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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/01/2016

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	16.49140	16.49140		16.64700	16.64700		28.99	0.00	177,653,920.20	10,723	0.00	
\$ / R	On 13/01/2016	Any day expiry	16.49420	16.49420		16.64700	16.64700		28.72	0.00	0.00	0	1,176.00	
\$ / R	On 14/01/2016	Any day expiry	16.49420	16.49420		16.64710	16.64710		28.00	0.00	0.00	0	0.00	
\$ / R	On 14/01/2016	Any day expiry	15.64	Call	859.20430	0.85920	1,012.70180	1.01270	859.204	37.85	0.97	0.00	0	5,000.00
\$ / R	On 15/01/2016	Any day expiry	16.49420	16.49420		16.64960	16.64960		27.79	0.00	0.00	0	0.00	
\$ / R	On 15/01/2016	Any day expiry	14.40	Put	0.29570	0.00030	0.43830	0.00044	0.296	50.38	0.00	0.00	0	10,000.00
\$ / R	On 15/01/2016	Any day expiry	14.80	Put	0.71710	0.00072	1.25410	0.00125	0.717	44.62	0.00	0.00	0	10,000.00
\$ / R	On 15/01/2016	Any day expiry	14.90	Put	0.93340	0.00093	1.63830	0.00164	0.933	43.31	0.00	0.00	0	10,000.00
\$ / R	On 15/01/2016	Any day expiry	15.00	Call	1,495.45430	1.49545	1,651.74370	1.65174	1,495.454	42.12	0.99	0.00	0	10,000.00
\$ / R	On 15/01/2016	Any day expiry	15.00	Put	1.25430	0.00125	2.14370	0.00214	1.254	42.12	0.01	0.00	0	10,000.00
\$ / R	On 20/01/2016	Any day expiry	16.50660	16.50660		16.66210	16.66210		25.01	0.00	0.00	0	0.00	
\$ / R	On 20/01/2016	Any day expiry	15.65	Call	873.60970	0.87361	1,027.40600	1.02741	873.610	24.09	0.93	0.00	0	5,000.00
\$ / R	On 20/01/2016	Any day expiry	15.81	Call	726.67650	0.72668	873.47340	0.87347	726.676	23.73	0.89	0.00	0	5,000.00
\$ / R	On 21/01/2016	Any day expiry	16.50910	16.50910		16.66460	16.66460		24.99	0.00	0.00	0	0.00	
\$ / R	On 21/01/2016	Any day expiry	15.99	Call	589.01190	0.58901	725.14250	0.72514	589.012	24.32	0.80	0.00	0	10,000.00
\$ / R	On 22/01/2016	Any day expiry	16.51150	16.51150		16.66740	16.66740		24.98	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 22/01/2016	Any day expiry	15.66	Call	880.77850	0.88078	1,031.82100	1.03182	880.779	24.49	0.91	0.00	0	5,000.00
\$ / R	On 27/01/2016	Any day expiry			16.52530	16.52530	16.68120	16.68120		24.23	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	0.03720	0.00004	0.00000	0.00000	0.037	45.24	0.00	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	13.50	Put	0.71770	0.00072	0.69030	0.00069	0.718	35.17	0.00	0.00	0	150.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	2,049.92550	2.04993	2,204.87200	2.20487	2,049.925	29.70	0.99	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	15.32	Call	1,230.18950	1.23019	1,380.24040	1.38024	1,230.189	25.22	0.93	0.00	0	150.00
\$ / R	On 29/01/2016	Any day expiry			16.53080	16.53080	16.68680	16.68680		24.31	0.00	0.00	0	212.00
\$ / R	On 29/01/2016	Any day expiry	13.74	Put	1.75900	0.00176	1.59460	0.00159	1.759	33.37	0.00	0.00	0	100.00
\$ / R	On 29/01/2016	Any day expiry	14.26	Call	2,274.80390	2.27480	2,430.15020	2.43015	2,274.804	30.17	0.99	0.00	0	100.00
\$ / R	On 29/01/2016	Any day expiry	14.50	Put	5.92760	0.00593	4.78730	0.00479	5.928	28.70	0.02	0.00	0	2,000.00
\$ / R	On 10/02/2016	Any day expiry			16.56380	16.56380	16.72010	16.72010		23.64	0.00	0.00	0	0.00
\$ / R	On 10/02/2016	Any day expiry	16.01	Call	752.06820	0.75207	869.98080	0.86998	752.068	22.84	0.71	0.00	0	5,000.00
\$ / R	On 12/02/2016	Any day expiry			16.56930	16.56930	16.72560	16.72560		23.71	0.00	752,445.00	45	506.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	0.06220	0.00006	0.03330	0.00003	0.062	34.31	0.00	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	1,234.25220	1.23425	1,378.54760	1.37855	1,234.252	22.03	0.88	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	16.66	Call	419.96600	0.41997	0.00000	0.00000	419.966	24.02	0.48	80,455,969.00	10,000	5,000.00
\$ / R	On 12/02/2016	Any day expiry	16.69	Call	408.11080	0.40811	485.55630	0.48556	408.111	24.11	0.47	0.00	0	5,000.00
\$ / R	On 15/02/2016	Any day expiry			16.57750	16.57750	16.78520	16.78520		23.40	0.00	72,679,916.00	4,330	4,330.00
\$ / R	On 19/02/2016	Any day expiry			16.59070	16.59070	16.74720	16.74720		23.39	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	2,669.57270	2.66957	2,824.58980	2.82459	2,669.573	26.11	0.98	0.00	0	3,600.00
\$ / R	On 19/02/2016	Any day expiry	14.30	Put	13.79060	0.01379	12.01200	0.01201	13.791	24.38	0.03	0.00	0	100.00
\$ / R	On 19/02/2016	Any day expiry	14.91	Call	1,710.10050	1.71010	1,864.25510	1.86426	1,710.100	21.54	0.94	0.00	0	100.00
\$ / R	On 25/02/2016	Any day expiry			16.61150	16.61150	16.76810	16.76810		23.10	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	0.37700	0.00038	0.32020	0.00032	0.377	31.55	0.00	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	13.50	Put	7.05670	0.00706	5.47280	0.00547	7.057	27.24	0.01	0.00	0	150.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	1,805.68920	1.80569	1,958.38350	1.95838	1,805.689	21.60	0.94	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	15.64	Call	1,116.61400	1.11661	1,244.57490	1.24457	1,116.614	21.65	0.80	0.00	0	150.00
\$ / R	On 26/02/2016	Any day expiry			16.61490	16.61490	16.77160	16.77160		23.11	0.00	0.00	0	392.00
\$ / R	On 29/02/2016	Any day expiry			16.62530	16.62530	16.78210	16.78210		22.99	0.00	0.00	0	133.00
\$ / R	On 29/02/2016	Any day expiry	13.92	Put	13.30480	0.01330	10.67680	0.01068	13.305	25.08	0.02	0.00	0	100.00
\$ / R	On 29/02/2016	Any day expiry	14.60	Call	2,055.35280	2.05535	2,207.01800	2.20702	2,055.353	22.50	0.95	0.00	0	100.00
\$ / R	On 02/03/2016	Any day expiry			16.63230	16.63230	16.78910	16.78910		23.01	0.00	0.00	0	0.00
\$ / R	On 02/03/2016	Any day expiry	14.60	Call	2,064.77470	2.06477	2,215.98100	2.21598	2,064.775	22.46	0.95	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	14.61	Call	2,055.16720	2.05517	2,206.31430	2.20631	2,055.167	22.43	0.95	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	14.62	Call	2,045.56390	2.04556	2,196.65110	2.19665	2,045.564	22.39	0.94	0.00	0	10,000.00
\$ / R	On 07/03/2016	Any day expiry			16.64960	16.64960	16.80650	16.80650		22.82	0.00	807,868.80	48	301.00
