36380	1.03936	754.92460	0.75492	1,039.364	21.27	0.56	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	984.19870	0.98420	711.08080	0.71108	984.199	21.48	0.54	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	646.13080	0.64613	454.01310	0.45401	646.131	23.08	0.39	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	620.60820	0.62061	435.14730	0.43515	620.608	23.25	0.38	0.00	0	6,600.00
\$ / R	On 24/06/2016	Any day expiry			17.16210	17.16210	16.65510	16.65510		21.57	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	190.07590	0.19008	256.26760	0.25627	190.076	19.26	0.15	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	1,224.38020	1.22438	911.35230	0.91135	1,224.380	20.76	0.61	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			17.17510	17.17510	16.66760	16.66760		21.59	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	7.54280	0.00754	6.98740	0.00699	7.543	23.63	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	19.82970	0.01983	22.52480	0.02252	19.830	18.40	0.02	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	1,250.31660	1.25032	935.23310	0.93523	1,250.317	20.66	0.62	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	1,058.87300	1.05887	779.12170	0.77912	1,058.873	21.33	0.55	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry			17.26610	17.26610	16.76040	16.76040		21.52	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	9.59740	0.00960	9.33360	0.00933	9.597	22.79	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	22.36050	0.02236	22.77160	0.02277	22.361	17.66	0.03	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	1,146.25240	1.14625	866.08700	0.86609	1,146.252	21.33	0.55	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	1,021.67130	1.02167	764.89570	0.76490	1,021.671	21.81	0.51	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			17.31130	17.31130	16.80930	16.80930		21.53	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	19.16270	0.01916	14.64280	0.01464	19.163	20.23	0.02	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	2,115.01280	2.11501	1,703.61950	1.70362	2,115.013	19.36	0.79	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			17.35650	17.35650	16.85820	16.85820		21.55	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	10.97250	0.01097	12.13600	0.01214	10.973	21.87	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	29.26770	0.02927	22.37130	0.02237	29.268	17.54	0.03	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	1,052.19790	1.05220	804.92190	0.80492	1,052.198	22.03	0.49	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	975.98030	0.97598	744.15120	0.74415	975.980	22.35	0.46	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			17.38960	17.38960	16.89410	16.89410		21.54	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	1,078.74330	1.07874	831.71760	0.83172	1,078.743	22.01	0.49	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry			17.39560	17.39560	16.90060	16.90060		21.54	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	34.04410	0.03404	43.25900	0.04326	34.044	16.45	0.04	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	1,249.64590	1.24965	974.41040	0.97441	1,249.646	21.39	0.55	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			17.39870	17.39870	16.90390	16.90390		21.55	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			17.41070	17.41070	16.91690	16.91690		21.52	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	188.26010	0.18826	259.30740	0.25931	188.260	18.05	0.14	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	823.21680	0.82322	629.81690	0.62982	823.217	23.32	0.39	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			17.41670	17.41670	16.92350	16.92350		21.52	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			17.42880	17.42880	16.93650	16.93650		21.56	0.00	174,288.00	10	33,694.