\$ / R	On 11/03/2016	Any day expiry			16.66340	16.66340	16.82050	16.82050		22.85	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			16.67380	16.67380	16.83090	16.83090		22.68	0.00	932,582,307.80	55,931	990,298.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	1.04430	0.00104	0.73270	0.00073	1.044	30.99	0.00	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	1.17440	0.00117	0.82740	0.00083	1.174	30.99	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	1.57810	0.00158	1.32510	0.00133	1.578	30.50	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	1.63550	0.00164	1.36910	0.00137	1.636	30.40	0.00	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	1.79860	0.00180	1.49290	0.00149	1.799	30.14	0.00	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	1.88580	0.00189	1.55880	0.00156	1.886	30.01	0.00	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 14/03/2016	Foreign Exchange Future	12.00	Put	2.00070	0.00200	1.64510	0.00165	2.001	29.84	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	2.27740	0.00228	1.85170	0.00185	2.277	29.48	0.00	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	2.71490	0.00271	2.17460	0.00217	2.715	28.99	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	4,127.60290	4.12760	4,283.86270	4.28386	4,127.603	28.04	0.99	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	4.73460	0.00473	3.62520	0.00363	4.735	27.42	0.01	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	3,878.87260	3.87887	4,034.76350	4.03476	3,878.873	27.22	0.99	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	6.02450	0.00602	4.52990	0.00453	6.025	26.73	0.01	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	7.15110	0.00715	5.31100	0.00531	7.151	26.24	0.01	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	3,481.81490	3.48181	3,636.80560	3.63681	3,481.815	25.91	0.99	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	8.58170	0.00858	6.29400	0.00629	8.582	25.72	0.01	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	3,185.31050	3.18531	3,339.02420	3.33902	3,185.310	25.01	0.98	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	3,136.04320	3.13604	3,289.60820	3.28961	3,136.043	24.87	0.98	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	15.65100	0.01565	11.47030	0.01147	15.651	24.29	0.02	0.00	0	4,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	2,929.64350	2.92964	3,082.52850	3.08253	2,929.643	24.26	0.98	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	2,753.52800	2.75353	2,905.74800	2.90575	2,753.528	23.74	0.97	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.95	Put	19.96880	0.01997	15.04990	0.01505	19.969	23.72	0.03	0.00	0	32,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	2,695.01670	2.69502	2,846.99700	2.84700	2,695.017	23.57	0.97	0.00	0	1,750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	2,597.74310	2.59774	2,749.30250	2.74930	2,597.743	23.28	0.96	0.00	0	9,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	27.00670	0.02701	21.01760	0.02102	27.007	23.00	0.04	0.00	0	800.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	2,491.13360	2.49113	2,642.19750	2.64220	2,491.134	22.97	0.96	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.26	Put	29.02370	0.02902	22.75100	0.02275	29.024	22.82	0.04	0.00	0	402.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	2,394.61530	2.39462	2,545.19720	2.54520	2,394.615	22.68	0.95	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	2,212.44990	2.21245	2,362.02590	2.36203	2,212.450	22.13	0.94	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Put	38.64990	0.03865	31.12590	0.03113	38.650	22.13	0.06	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	2,126.80270	2.12680	2,275.85700	2.27586	2,126.803	21.87	0.94	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	2,022.76730	2.02277	2,171.14030	2.17114	2,022.767	21.56	0.93	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Put	48.96730	0.04897	40.24030	0.04024	48.967	21.56	0.07	0.00	0	1,600.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	1,975.73420	1.97573	2,123.78140	2.12378	1,975.734	21.41	0.92	0.00	0	29,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.80	Put	55.07490	0.05507	45.68320	0.04568	55.075	21.27	0.08	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.99	Put	68.75930	0.06876	57.96860	0.05797	68.759	20.72	0.10	0.00	0	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.00	Put	69.56440	0.06956	58.69450	0.05869	69.564	20.69	0.10	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.01	Put	70.81580	0.07082	59.42770	0.05943	70.816	20.70	0.10	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.04	Put	74.67240	0.07467	61.67880	0.06168	74.672	20.72	0.11	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.20	Call	1,571.80790	1.57181	1,707.90480	1.70790	1,571.808	20.84	0.87	0.00	0	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	1,513.57630	1.51358	1,647.54860	1.64755	1,513.576	20.89	0.86	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.53	Call	1,306.48710	1.30649	1,431.53380	1.43153	1,306.487	21.08	0.81	0.00	0	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.55	Call	1,291.19680	1.29120	1,415.49260	1.41549	1,291.197	21.09	0.80	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.56	Call	1,283.58550	1.28359	1,407.50370	1.40750	1,283.586	21.10	0.80	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.57	Call	1,276.00020	1.27600	1,399.53670	1.39954	1,276.000	21.11	0.80	0.00	0	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.59	Call	1,260.90190	1.26090	1,383.67050	1.38367	1,260.902	21.12	0.79	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	1,253.38910	1.25339	1,375.76970	1.37577	1,253.389	21.13	0.79	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	1,143.66910	1.14367	1,260.00650	1.26001	1,143.669	21.24	0.76	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.77	Put	225.67100	0.22567	184.06880	0.18407	225.671	21.25	0.25	19,579,696.50	5,000	0.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Call	1,074.77780	1.07478	1,185.79510	1.18580	1,074.778	21.36	0.73	0.00	0	2,000.00

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\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Put	250.97780	0.25098	204.89510	0.20490	250.978	21.36	0.27	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.90	Put	268.07840	0.26808	218.71520	0.21872	268.078	21.44	0.28	66,855,754.50	15,000	0.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	978.21360	0.97821	1,079.15410	1.07915	978.214	21.61	0.69	0.00	0	750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Put	304.41360	0.30441	248.25410	0.24825	304.414	21.61	0.31	0.00	0	201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.20	Call	859.44510	0.85945	951.28240	0.95128	859.445	21.94	0.64	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.27	Call	820.56530	0.82057	909.22880	0.90923	820.565	22.05	0.62	101,482,227.00	10,000	0.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.34	Call	783.06290	0.78306	868.57010	0.86857	783.063	22.17	0.61	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	702.45140	0.70245	780.85520	0.78086	702.451	22.43	0.56	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	591.66100	0.59166	658.00390	0.65800	591.661	22.90	0.50	0.00	0	35,201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.85	Put	728.86200	0.72886	0.00000	0.00000	728.862	23.12	0.53	132,701,625.00	15,000	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.18	Call	440.47890	0.44048	489.33190	0.48933	440.479	23.84	0.40	0.00	0	12,500.00
\$ / R	On 15/03/2016	Any day expiry			16.67700	16.67700	16.83420	16.83420		22.69	0.00	0.00	0	50.00
\$ / R	On 16/03/2016	Any day expiry			16.68010	16.68010	16.83740	16.83740		22.80	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	9.49250	0.00949	7.17240	0.00717	9.493	25.13	0.01	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	2,098.55870	2.09856	2,246.10630	2.24611	2,098.559	21.83	0.93	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			16.70220	16.70220	16.86000	16.86000		22.63	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	16.61300	0.01661	12.16320	0.01216	16.613	23.68	0.02	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	1,814.44880	1.81445	1,957.39320	1.95739	1,814.449	20.79	0.89	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			16.72110	16.72110	16.87940	16.87940		22.47	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	3.28060	0.00328	2.34150	0.00234	3.281	29.76	0.00	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	14.32010	0.01432	10.21600	0.01022	14.320	23.48	0.02	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	1,603.13370	1.60313	1,735.26200	1.73526	1,603.134	20.58	0.85	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	1,086.93520	1.08694	1,189.95090	1.18995	1,086.935	21.23	0.70	0.00	0	150.00
\$ / R	On 05/04/2016	Any day expiry			16.74320	16.74320	16.90200	16.90200		22.48	0.00	0.00	0	0.00
\$ / R	On 05/04/2016	Any day expiry	15.87	Call	1,182.14880	1.18215	1,290.53470	1.29053	1,182.149	21.00	0.72	0.00	0	10,000.00
\$ / R	On 06/04/2016	Any day expiry			16.74630	16.74630	16.90520	16.90520		22.49	0.00	0.00	0	0.00
\$ / R	On 06/04/2016	Any day expiry	16.04	Call	1,082.61780	1.08262	1,180.18120	1.18018	1,082.618	21.28	0.68	0.00	0	10,000.00
\$ / R	On 07/04/2016	Any day expiry			16.74950	16.74950	16.90840	16.90840		22.49	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry	16.23	Call	980.24440	0.98024	1,069.21070	1.06921	980.244	21.61	0.64	0.00	0	10,000.00
\$ / R	On 15/04/2016	Any day expiry			16.77480	16.77480	16.93430	16.93430		22.39	0.00	0.00	0	50.00
\$ / R	On 18/04/2016	Any day expiry			16.78440	16.78440	16.94410	16.94410		22.36	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	33.13860	0.03314	25.63870	0.02564	33.139	21.33	0.04	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	1,567.32500	1.56732	1,691.41900	1.69142	1,567.325	20.48	0.80	0.00	0	17,896.00
\$ / R	On 26/04/2016	Any day expiry			16.81010	16.81010	16.97010	16.97010		22.24	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	5.41290	0.00541	4.35390	0.00435	5.413	27.36	0.01	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	17.90260	0.01790	14.16450	0.01416	17.903	21.27	0.02	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	1,431.84260	1.43184	1,547.19250	1.54719	1,431.843	20.58	0.76	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	1,045.21790	1.04522	1,132.09760	1.13210	1,045.218	21.39	0.63	0.00	0	150.00
\$ / R	On 10/05/2016	Any day expiry			16.85510	16.85510	17.01560	17.01560		22.08	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	58.78280	0.05878	47.75980	0.04776	58.783	20.08	0.07	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	1,603.43770	1.60344	1,723.63770	1.72364	1,603.438	20.25	0.78	0.00	0	8,403.00
\$ / R	On 13/05/2016	Any day expiry			16.86470	16.86470	17.02540	17.02540		22.08	0.00	0.00	0	50.00
\$ / R	On 27/05/2016	Any day expiry			16.90970	16.90970	17.07100	17.07100		21.99	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	6.94120	0.00694	5.71180	0.00571	6.941	25.14	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 27/05/2016	Any day expiry	13.50	Put	19.04650	0.01905	17.29630	0.01730	19.047	19.30	0.02	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	1,280.20110	1.28020	1,376.96280	1.37696	1,280.201	20.72	0.67	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	994.57790	0.99458	1,069.12760	1.06913	994.578	21.66	0.56	0.00	0	150.00
\$ / R	On 31/05/2016	Any day expiry			16.92260	16.92260	17.08400	17.08400		21.90	0.00	0.00	0	230.00
\$ / R	On 06/06/2016	Any day expiry			16.94190	16.94190	17.10350	17.10350		21.90	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	9.65210	0.00965	9.15700	0.00916	9.652	23.34	0.01	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	1,768.07210	1.76807	1,889.42530	1.88943	1,768.072	19.94	0.79	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry			16.94830	16.94830	17.11000	17.11000		21.91	0.00	0.00	0	0.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	104.87240	0.10487	86.07140	0.08607	104.872	19.28	0.10	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	1,550.28620	1.55029	1,661.30420	1.66130	1,550.286	20.23	0.73	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry			16.95150	16.95150	17.11330	17.11330		21.90	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			16.96440	16.96440	17.12630	17.12630		21.84	0.00	121,889,214.00	7,185	61,282.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	9.90420	0.00990	9.83120	0.00983	9.904	23.16	0.01	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	14.27540	0.01428	13.99620	0.01400	14.275	20.51	0.02	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	14.92000	0.01492	14.60390	0.01460	14.920	20.19	0.02	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	16.46830	0.01647	16.05780	0.01606	16.468	19.48	0.02	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	3,483.53980	3.48354	3,644.84620	3.64485	3,483.540	18.42	0.98	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	19.13980	0.01914	18.54620	0.01855	19.140	18.42	0.02	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	19.43350	0.01943	18.81790	0.01882	19.433	18.31	0.02	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	65.21210	0.06521	52.75330	0.05275	65.212	18.85	0.07	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	93.48810	0.09349	76.61940	0.07662	93.488	19.07	0.09	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	147.12480	0.14712	122.68820	0.12269	147.125	19.37	0.13	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	2,196.35770	2.19636	2,331.87320	2.33187	2,196.358	19.44	0.86	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	2,140.17590	2.14018	2,273.92410	2.27392	2,140.176	19.50	0.85	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	467.67840	0.46768	410.31350	0.41031	467.678	20.36	0.31	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.05	Put	487.19410	0.48719	428.26360	0.42826	487.194	20.40	0.31	25,167,968.00	5,000	0.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	1,371.59040	1.37159	1,472.99070	1.47299	1,371.590	20.44	0.68	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	1,299.95850	1.29996	1,393.13250	1.39313	1,299.959	20.66	0.65	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	1,147.63150	1.14763	1,228.59480	1.22859	1,147.631	21.15	0.60	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.55	Call	1,138.09690	1.13810	1,218.40550	1.21841	1,138.097	21.18	0.60	99,024,633.00	10,000	0.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.63	Put	766.32810	0.76633	0.00000	0.00000	766.328	21.31	0.42	41,471,061.60	6,000	6,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	971.02920	0.97103	1,039.36380	1.03936	971.029	21.81	0.53	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	919.51180	0.91951	984.19870	0.98420	919.512	22.02	0.51	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.79	Call	678.45900	0.67846	0.00000	0.00000	678.459	23.19	0.40	86,378,863.20	12,000	6,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	606.04570	0.60605	646.13080	0.64613	606.046	23.66	0.37	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	582.37790	0.58238	620.60820	0.62061	582.378	23.83	0.36	0.00	0	6,600.00