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	31.33740	0.03134	22.48400	0.02248	31.337	18.20	0.03	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	106.57090	0.10657	149.71340	0.14971	106.571	17.22	0.09	0.00	0	17,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.36	Put	665.15000	0.66515	814.58750	0.81459	665.150	20.02	0.32	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.86	Call	1,477.88050	1.47788	1,177.16410	1.17716	1,477.880	20.64	0.61	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	1,215.04480	1.21504	950.03390	0.95003	1,215.045	21.63	0.53	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	1,142.02010	1.14202	889.48760	0.88949	1,142.020	21.90	0.50	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	664.49680	0.66450	502.85870	0.50286	664.497	24.40	0.32	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			17.45590	17.45590	16.96590	16.96590		21.55	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	11.92000	0.01192	13.48250	0.01348	11.920	20.92	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	36.38090	0.03638	29.72660	0.02973	36.381	17.37	0.03	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	998.76120	0.99876	777.73650	0.77774	998.761	22.60	0.45	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	953.34150	0.95334	741.04340	0.74104	953.341	22.82	0.43	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			17.55370	17.55370	17.05970	17.05970		21.58	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	11.46600	0.01147	13.06170	0.01306	11.466	20.02	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	43.67710	0.04368	38.30060	0.03830	43.677	17.38	0.04	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	960.40130	0.96040	753.78810	0.75379	960.401	23.16	0.41	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	940.41570	0.94042	736.98910	0.73699	940.416	23.27	0.41	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			17.68720	17.68720	17.17330	17.17330		21.65	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	10.61460	0.01061	13.14420	0.01314	10.615	19.07	0.01	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	48.12150	0.04812	40.92870	0.04093	48.121	17.16	0.04	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	932.23570	0.93224	730.75220	0.73075	932.236	23.80	0.38	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			17.75190	17.75190	17.22840	17.22840		21.66	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			17.77210	17.77210	17.24560	17.24560		21.65	0.00	35,633,060.50	2,005	10,423.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	14.13990	0.01414	16.41900	0.01642	14.140	19.40	0.01	0.00	0	250.00

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	13.50	Put	32.16040	0.03216		22.38000	0.02238	32.160	15.62	0.03	0.00	0	150.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	196.07680	0.19608		0.00000	0.00000	196.077	16.99	0.13	186,834.83	100	100.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	214.88380	0.21488		314.03070	0.31403	214.884	17.18	0.13	0.00	0	1,700.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	220.44870	0.22045		321.18100	0.32118	220.449	17.24	0.14	0.00	0	27,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	280.75920	0.28076		397.51740	0.39752	280.759	17.79	0.16	0.00	0	6,985.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	2,721.63630	2.72164		2,307.04640	2.30705	2,721.636	18.35	0.81	0.00	0	86,321.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	501.62080	0.50162		606.91960	0.60692	501.621	19.27	0.23	0.00	0	10,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	1,256.57030	1.25657		1,000.89470	1.00089	1,256.570	22.50	0.48	0.00	0	1,700.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	1,131.67840	1.13168		897.48830	0.89749	1,131.678	23.05	0.44	0.00	0	17,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	1,108.15340	1.10815		878.11030	0.87811	1,108.153	23.16	0.43	0.00	0	10,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	1,103.00600	1.10301		873.88180	0.87388	1,103.006	23.19	0.43	0.00	0	2,310.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	1,065.44110	1.06544		843.04400	0.84304	1,065.441	23.37	0.41	0.00	0	83,003.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	1,041.30040	1.04130		823.31800	0.82332	1,041.300	23.50	0.41	0.00	0	10,303.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	930.88600	0.93089		733.86960	0.73387	930.886	24.12	0.37	0.00	0	150.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	918.73720	0.91874		724.08730	0.72409	918.737	24.19	0.36	0.00	0	250.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	827.45040	0.82745		650.96940	0.65097	827.450	24.80	0.33	0.00	0	10,000.00	
\$ / R	On 13/03/2017	Foreign Exchange Future			17.99620	17.99620		17.46280	17.46280		22.23	0.00	0.00	0	0.00	
\$ / R	On 19/06/2017	Foreign Exchange Future			18.20050	18.20050		17.68280	17.68280		22.80	0.00	0.00	0	0.00	
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			16.83090	16.83090		16.33590	16.33590		22.33	0.00	925,699.50	55	1,054.00	
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			17.12630	17.12630		16.62060	16.62060		21.62	0.00	0.00	0	116.00	
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			17.42880	17.42880		16.93650	16.93650		21.56	0.00	0.00	0	75.00	
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			17.77210	17.77210		17.24560	17.24560		21.65	0.00	0.00	0	0.00	
£ / R	On 12/01/2016	Any day expiry			24.25300	24.25300		23.53490	23.53490		25.81	0.00	241,375.00	10	15.00	
£ / R	On 26/02/2016	Any day expiry			24.43510	24.43510		23.72580	23.72580		22.78	0.00	73,158.00	3	163.00	
£ / R	On 29/02/2016	Any day expiry			24.45040	24.45040		23.73890	23.73890		22.57	0.00	0.00	0	56.00	
£ / R	On 07/03/2016	Any day expiry			24.48600	24.48600		23.76950	23.76950		22.51	0.00	0.00	0	50.00	
£ / R	On 14/03/2016	Foreign Exchange Future			24.52160	24.52160		23.80010	23.80010		22.45	0.00	12,187,235.20	497	32,437.00	
£ / R	On 14/03/2016	Foreign Exchange Future	20.75	Put	44.20170	0.04420		58.84910	0.05885	44.202	24.06	0.04	0.00	0	21,300.00	
£ / R	On 14/03/2016	Foreign Exchange Future	22.05	Put	115.19980	0.11520		198.32570	0.19833	115.200	21.30	0.11	15,249,982.80	6,000	6,000.00	
£ / R	On 14/03/2016	Foreign Exchange Future	23.15	Put	337.40590	0.33741		538.08110	0.53808	337.406	21.62	0.25	23,480,244.48	4,000	4,000.00	
£ / R	On 14/03/2016	Foreign Exchange Future	23.95	Call	1,201.90580	1.20191		787.79680	0.78780	1,201.906	22.09	0.62	19,177,208.05	1,300	11,400.00	
£ / R	On 14/03/2016	Foreign Exchange Future	25.30	Call	619.20030	0.61920		377.25870	0.37726	619.200	23.23	0.39	72,725,133.78	7,800	7,800.00	
£ / R	On 13/06/2016	Foreign Exchange Future			24.96190	24.96190		24.22480	24.22480		21.95	0.00	249,619.00	10	2,296.00	
£ / R	On 08/09/2016	Any day expiry			25.37140	25.37140		24.64890	24.64890		21.14	0.00	0.00	0	0.00	
£ / R	On 08/09/2016	Any day expiry	21.20	Put	236.65840	0.23666		303.28350	0.30328	236.658	19.53	0.11	0.00	0	12,264.00	
£ / R	On 08/09/2016	Any day expiry	25.85	Call	1,551.00370	1.55100		1,213.49870	1.21350	1,551.004	21.47	0.49	0.00	0	12,264.00	
£ / R	On 19/09/2016	Foreign Exchange Future			25.42230	25.42230		24.70340	24.70340		21.03	0.00	127,111.50	5	225.00	
£ / R	On 19/12/2016	Foreign Exchange Future			25.94510	25.94510		25.17570	25.17570		20.55	0.00	0.00	0	0.00	
¥ / R	On 14/03/2016	Foreign Exchange Future			0.14327	0.14327		0.13840	0.13840		20.52	0.00	0.00	0	6,998.00	
¥ / R	On 13/06/2016	Foreign Exchange Future			0.14619	0.14619		0.14120	0.14120		19.58	0.00	0.00	0	4,588.00	
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14930	0.14930		0.14440	0.14440		19.46	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 25/01/2016	Any day expiry			18.17560		18.17560		17.59770	17.59770		24.07	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	3,325.86430		3.32586	2,748.29520	2.74830	3,325.864		33.07	1.00	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	3,255.90770		3.25591	2,678.40940	2.67841	3,255.908		32.76	1.00	0.00	0	1,000.00
€ / R	On 29/01/2016	Any day expiry			18.18880		18.18880		17.61260	17.61260		24.24	0.00	0.00	0	0.00
€ / R	On 29/01/2016	Any day expiry	15.15	Put	1.29480		0.00129	2.45340	0.00245	1.295		30.75	0.00	0.00	0	100.00
€ / R	On 29/01/2016	Any day expiry	15.52	Call	2,671.09490		2.67109	2,097.69610	2.09770	2,671.095		28.82	0.99	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry			18.26600		18.26600		17.69360	17.69360		23.23	0.00	0.00	0	0.00
€ / R	On 19/02/2016	Any day expiry	15.40	Put	9.10200		0.00910	9.24670	0.00925	9.102		24.98	0.02	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry	16.06	Call	2,226.20780		2.22621	1,657.17130	1.65717	2,226.208		22.47	0.96	0.00	0	100.00
€ / R	On 26/02/2016	Any day expiry			18.29580		18.29580		17.71950	17.71950		22.98	0.00	0.00	0	34.00
€ / R	On 07/03/2016	Any day expiry			18.33850		18.33850		17.75660	17.75660		22.60	0.00	0.00	0	5.00