\$ / R	On 24/06/2016	Any day expiry			16.99970	16.99970	17.16210	17.16210		21.84	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	223.32050	0.22332	190.07590	0.19008	223.320	19.55	0.18	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	1,145.52510	1.14553	1,224.38020	1.22438	1,145.525	21.25	0.59	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			17.01260	17.01260	17.17510	17.17510		21.78	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	8.50330	0.00850	7.54280	0.00754	8.503	23.55	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	19.29470	0.01929	19.82970	0.01983	19.295	17.78	0.02	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	1,171.31250	1.17131	1,250.31660	1.25032	1,171.313	21.16	0.59	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	992.10530	0.99211	1,058.87300	1.05887	992.105	21.84	0.53	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 26/07/2016	Any day expiry										
					17.10440	17.10440	16.60100	16.60100		21.74	0.00	0.00	0	0.00
\$ / R	16.60	Put	On 26/07/2016	Any day expiry	797.59370	0.79759	0.00000	0.00000	797.594	20.93	0.39	47,151,390.33	7,229	7,229.00
\$ / R	18.19	Call	On 26/07/2016	Any day expiry	738.23860	0.73824	0.00000	0.00000	738.239	23.37	0.39	51,575,374.24	7,229	7,229.00
\$ / R			On 27/07/2016	Any day expiry	17.10780	17.10780	17.26610	17.26610		21.75	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 27/07/2016	Any day expiry	10.42080	0.01042	9.59740	0.00960	10.421	22.62	0.01	0.00	0	250.00
\$ / R	13.50	Put	On 27/07/2016	Any day expiry	23.48640	0.02349	22.36050	0.02236	23.486	17.31	0.03	0.00	0	150.00
\$ / R	17.13	Call	On 27/07/2016	Any day expiry	1,081.15790	1.08116	1,146.25240	1.14625	1,081.158	21.79	0.53	0.00	0	250.00
\$ / R	17.45	Call	On 27/07/2016	Any day expiry	963.34390	0.96334	1,021.67130	1.02167	963.344	22.26	0.48	0.00	0	150.00
\$ / R			On 11/08/2016	Any day expiry	17.15840	17.15840	17.31130	17.31130		21.74	0.00	0.00	0	0.00
\$ / R	12.70	Put	On 11/08/2016	Any day expiry	19.05270	0.01905	19.16270	0.01916	19.053	19.78	0.02	0.00	0	2,000.00
\$ / R	15.52	Call	On 11/08/2016	Any day expiry	2,005.87520	2.00588	2,115.01280	2.11501	2,005.875	19.67	0.77	0.00	0	2,000.00
\$ / R			On 26/08/2016	Any day expiry	17.20890	17.20890	17.35650	17.35650		21.75	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 26/08/2016	Any day expiry	11.24190	0.01124	10.97250	0.01097	11.242	21.58	0.01	0.00	0	250.00
\$ / R	13.50	Put	On 26/08/2016	Any day expiry	31.53110	0.03153	29.26770	0.02927	31.531	17.33	0.03	0.00	0	150.00
\$ / R	17.70	Call	On 26/08/2016	Any day expiry	1,001.29530	1.00130	1,052.19790	1.05220	1,001.295	22.45	0.47	0.00	0	250.00
\$ / R	17.93	Call	On 26/08/2016	Any day expiry	929.22470	0.92922	975.98030	0.97598	929.225	22.77	0.44	0.00	0	150.00
\$ / R			On 06/09/2016	Any day expiry	17.24600	17.24600	17.38960	17.38960		21.74	0.00	0.00	0	0.00
\$ / R	17.74	Call	On 06/09/2016	Any day expiry	1,029.56330	1.02956	1,078.74330	1.07874	1,029.563	22.41	0.47	0.00	0	10,000.00
\$ / R			On 08/09/2016	Any day expiry	17.25270	17.25270	17.39560	17.39560		21.74	0.00	0.00	0	0.00
\$ / R	13.78	Put	On 08/09/2016	Any day expiry	41.31880	0.04132	34.04410	0.03404	41.319	16.64	0.04	0.00	0	48,990.00
\$ / R	17.30	Call	On 08/09/2016	Any day expiry	1,193.55750	1.19356	1,249.64590	1.24965	1,193.558	21.81	0.53	0.00	0	48,990.00
\$ / R			On 09/09/2016	Any day expiry	17.25610	17.25610	17.39870	17.39870		21.74	0.00	0.00	0	0.00
\$ / R			On 13/09/2016	Any day expiry	17.26960	17.26960	17.41070	17.41070		21.71	0.00	0.00	0	0.00
\$ / R	14.95	Put	On 13/09/2016	Any day expiry	222.85170	0.22285	188.26010	0.18826	222.852	18.53	0.15	0.00	0	1,000.00
\$ / R	18.71	Call	On 13/09/2016	Any day expiry	789.59460	0.78959	823.21680	0.82322	789.595	23.74	0.38	0.00	0	1,000.00
\$ / R			On 15/09/2016	Any day expiry	17.27630	17.27630	17.41670	17.41670		21.78	0.00	0.00	0	259.00
\$ / R			On 19/09/2016	Foreign Exchange Future	17.28980	17.28980	17.42880	17.42880		21.75	0.00	34,579,600.00	2,000	35,194.00
\$ / R	13.24	Put	On 19/09/2016	Foreign Exchange Future	34.18250	0.03418	31.33740	0.03134	34.183	18.10	0.03	0.00	0	405.00
\$ / R	14.50	Put	On 19/09/2016	Foreign Exchange Future	131.44780	0.13145	106.57090	0.10657	131.448	17.74	0.10	0.00	0	17,500.00
\$ / R	16.36	Put	On 19/09/2016	Foreign Exchange Future	724.61690	0.72462	665.15000	0.66515	724.617	20.31	0.34	27,813,700.00	5,000	0.00
\$ / R	16.86	Call	On 19/09/2016	Foreign Exchange Future	1,414.69730	1.41470	1,477.88050	1.47788	1,414.697	21.05	0.59	99,732,815.00	10,000	0.00
\$ / R	17.50	Call	On 19/09/2016	Foreign Exchange Future	1,162.93470	1.16293	1,215.04480	1.21504	1,162.935	22.02	0.51	0.00	0	405.00
\$ / R	17.70	Call	On 19/09/2016	Foreign Exchange Future	1,093.40150	1.09340	1,142.02010	1.14202	1,093.401	22.29	0.49	0.00	0	10,000.00
\$ / R	19.55	Call	On 19/09/2016	Foreign Exchange Future	639.03360	0.63903	664.49680	0.66450	639.034	24.81	0.31	0.00	0	17,500.00
\$ / R			On 28/09/2016	Any day expiry	17.32010	17.32010	17.45590	17.45590		21.73	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 28/09/2016	Any day expiry	12.26840	0.01227	11.92000	0.01192	12.268	20.70	0.01	0.00	0	250.00
\$ / R	13.50	Put	On 28/09/2016	Any day expiry	40.76140	0.04076	36.38090	0.03638	40.761	17.35	0.04	0.00	0	150.00
\$ / R	18.25	Call	On 28/09/2016	Any day expiry	959.69770	0.95970	998.76120	0.99876	959.698	23.00	0.43	0.00	0	250.00
\$ / R	18.41	Call	On 28/09/2016	Any day expiry	916.57440	0.91657	953.34150	0.95334	916.574	23.22	0.42	0.00	0	150.00
\$ / R			On 26/10/2016	Any day expiry	17.41640	17.41640	17.55370	17.55370		21.75	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 26/10/2016	Any day expiry	11.99530	0.01200	11.46600	0.01147	11.995	19.84	0.01	0.00	0	250.00
\$ / R	13.50	Put	On 26/10/2016	Any day expiry	45.38980	0.04539	43.67710	0.04368	45.390	17.13	0.04	0.00	0	150.00
\$ / R	18.77	Call	On 26/10/2016	Any day expiry	925.01100	0.92501	960.40130	0.96040	925.011	23.54	0.40	0.00	0	250.00