€ / R	On 14/03/2016	Foreign Exchange Future			18.36840		18.36840		17.78250	17.78250		22.39	0.00	13,059,932.40	711	66,987.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	1.32080		0.00132	1.26910	0.00127	1.321		29.15	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	1.58020		0.00158	1.60620	0.00161	1.580		28.75	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	3.38770		0.00339	4.30020	0.00430	3.388		26.99	0.01	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	4.16930		0.00417	5.59290	0.00559	4.169		26.51	0.01	0.00	0	17,534.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	7.97870		0.00798	11.16880	0.01117	7.979		24.97	0.01	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	3,479.78860		3.47979	2,897.93580	2.89794	3,479.789		24.22	0.98	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Put	11.38860		0.01139	15.43580	0.01544	11.389		24.22	0.02	0.00	0	33,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	12.24430		0.01224	16.47100	0.01647	12.244		24.08	0.02	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Call	3,018.36460		3.01836	2,438.22970	2.43823	3,018.365		23.11	0.97	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	19.96460		0.01996	25.72970	0.02573	19.965		23.11	0.03	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	2,457.55950		2.45756	1,881.27570	1.88128	2,457.560		21.74	0.95	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	2,409.85950		2.40986	1,834.06680	1.83407	2,409.860		21.62	0.94	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	2,267.55460		2.26755	1,700.41820	1.70042	2,267.555		21.27	0.93	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	2,126.58920		2.12659	1,570.56190	1.57056	2,126.589		20.91	0.92	0.00	0	36,640.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.76	Call	1,717.64680		1.71765	1,200.83730	1.20084	1,717.647		20.61	0.87	20,441,665.73	1,275	0.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.90	Call	1,602.28020		1.60228	1,098.17340	1.09817	1,602.280		20.70	0.84	0.00	0	19,500.00
€ / R	On 13/06/2016	Foreign Exchange Future			18.74460		18.74460		18.14480	18.14480		21.37	0.00	93,723.00	5	9,122.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	16.55680		0.01656	18.25200	0.01825	16.557		20.89	0.02	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	2,878.22920		2.87823	2,324.76620	2.32477	2,878.229		18.85	0.92	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			19.14590		19.14590		18.55840	18.55840		21.24	0.00	191,459.00	10	6,030.00
€ / R	On 19/12/2016	Foreign Exchange Future			19.59810		19.59810		18.97010	18.97010		21.32	0.00	0.00	0	4,500.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	308.43630		0.30844	343.19730	0.34320	308.436		19.38	0.15	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	417.20960		0.41721	467.94900	0.46795	417.210		19.36	0.19	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	1,222.03540		1.22204	907.33230	0.90733	1,222.035		22.56	0.44	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	964.64720		0.96465	702.36290	0.70236	964.647		23.72	0.36	0.00	0	2,961.00
10Y STND	On 17/12/2025	Interest Rate Swap			106.96081		106.96081		106.25314	106.25314			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			104.37447		104.37447		103.64011	103.64011			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.33478		100.33478		100.24795	100.24795			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.51025		100.51025		100.37235	100.37235			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
2Y STND	On 18/12/2017	Interest Rate Swap			101.31721		101.31721		101.08475	101.08475			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			100.92606		100.92606		100.66771	100.66771			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			103.20679		103.20679		102.70587	102.70587			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			102.84526		102.84526		102.32838	102.32838			0.00	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
AL37	On 04/02/2016	Index Future			453.97700		453.97700		456.79500	456.79500			0.00	0.00	0	2.00
AL37	On 05/05/2016	Index Future			462.14300		462.14300		465.02000	465.02000			0.00	0.00	0	0.00
AL7T	On 04/02/2016	Index Future			517.08600		517.08600		521.17800	521.17800			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			526.38700		526.38700		530.56200	530.56200			0.00	0.00	0	0.00
ALBI	On 04/02/2016	Index Future			469.48700		469.48700		473.00100	473.00100			0.00	0.00	0	652.00
ALBI	On 05/05/2016	Index Future			477.93100		477.93100		481.51700	481.51700			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future			487.07800		487.07800		490.75800	490.75800			0.00	0.00	0	0.00
AU\$ / R	On 15/01/2016	Any day expiry			11.67690		11.67690		11.28390	11.28390		22.34	0.00	34,786.50	3	3.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			11.77010		11.77010		11.37460	11.37460		19.23	0.00	6,297,003.50	535	14,054.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	10.18390		0.01018		14.32470	0.01432	10.184	22.76	0.02	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	1,398.88110		1.39888		1,025.77860	1.02578	1,398.881	20.20	0.94	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.80	Put	64.66490		0.06466		124.66320	0.12466	64.665	19.23	0.13	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	581.27180		0.58127		338.67970	0.33868	581.272	19.12	0.67	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.41	Call	574.93740		0.57494		334.33770	0.33434	574.937	19.12	0.67	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	12.60	Call	131.11570		0.13112		63.19520	0.06320	131.116	20.94	0.23	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.92750		11.92750		11.52560	11.52560		18.20	0.00	1,789,125.00	150	2,789.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			12.09120		12.09120		11.69960	11.69960		18.03	0.00	0.00	0	500.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			12.28790		12.28790		11.87400	11.87400		18.22	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			11.92410		11.92410		11.57180	11.57180		18.45	0.00	0.00	0	2.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			12.13890		12.13890		11.77870	11.77870		18.24	0.00	0.00	0	0.00
CHF / R	On 14/03/2016	Foreign Exchange Future			16.92840		16.92840		16.40300	16.40300		23.14	0.00	67,713.60	4	6,452.00
CHF / R	On 13/06/2016	Foreign Exchange Future			17.30370		17.30370		16.76450	16.76450		22.35	0.00	0.00	0	0.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.50220		2.50220		2.41680	2.41680		22.59	0.00	0.00	0	158.00
CNH / R	On 13/06/2016	Foreign Exchange Future			2.51950		2.51950		2.43580	2.43580		21.47	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.46960		2.46960		2.39090	2.39090		24.78	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future			2.52230		2.52230		2.44150	2.44150		23.77	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

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
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	11.06882		75.61416		10.96399	76.24855			0.00	0.00	0	8,710.00
ES33	On 05/05/2016	Bond Future	11.18123		73.18312		11.07256	73.82998			0.00	0.00	0	0.00
ES33	On 04/08/2016	Bond Future	11.28383		74.59990		11.17079	75.26260			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	11.19736		79.75355		11.09753	80.43117			0.00	0.00	0	2,750.00
ES42	On 05/05/2016	Bond Future	11.30958		76.92577		11.20594	77.61681			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	469.51700		469.51700		472.90500	472.90500			0.00	0.00	0	491.00
GOVI	On 05/05/2016	GOVI	477.96200		477.96200		481.42000	481.42000			0.00	0.00	0	146.00
GOVI	On 04/08/2016	GOVI	487.10900		487.10900		490.65900	490.65900			0.00	0.00	0	0.00
I2025	On 04/02/2016	Bond Future	121.55374		121.55374		121.56100	121.56100			0.00	0.00	0	2,111.00
I2025	On 05/05/2016	Bond Future	123.72114		123.72114		123.73017	123.73017			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	101.43978		101.43978		101.44532	101.44532			0.00	0.00	0	185.00
I2033	On 05/05/2016	Bond Future	102.27316		102.27316		102.28017	102.28017			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	125.89827		125.89827		125.90528	125.90528			0.00	0.00	0	17,818.00
I2038	On 05/05/2016	Bond Future	128.14303		128.14303		128.15204	128.15204			0.00	15,633,449.66	122	142.00
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	126.84942		126.84942		126.85650	126.85650			0.00	0.00	0	12,126.00
I2046	On 05/05/2016	Bond Future	127.68163		127.68163		127.69040	127.69040			0.00	0.00	0	21.00
I2046	On 31/03/2046	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
I2050	On 04/02/2016	Bond Future		135.12851	135.12851		135.13594	135.13594			0.00	0.00	0	13,364.00
I2050	On 05/05/2016	Bond Future		137.53788	137.53788		137.54731	137.54731			0.00	0.00	0	500.00
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		232.93500	232.93500		232.97400	232.97400			0.00	9,317,400.00	4	1,039.00