\$ / R	18.85	Call	On 26/10/2016	Any day expiry	905.93940	0.90594	940.41570	0.94042	905.939	23.65	0.39	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 28/11/2016	Any day expiry		17.53280	17.53280		17.68720	17.68720		21.81	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	11.58140	0.01158	10.61460	0.01061	11.581	18.97	0.01	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	54.38290	0.05438	48.12150	0.04812	54.383	17.17	0.04	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	894.00890	0.89401	932.23570	0.93224	894.009	24.15	0.37	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry		17.58930	17.58930		17.75190	17.75190		21.81	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future		17.60690	17.60690		17.77210	17.77210		21.79	0.00	0.00	0	10,423.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	15.78870	0.01579	14.13990	0.01414	15.789	19.36	0.01	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	39.12870	0.03913	32.16040	0.03216	39.129	15.78	0.03	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	242.18190	0.24218	196.07680	0.19608	242.182	17.65	0.14	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	262.87220	0.26287	214.88380	0.21488	262.872	17.83	0.15	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	268.96480	0.26896	220.44870	0.22045	268.965	17.89	0.16	0.00	0	27,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	334.38800	0.33439	280.75920	0.28076	334.388	18.41	0.18	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	2,614.79220	2.61479	2,721.63630	2.72164	2,614.792	18.93	0.79	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	554.42020	0.55442	501.62080	0.50162	554.420	19.53	0.25	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	1,200.30560	1.20031	1,256.57030	1.25657	1,200.306	22.84	0.46	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	1,081.54760	1.08155	1,131.67840	1.13168	1,081.548	23.39	0.42	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	1,059.17810	1.05918	1,108.15340	1.10815	1,059.178	23.50	0.41	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	1,054.28890	1.05429	1,103.00600	1.10301	1,054.289	23.53	0.41	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	1,018.51140	1.01851	1,065.44110	1.06544	1,018.511	23.71	0.40	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	995.53550	0.99554	1,041.30040	1.04130	995.536	23.84	0.39	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	890.69690	0.89070	930.88600	0.93089	890.697	24.46	0.36	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	879.16670	0.87917	918.73720	0.91874	879.167	24.54	0.35	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	792.52000	0.79252	827.45040	0.82745	792.520	25.15	0.32	0.00	0	10,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future		17.82680	17.82680		17.99620	17.99620		22.15	0.00	0.00	0	0.00
\$ / R	On 19/06/2017	Foreign Exchange Future		18.03640	18.03640		18.20050	18.20050		22.48	0.00	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future		16.67380	16.67380		16.83090	16.83090		22.68	0.00	250,107.00	15	1,054.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future		16.96440	16.96440		17.12630	17.12630		21.84	0.00	169,644.00	10	116.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future		17.28980	17.28980		17.42880	17.42880		21.75	0.00	259,347.00	15	80.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future		17.60690	17.60690		17.77210	17.77210		21.79	0.00	0.00	0	0.00
£ / R	On 12/01/2016	Any day expiry		23.75330	23.75330		24.25300	24.25300		28.31	0.00	356,299.50	15	0.00
£ / R	On 26/02/2016	Any day expiry		23.93280	23.93280		24.43510	24.43510		24.12	0.00	0.00	0	163.00
£ / R	On 29/02/2016	Any day expiry		23.94790	23.94790		24.45040	24.45040		23.87	0.00	0.00	0	56.00
£ / R	On 07/03/2016	Any day expiry		23.98300	23.98300		24.48600	24.48600		23.72	0.00	0.00	0	50.00
£ / R	On 14/03/2016	Foreign Exchange Future		24.01790	24.01790		24.52160	24.52160		23.59	0.00	9,751,267.40	406	32,245.00
£ / R	On 14/03/2016	Foreign Exchange Future	20.75	Put	69.64830	0.06965	44.20170	0.04420	69.648	24.14	0.06	0.00	0	21,300.00
£ / R	On 14/03/2016	Foreign Exchange Future	22.05	Put	208.97670	0.20898	115.19980	0.11520	208.977	22.63	0.17	0.00	0	6,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.15	Put	525.65630	0.52566	337.40590	0.33741	525.656	23.05	0.33	0.00	0	4,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.95	Call	963.08690	0.96309	1,201.90580	1.20191	963.087	23.56	0.53	7,597,080.72	600	11,400.00
£ / R	On 14/03/2016	Foreign Exchange Future	25.30	Call	491.85240	0.49185	619.20030	0.61920	491.852	24.82	0.32	0.00	0	7,800.00
£ / R	On 13/06/2016	Foreign Exchange Future		24.44700	24.44700		24.96190	24.96190		22.70	0.00	24,447.00	1	2,296.00
£ / R	On 08/09/2016	Any day expiry		24.87950	24.87950		25.37140	25.37140		21.79	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	331.77440	0.33177	236.65840	0.23666	331.774	20.31	0.15	0.00	0	12,264.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 08/09/2016	Any day expiry	25.85	Call	1,391.50570	1.39151	1,551.00370	1.55100	1,391.506	22.41	0.45	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			24.93550	24.93550	25.42230	25.42230		21.67	0.00	0.00	0	225.00
£ / R	On 19/12/2016	Foreign Exchange Future			25.41570	25.41570	25.94510	25.94510		21.06	0.00	0.00	0	0.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.14168	0.14168	0.14327	0.14327		21.16	0.00	0.00	0	6,998.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.14456	0.14456	0.14619	0.14619		19.99	0.00	0.00	0	4,588.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14785	0.14785	0.14930	0.14930		19.78	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry			17.92610	17.92610	18.17560	18.17560		24.72	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	3,076.58180	3.07658	3,325.86430	3.32586	3,076.582	33.87	1.00	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	3,006.66740	3.00667	3,255.90770	3.25591	3,006.667	33.58	1.00	0.00	0	1,000.00
€ / R	On 29/01/2016	Any day expiry			17.93920	17.93920	18.18880	18.18880		29.80	0.00	0.00	0	0.00
€ / R	On 29/01/2016	Any day expiry	15.15	Put	1.95570	0.00196	1.29480	0.00129	1.956	30.86	0.01	0.00	0	100.00
€ / R	On 29/01/2016	Any day expiry	15.52	Call	2,423.34300	2.42334	2,671.09490	2.67109	2,423.343	29.47	0.99	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry			18.01530	18.01530	18.26600	18.26600		23.79	0.00	0.00	0	0.00
€ / R	On 19/02/2016	Any day expiry	15.40	Put	13.03220	0.01303	9.10200	0.00910	13.032	24.94	0.02	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry	16.06	Call	1,983.65500	1.98365	2,226.20780	2.22621	1,983.655	22.25	0.95	0.00	0	100.00
€ / R	On 26/02/2016	Any day expiry			18.04480	18.04480	18.29580	18.29580		23.47	0.00	0.00	0	34.00
€ / R	On 07/03/2016	Any day expiry			18.08710	18.08710	18.33850	18.33850		23.01	0.00	0.00	0	5.00