IGOV	On 05/05/2016	Index Future		237.08800	237.08800		237.13100	237.13100			0.00	0.00	0	21.00
IGOV	On 04/08/2016	Index Future		241.61900	241.61900		241.67600	241.67600			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future		631.31100	631.31100		631.34000	631.34000			0.00	0.00	0	157.00
ILBI	On 05/05/2016	Index Future		642.05800	642.05800		642.09200	642.09200			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future		6.76000	93.24000		6.85000	93.15000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future		7.03000	92.97000		7.10000	92.90000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		7.14000	92.86000		7.25000	92.75000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future		7.39000	92.61000		7.46000	92.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future		7.48000	92.52000		7.61000	92.39000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.66000	92.34000		7.73000	92.27000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		8.04000	91.96000		8.16000	91.84000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		8.31000	91.69000		8.49000	91.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		8.54000	91.46000		8.74000	91.26000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		8.73000	91.27000		8.97000	91.03000			0.00	11,410,000.00	500	500.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		8.88000	91.12000		9.19000	90.81000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		9.04000	90.96000		9.39000	90.61000			0.00	0.00	0	0.00
KES / R	On 14/03/2016	Foreign Exchange Future		0.16260	0.16260		0.15800	0.15800			0.00	0.00	0	1,266.00
KES / R	On 13/06/2016	Foreign Exchange Future		0.16190	0.16190		0.15760	0.15760			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future		0.16110	0.16110		0.15710	0.15710			0.00	0.00	0	0.00
NGN / R	On 14/03/2016	Foreign Exchange Future		0.07190	0.07190		0.07130	0.07130			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future		0.06770	0.06770		0.06770	0.06770			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future		0.06530	0.06530		0.06570	0.06570			0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future		11.00670	11.00670		10.67390	10.67390		15.24	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future		11.14210	11.14210		10.80390	10.80390		16.28	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future		11.28070	11.28070		10.95160	10.95160		16.91	0.00	0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future		1.09140	1.09140		1.08860	1.08860			0.00	54,570.00	50	6,335.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future		1.09450	1.09450		1.09170	1.09170			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future		1.09850	1.09850		1.09580	1.09580			0.00	0.00	0	0.00
R186	On 04/02/2016	Bond Future		9.66648	106.94048		9.54101	107.80980		11.52	0.00	0.00	0	69,876.00
R186	On 04/02/2016	Bond Future	7.90	Call	0.02000	0.00002	0.16000	0.00016	0.020	11.20	0.00	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.02	Call	0.06000	0.00006	0.46000	0.00046	0.060	11.20	0.00	0.00	0	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
R186	On 04/02/2016	Bond Future	8.40	Call	1.81000		0.00181		7.81000	0.00781	1.810	11.20	0.00	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.45	Call	2.67000		0.00267		10.84000	0.01084	2.670	11.20	0.00	0.00	0	350.00
R186	On 04/02/2016	Bond Future	8.65	Put	7,346.69000		7.34669	6,502.29000	6.50229	7,346.690		11.20	0.99	0.00	0	340.00
R186	On 04/02/2016	Bond Future	8.70	Put	6,974.21000		6.97421	6,136.92000	6.13692	6,974.210		11.20	0.99	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.75	Put	6,604.94000		6.60494	5,776.32000	5.77632	6,604.940		11.20	0.98	0.00	0	11,695.00
R186	On 04/02/2016	Bond Future	8.80	Put	6,239.52000		6.23952	5,421.65000	5.42165	6,239.520		11.22	0.97	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.83	Put	6,022.25000		6.02225	5,211.81000	5.21181	6,022.250		11.23	0.97	0.00	0	33.00
R186	On 04/02/2016	Bond Future	9.20	Put	3,526.44000		3.52644	2,879.59000	2.87959	3,526.440		11.34	0.85	0.00	0	700.00
R186	On 05/05/2016	Bond Future			9.75749	108.86443		9.62669	109.75099			11.29	0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future	8.75	Put	7,650.38000		7.65038	6,944.43000	6.94443	7,650.380		10.97	0.84	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	7,037.28000		7.03728	6,358.97000	6.35897	7,037.280		11.00	0.81	0.00	0	5,350.00