€ / R	On 14/03/2016	Foreign Exchange Future			18.11670	18.11670	18.36840	18.36840		22.75	0.00	18,841,368.00	1,040	67,096.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	1.79470	0.00179	1.32080	0.00132	1.795	29.19	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	2.14830	0.00215	1.58020	0.00158	2.148	28.78	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	4.61460	0.00461	3.38770	0.00339	4.615	27.01	0.01	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	5.68150	0.00568	4.16930	0.00417	5.681	26.52	0.01	0.00	0	17,534.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	10.98940	0.01099	7.97870	0.00798	10.989	25.00	0.02	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	3,232.51900	3.23252	3,479.78860	3.47979	3,232.519	24.29	0.98	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Put	15.81900	0.01582	11.38860	0.01139	15.819	24.29	0.02	0.00	0	33,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	17.00110	0.01700	12.24430	0.01224	17.001	24.15	0.02	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Call	2,774.33180	2.77433	3,018.36460	3.01836	2,774.332	23.17	0.96	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	27.63180	0.02763	19.96460	0.01996	27.632	23.17	0.04	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	2,220.50610	2.22051	2,457.55950	2.45756	2,220.506	21.80	0.93	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	2,173.62170	2.17362	2,409.85950	2.40986	2,173.622	21.68	0.92	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	2,034.01400	2.03401	2,267.55460	2.26755	2,034.014	21.32	0.91	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	1,896.16210	1.89616	2,126.58920	2.12659	1,896.162	20.97	0.90	0.00	0	36,640.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.90	Call	1,404.49890	1.40450	1,602.28020	1.60228	1,404.499	21.33	0.80	0.00	0	19,500.00
€ / R	On 13/06/2016	Foreign Exchange Future			18.48570	18.48570	18.74460	18.74460		21.48	0.00	36,971.40	2	9,122.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	19.23930	0.01924	16.55680	0.01656	19.239	20.57	0.02	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	2,650.85920	2.65086	2,878.22920	2.87823	2,650.859	19.25	0.89	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			18.90950	18.90950	19.14590	19.14590		21.16	0.00	0.00	0	6,030.00
€ / R	On 19/12/2016	Foreign Exchange Future			19.33050	19.33050	19.59810	19.59810		21.14	0.00	0.00	0	4,500.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	346.24280	0.34624	308.43630	0.30844	346.243	19.31	0.17	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	463.92410	0.46392	417.20960	0.41721	463.924	19.27	0.21	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	1,112.84660	1.11285	1,222.03540	1.22204	1,112.847	22.64	0.41	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	876.01030	0.87601	964.64720	0.96465	876.010	23.82	0.34	0.00	0	2,961.00

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
10Y STND	On 17/12/2025	Interest Rate Swap			106.82935		106.82935		106.96081	106.96081			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			104.22992		104.22992		104.37447	104.37447			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.30050		100.30050		100.33478	100.33478			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.45414		100.45414		100.51025	100.51025			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			101.22069		101.22069		101.31721	101.31721			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			100.83671		100.83671		100.92606	100.92606			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			103.10799		103.10799		103.20679	103.20679			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			102.74824		102.74824		102.84526	102.84526			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			453.33600		453.33600		453.97700	453.97700			0.00	0.00	0	2.00
AL37	On 05/05/2016	Index Future			461.48600		461.48600		462.14300	462.14300			0.00	0.00	0	0.00
AL7T	On 04/02/2016	Index Future			516.10400		516.10400		517.08600	517.08600			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			525.38200		525.38200		526.38700	526.38700			0.00	0.00	0	0.00
ALBI	On 04/02/2016	Index Future			468.87300		468.87300		469.48700	469.48700			0.00	37,509,840.00	8	660.00
ALBI	On 05/05/2016	Index Future			477.30100		477.30100		477.93100	477.93100			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future			486.43100		486.43100		487.07800	487.07800			0.00	0.00	0	0.00
AU\$ / R	On 15/01/2016	Any day expiry			11.57010		11.57010		11.67690	11.67690		29.97	0.00	0.00	0	3.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			11.66230		11.66230		11.77010	11.77010		21.61	0.00	0.00	0	14,054.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	17.46890		0.01747		10.18390	0.01018	17.469	24.20	0.04	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	1,309.83710		1.30984		1,398.88110	1.39888	1,309.837	21.81	0.91	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.80	Put	103.56200		0.10356		64.66490	0.06466	103.562	21.31	0.18	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	551.00440		0.55100		581.27180	0.58127	551.004	21.45	0.62	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.41	Call	545.29910		0.54530		574.93740	0.57494	545.299	21.45	0.61	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	12.60	Call	141.23430		0.14123		131.11570	0.13112	141.234	23.49	0.23	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.81790		11.81790		11.92750	11.92750		19.09	0.00	0.00	0	2,789.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.99810		11.99810		12.09120	12.09120		18.63	0.00	0.00	0	500.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			12.17760		12.17760		12.28790	12.28790		18.68	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			11.74230		11.74230		11.92410	11.92410		19.44	0.00	23,484.60	2	0.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.95340		11.95340		12.13890	12.13890		18.56	0.00	0.00	0	0.00
CHF / R	On 14/03/2016	Foreign Exchange Future			16.69190		16.69190		16.92840	16.92840		23.19	0.00	0.00	0	6,452.00
CHF / R	On 13/06/2016	Foreign Exchange Future			17.05930		17.05930		17.30370	17.30370		22.08	0.00	0.00	0	0.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.49660		2.49660		2.50220	2.50220		25.01	0.00	0.00	0	158.00

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
CNH / R	On 13/06/2016	Foreign Exchange Future		2.51220	2.51220		2.51950	2.51950		22.64	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future		2.43580	2.43580		2.46960	2.46960		24.83	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future		2.48740	2.48740		2.52230	2.52230		24.02	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 04/02/2016	Bond Future		11.08268	75.53093		11.06882	75.61416			0.00	0.00	0	8,710.00
ES33	On 05/05/2016	Bond Future		11.19572	73.09754		11.18123	73.18312			0.00	0.00	0	0.00
ES33	On 04/08/2016	Bond Future		11.29895	74.51197		11.28383	74.59990			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		11.20623	79.69384		11.19736	79.75355			0.00	0.00	0	2,750.00
ES42	On 05/05/2016	Bond Future		11.31890	76.86416		11.30958	76.92577			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		468.87400	468.87400		469.51700	469.51700			0.00	4,688,740.00	1	490.00
GOVI	On 05/05/2016	GOVI		477.30200	477.30200		477.96200	477.96200			0.00	0.00	0	146.00
GOVI	On 04/08/2016	GOVI		486.43200	486.43200		487.10900	487.10900			0.00	0.00	0	0.00
I2025	On 04/02/2016	Bond Future		121.54657	121.54657		121.55374	121.55374			0.00	0.00	0	2,111.00
I2025	On 05/05/2016	Bond Future		123.71269	123.71269		123.72114	123.72114			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		101.43424	101.43424		101.43978	101.43978			0.00	0.00	0	185.00
I2033	On 05/05/2016	Bond Future		102.26660	102.26660		102.27316	102.27316			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		125.89104	125.89104		125.89827	125.89827			0.00	0.00	0	17,818.00

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
I2038	On 05/05/2016	Bond Future	128.13468		128.13468		128.14303	128.14303			0.00	0.00	0	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	126.84234		126.84234		126.84942	126.84942			0.00	0.00	0	12,126.00
I2046	On 05/05/2016	Bond Future	127.67314		127.67314		127.68163	127.68163			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
I2050	On 04/02/2016	Bond Future	135.20216		135.20216		135.12851	135.12851			0.00	0.00	0	13,364.00
I2050	On 05/05/2016	Bond Future	137.61141		137.61141		137.53788	137.53788			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		232.93500	232.93500			0.00	0.00	0	1,039.00
IGOV	On 05/05/2016	Index Future	237.08600		237.08600		237.08800	237.08800			0.00	0.00	0	21.00
IGOV	On 04/08/2016	Index Future	241.61400		241.61400		241.61900	241.61900			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future	631.31000		631.31000		631.31100	631.31100			0.00	0.00	0	157.00
ILBI	On 05/05/2016	Index Future	642.05500		642.05500		642.05800	642.05800			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future	6.75000		93.25000		6.76000	93.24000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future	7.02000		92.98000		7.03000	92.97000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.10000		92.90000		7.14000	92.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future	7.36000		92.64000		7.39000	92.61000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future	7.44000		92.56000		7.48000	92.52000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.62000		92.38000		7.66000	92.34000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.99000		92.01000		8.04000	91.96000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	8.25000		91.75000		8.31000	91.69000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	8.48000		91.52000		8.54000	91.46000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	8.68000		91.32000		8.73000	91.27000			0.00	0.00	0	500.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	8.82000		91.18000		8.88000	91.12000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	8.97000		91.03000		9.04000	90.96000			0.00	0.00	0	0.00
KES / R	On 14/03/2016	Foreign Exchange Future	0.16090		0.16090		0.16260	0.16260			0.00	0.00	0	1,266.00
KES / R	On 13/06/2016	Foreign Exchange Future	0.15800		0.15800		0.16190	0.16190			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future	0.15980		0.15980		0.16110	0.16110			0.00	0.00	0	0.00
NGN / R	On 14/03/2016	Foreign Exchange Future	0.07010		0.07010		0.07190	0.07190			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future	0.06520		0.06520		0.06770	0.06770			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future	0.06350		0.06350		0.06530	0.06530			0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future	10.87640		10.87640		11.00670	11.00670		15.61	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future	11.00890		11.00890		11.14210	11.14210		16.47	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future	11.16230		11.16230		11.28070	11.28070		17.03	0.00	0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future	1.08650		1.08650		1.09140	1.09140			0.00	0.00	0	6,335.00

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
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.08970		1.08970		1.09450	1.09450			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.09370		1.09370		1.09850	1.09850			0.00	0.00	0	0.00
R186	On 04/02/2016	Bond Future			9.69580		106.73875		9.66648	106.94048		11.52	0.00	0.00	0	69,876.00
R186	On 04/02/2016	Bond Future	7.90	Call	0.01000		0.00001		0.02000	0.00002	0.010	11.20	0.00	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.02	Call	0.03000		0.00003		0.06000	0.00006	0.030	11.20	0.00	0.00	0	700.00
R186	On 04/02/2016	Bond Future	8.40	Call	1.13000		0.00113		1.81000	0.00181	1.130	11.20	0.00	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.45	Call	1.70000		0.00170		2.67000	0.00267	1.700	11.20	0.00	0.00	0	350.00
R186	On 04/02/2016	Bond Future	8.65	Put	7,544.92000		7.54492	7,346.69000	7.34669	7,544.920		11.20	0.99	0.00	0	340.00
R186	On 04/02/2016	Bond Future	8.70	Put	7,171.27000		7.17127	6,974.21000	6.97421	7,171.270		11.20	0.99	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.75	Put	6,800.52000		6.80052	6,604.94000	6.60494	6,800.520		11.20	0.99	0.00	0	11,695.00
R186	On 04/02/2016	Bond Future	8.80	Put	6,433.19000		6.43319	6,239.52000	6.23952	6,433.190		11.22	0.98	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.83	Put	6,214.57000		6.21457	6,022.25000	6.02225	6,214.570		11.23	0.98	0.00	0	33.00
R186	On 04/02/2016	Bond Future	9.20	Put	3,684.65000		3.68465	3,526.44000	3.52644	3,684.650		11.34	0.87	0.00	0	700.00
R186	On 05/05/2016	Bond Future			9.78819		108.65783		9.75749	108.86443		11.29	0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future	8.75	Put	7,817.90000		7.81790	7,650.38000	7.65038	7,817.900		10.97	0.85	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	7,198.51000		7.19851	7,037.28000	7.03728	7,198.510		11.00	0.82	0.00	0	5,350.00
R186	On 04/08/2016	Bond Future			9.86777		105.45520		9.83566	105.66673		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			289.52805		289.52805		289.54526	289.54526			0.00	0.00	0	714.00
R197	On 05/05/2016	Bond Future			294.68778		294.68778		294.70798	294.70798			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			235.49036		235.49036		235.50362	235.50362			0.00	0.00	0	42,944.00
R202	On 05/05/2016	Bond Future			239.68717		239.68717		239.70270	239.70270			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			9.58284		94.21748		9.54355	94.40412		8.93	0.00	0.00	0	18,896.00
R2023	On 05/05/2016	Bond Future			9.68982		91.98149		9.64839	92.17247		9.07	0.00	0.00	0	0.00
R2023	On 04/08/2016	Bond Future			9.78149		93.76087		9.73776	93.95637		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			8.46596		103.00217		8.43683	103.04479		2.04	0.00	0.00	0	16,689.00
R203	On 05/05/2016	Bond Future			8.69391		100.68357		8.65817	100.72803		1.95	0.00	0.00	0	0.00
R203	On 04/08/2016	Bond Future			8.90625		102.63153		8.86089	102.67785		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			10.06005		84.91032		10.04084	85.03707			0.00	0.00	0	18,752.00
R2030	On 05/05/2016	Bond Future			10.14946		86.43705		10.12944	86.56700			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