R186	On 04/08/2016	Bond Future			9.83566	105.66673		9.69876	106.57523			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			289.54526	289.54526		289.56267	289.56267				0.00	0.00	0	714.00
R197	On 05/05/2016	Bond Future			294.70798	294.70798		294.72985	294.72985				0.00	0.00	0	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			235.50362	235.50362		235.51689	235.51689				0.00	0.00	0	42,944.00
R202	On 05/05/2016	Bond Future			239.70270	239.70270		239.71952	239.71952				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			9.54355	94.40412		9.38753	95.15004			8.93	0.00	0.00	0	18,896.00
R2023	On 05/05/2016	Bond Future			9.64839	92.17247		9.48444	92.93320			9.07	0.00	0.00	0	0.00
R2023	On 04/08/2016	Bond Future			9.73776	93.95637		9.56454	94.73597			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			8.43683	103.04479		8.26047	103.30335			2.04	0.00	0.00	0	16,689.00
R203	On 05/05/2016	Bond Future			8.65817	100.72803		8.44584	100.99277			1.95	0.00	0.00	0	0.00
R203	On 04/08/2016	Bond Future			8.86089	102.67785		8.59285	102.95221			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			10.04084	85.03707		9.93573	85.73544				0.00	0.00	0	18,752.00
R2030	On 05/05/2016	Bond Future			10.12944	86.56700		10.02048	87.27928				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			10.13553	88.12374		10.03044	88.86242			14.88	0.00	0.00	0	8,437.00
R2032	On 04/02/2016	Bond Future	9.20	Put	6,951.09000	6.95109		6,251.08000	6.25108	6,951.090		14.48	0.98	0.00	0	22.00
R2032	On 04/02/2016	Bond Future	9.30	Put	6,192.68000	6.19268		5,513.50000	5.51350	6,192.680		14.50	0.96	0.00	0	22.00
R2032	On 05/05/2016	Bond Future			10.22168	85.55160		10.11285	86.30489			15.40	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
R2032	On 04/08/2016	Bond Future			10.29723		87.20800		10.18416	87.97975		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			10.24945		85.23383		10.14941	85.99114		16.75	0.00	0.00	0	50,569.00
R2037	On 04/02/2016	Bond Future	9.30	Put	7,674.95000		7.67495		6,956.48000	6.95648	7,674.950	16.31	0.98	0.00	0	16.00
R2037	On 04/02/2016	Bond Future	9.43	Put	6,594.51000		6.59451		5,904.44000	5.90444	6,594.510	16.31	0.96	0.00	0	16.00
R2037	On 05/05/2016	Bond Future			10.33306		86.76731		10.22961	87.53953		16.56	0.00	0.00	0	0.00
R2037	On 04/08/2016	Bond Future			10.40834		84.18755		10.30095	84.97860		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			8.89211		98.86337		8.70350	99.32632		3.92	0.00	0.00	0	38,369.00
R204	On 05/05/2016	Bond Future			9.06208		100.64197		8.85253	101.11474		3.73	0.00	0.00	0	0.00
R204	On 04/08/2016	Bond Future			9.21424		98.54803		8.97769	99.03436		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			10.33470		88.45564		10.23972	89.21500		17.19	0.00	0.00	0	1,820.00
R2040	On 05/05/2016	Bond Future			10.41918		90.04705		10.32093	90.82149		17.00	0.00	0.00	0	0.00
R2040	On 04/08/2016	Bond Future			10.49558		87.28030		10.39356	88.07375		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			10.32888		85.83865		10.22882	86.64117		17.75	0.00	0.00	0	19,969.00
R2044	On 05/05/2016	Bond Future			10.41047		87.38305		10.30703	88.20128		17.56	0.00	0.00	0	0.00
R2044	On 04/08/2016	Bond Future			10.48414		84.68996		10.37682	85.52796		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			10.29943		89.46317		10.19936	90.28108		17.30	0.00	0.00	0	60,433.00
R2048	On 04/02/2016	Bond Future	9.45	Put	7,470.99000		7.47099		6,716.30000	6.71630	7,470.990	16.85	0.97	0.00	0	75.00
R2048	On 04/02/2016	Bond Future	9.55	Put	6,576.40000		6.57640		5,852.68000	5.85268	6,576.400	16.87	0.94	0.00	0	75.00
R2048	On 05/05/2016	Bond Future			10.37574		86.63553		10.27234	87.46950		18.00	0.00	0.00	0	0.00
R2048	On 04/08/2016	Bond Future			10.44244		88.31245		10.33529	89.16647		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			9.17212		94.26200		8.99480	94.81638		5.48	0.00	0.00	0	46,608.00
R207	On 04/02/2016	Bond Future	7.27	Call	0.00000		0.00000		0.01000	0.00001	0.000	5.29	0.00	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	0.01000		0.00001		0.10000	0.00010	0.010	5.29	0.00	0.00	0	19.00
R207	On 05/05/2016	Bond Future			9.32191		95.95781		9.13007	96.52360		5.28	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	31.39000		0.03139		56.31000	0.05631	31.390	5.10	0.03	0.00	0	43.00
R207	On 04/08/2016	Bond Future			9.45491		94.16994		9.24516	94.75094		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

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
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			9.33112		92.06830		9.15945	92.71532		6.98	0.00	17,492,977.00	190	41,032.00
R208	On 05/05/2016	Bond Future			9.45530		90.32305		9.27260	90.98308		7.01	0.00	0.00	0	0.00
R208	On 04/08/2016	Bond Future			9.56357		92.07157		9.36781	92.74840		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			10.14243		69.09370		10.03733	69.75584		17.02	0.00	0.00	0	41,344.00
R209	On 04/02/2016	Bond Future	9.52	Put	4,202.03000		4.20203		3,656.60000	3.65660	4,202.030	16.68	0.91	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			10.21787		67.18702		10.10939	67.86221		17.63	0.00	0.00	0	0.00
R209	On 05/05/2016	Bond Future	8.25	Call	64.11000		0.06411		91.09000	0.09109	64.110	17.16	0.03	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	384.31000		0.38431		495.66000	0.49566	384.310	17.16	0.12	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			10.28359		68.48789		10.17136	69.17908		16.78	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	1,723.36000		1.72336		1,985.00000	1.98500	1,723.360	16.48	0.33	0.00	0	6,000.00
R209	On 04/08/2016	Bond Future	10.60	Call	4,464.85000		4.46485		4,921.76000	4.92176	4,464.850	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			180.55144		180.55144		180.56231	180.56231			0.00	0.00	0	3,861.00
R210	On 05/05/2016	Bond Future			181.60356		181.60356		181.61698	181.61698			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			134.54150		134.54150		134.54916	134.54916			0.00	0.00	0	720.00
R211	On 05/05/2016	Bond Future			136.94049		136.94049		136.95016	136.95016			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			140.00875		140.00875		140.01708	140.01708			0.00	0.00	0	1,569.00
R212	On 05/05/2016	Bond Future			142.50523		142.50523		142.51565	142.51565			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			10.05572		79.67611		9.95569	80.31381		14.84	0.00	0.00	0	47,764.00
R213	On 05/05/2016	Bond Future			10.13599		77.55981		10.03253	78.21016		15.33	0.00	0.00	0	0.00
R213	On 04/08/2016	Bond Future			10.20534		79.06098		10.09792	79.72740		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

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
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	10.24861		69.31508		10.14856	69.96023		17.54	0.00	0.00	0	29,967.00
R214	On 04/02/2016	Bond Future	9.35	Put	6,224.60000	6.22460	5,619.80000	5.61980	6,224.600	17.07	0.97	0.00	0	25.00
R214	On 04/02/2016	Bond Future	9.45	Put	5,511.68000	5.51168	4,927.61000	4.92761	5,511.680	17.07	0.96	0.00	0	25.00
R214	On 05/05/2016	Bond Future	10.32229		67.26590		10.21906	67.92371		18.23	0.00	0.00	0	4,680.00
R214	On 04/08/2016	Bond Future	10.38636		68.56792		10.27954	69.24148		17.34	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	339.96000	0.33996	415.68000	0.41568	339.960	16.85	0.09	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,076.79000	1.07679	1,258.17000	1.25817	1,076.790	16.87	0.23	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	3,316.33000	3.31633	3,690.54000	3.69054	3,316.330	17.37	0.50	0.00	0	6,300.00
R214	On 04/08/2016	Bond Future	11.30	Call	6,820.04000	6.82004	7,351.58000	7.35158	6,820.040	17.97	0.75	0.00	0	6,300.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 13/06/2016	Foreign Exchange Future	29,363.10000		29,363.10000		28,426.90000	28,426.90000			0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future	11.71560		11.71560		11.31030	11.31030		19.44	0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future	11.89230		11.89230		11.47810	11.47810		18.73	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future	5.46980		5.46980		5.33780	5.33780		19.67	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future	5.42690		5.42690		5.29060	5.29060		18.65	0.00	0.00	0	0.00
ZMW / R	On 14/03/2016	Foreign Exchange Future	1.44920		1.44920		1.40940	1.40940			0.00	0.00	0	1.00
ZMW / R	On 13/06/2016	Foreign Exchange Future	1.38130		1.38130		1.34220	1.34220			0.00	0.00	0	0.00
Total for Derivatives :												1,540,202,110.14	134,325	4084650.00
Grand Total:												1,540,202,110.14	134,325	4084650.00