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		10.15475	87.98967		10.13553	88.12374		14.88	0.00	0.00	0	8,437.00
R2032	On 04/02/2016	Bond Future	9.20	Put	7,079.24000	7.07924	6,951.09000	6.95109	7,079.240	14.48	0.98	0.00	0	22.00
R2032	On 04/02/2016	Bond Future	9.30	Put	6,317.17000	6.31717	6,192.68000	6.19268	6,317.170	14.50	0.97	0.00	0	22.00
R2032	On 05/05/2016	Bond Future		10.24169	85.41417		10.22168	85.55160		15.40	0.00	0.00	0	0.00
R2032	On 04/08/2016	Bond Future		10.31804	87.06709		10.29723	87.20800		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		10.26366	85.12714		10.24945	85.23383		16.75	0.00	0.00	0	50,569.00
R2037	On 04/02/2016	Bond Future	9.30	Put	7,776.09000	7.77609	7,674.95000	7.67495	7,776.090	16.31	0.98	0.00	0	16.00
R2037	On 04/02/2016	Bond Future	9.43	Put	6,691.06000	6.69106	6,594.51000	6.59451	6,691.060	16.31	0.97	0.00	0	16.00
R2037	On 05/05/2016	Bond Future		10.34785	86.65783		10.33306	86.76731		16.56	0.00	0.00	0	0.00
R2037	On 04/08/2016	Bond Future		10.42374	84.07509		10.40834	84.18755		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		8.91603	98.80485		8.89211	98.86337		3.92	0.00	0.00	0	38,369.00
R204	On 05/05/2016	Bond Future		9.08905	100.58133		9.06208	100.64197		3.73	0.00	0.00	0	0.00
R204	On 04/08/2016	Bond Future		9.24487	98.48529		9.21424	98.54803		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		10.34386	88.38298		10.33470	88.45564		17.19	0.00	0.00	0	1,820.00
R2040	On 05/05/2016	Bond Future		10.42875	89.97223		10.41918	90.04705		17.00	0.00	0.00	0	0.00
R2040	On 04/08/2016	Bond Future		10.50559	87.20310		10.49558	87.28030		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		10.33806	85.76568		10.32888	85.83865		17.75	0.00	0.00	0	19,969.00
R2044	On 05/05/2016	Bond Future		10.42007	87.30780		10.41047	87.38305		17.56	0.00	0.00	0	0.00
R2044	On 04/08/2016	Bond Future		10.49417	84.61238		10.48414	84.68996		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		10.30859	89.38901		10.29943	89.46317		17.30	0.00	0.00	0	60,433.00
R2048	On 04/02/2016	Bond Future	9.45	Put	7,536.93000	7.53693	7,470.99000	7.47099	7,536.930	16.85	0.97	0.00	0	75.00
R2048	On 04/02/2016	Bond Future	9.55	Put	6,637.99000	6.63799	6,576.40000	6.57640	6,637.990	16.87	0.95	0.00	0	75.00
R2048	On 05/05/2016	Bond Future		10.38531	86.55908		10.37574	86.63553		18.00	0.00	0.00	0	0.00
R2048	On 04/08/2016	Bond Future		10.45242	88.23370		10.44244	88.31245		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		9.21143	94.13964		9.17212	94.26200		5.48	0.00	134,996,243.76	1,434	46,608.00

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	On 04/02/2016	Bond Future	7.27	Call	0.00000		0.00000		0.00000	0.00000	0.000	5.29	0.00	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	0.00000		0.00000		0.01000	0.00001	0.000	5.29	0.00	0.00	0	19.00
R207	On 05/05/2016	Bond Future			9.36468		95.83223		9.32191	95.95781		5.28	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	27.10000		0.02710		31.39000	0.03139	27.100	5.10	0.03	0.00	0	43.00
R207	On 04/08/2016	Bond Future			9.50167		94.04102		9.45491	94.16994		4.97	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 04/02/2016	Bond Future			9.37042		91.92097		9.33112	92.06830		6.98	0.00	128,689,358.00	1,400	42,432.00
R208	On 05/05/2016	Bond Future			9.49732		90.17208		9.45530	90.32305		7.01	0.00	0.00	0	0.00
R208	On 04/08/2016	Bond Future			9.60858		91.91682		9.56357	92.07157		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			10.15671		69.00452		10.14243	69.09370		17.02	0.00	0.00	0	41,344.00
R209	On 04/02/2016	Bond Future	9.52	Put	4,273.29000		4.27329		4,202.03000	4.20203	4,273.290	16.68	0.92	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			10.23270		67.09554		10.21787	67.18702		17.63	0.00	0.00	0	0.00
R209	On 05/05/2016	Bond Future	8.25	Call	60.01000		0.06001		64.11000	0.06411	60.010	17.16	0.03	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	367.36000		0.36736		384.31000	0.38431	367.360	17.16	0.12	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			10.29898		68.39397		10.28359	68.48789		16.78	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	1,685.14000		1.68514		1,723.36000	1.72336	1,685.140	16.48	0.33	0.00	0	6,000.00
R209	On 04/08/2016	Bond Future	10.60	Call	4,399.46000		4.39946		4,464.85000	4.46485	4,399.460	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			180.54076		180.54076		180.55144	180.55144			0.00	0.00	0	3,861.00
R210	On 05/05/2016	Bond Future			181.59089		181.59089		181.60356	181.60356			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			134.53389		134.53389		134.54150	134.54150			0.00	0.00	0	720.00
R211	On 05/05/2016	Bond Future			136.93150		136.93150		136.94049	136.94049			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			140.00042		140.00042		140.00875	140.00875			0.00	0.00	0	1,569.00
R212	On 05/05/2016	Bond Future			142.49548		142.49548		142.50523	142.50523			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
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	10.07494		79.55445		10.05572	79.67611		14.84	0.00	0.00	0	47,764.00
R213	On 05/05/2016	Bond Future	10.15597		77.43512		10.13599	77.55981		15.33	0.00	0.00	0	0.00
R213	On 04/08/2016	Bond Future	10.22610		78.93314		10.20534	79.06098		14.56	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 04/02/2016	Bond Future	10.25780		69.25634		10.24861	69.31508		17.54	0.00	0.00	0	29,967.00
R214	On 04/02/2016	Bond Future	9.35	Put	6,278.19000	6.27819	6,224.60000	6.22460	6,278.190	17.07	0.98	0.00	0	25.00
R214	On 04/02/2016	Bond Future	9.45	Put	5,562.38000	5.56238	5,511.68000	5.51168	5,562.380	17.07	0.96	0.00	0	25.00
R214	On 05/05/2016	Bond Future	10.33187		67.20541		10.32229	67.26590		18.23	0.00	0.00	0	4,680.00
R214	On 04/08/2016	Bond Future	10.39634		68.50558		10.38636	68.56792		17.34	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	331.09000	0.33109	339.96000	0.33996	331.090	16.85	0.09	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,056.37000	1.05637	1,076.79000	1.07679	1,056.370	16.87	0.22	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	3,276.46000	3.27646	3,316.33000	3.31633	3,276.460	17.37	0.50	0.00	0	6,300.00
R214	On 04/08/2016	Bond Future	11.30	Call	6,766.32000	6.76632	6,820.04000	6.82004	6,766.320	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	29,053.18000		29,053.18000		29,363.10000	29,363.10000			0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future	11.58750		11.58750		11.71560	11.71560		20.81	0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future	11.75790		11.75790		11.89230	11.89230		19.28	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future	5.41190		5.41190		5.46980	5.46980		20.55	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future	5.37090		5.37090		5.42690	5.42690		18.85	0.00	0.00	0	0.00
ZMW / R	On 14/03/2016	Foreign Exchange Future	1.43280		1.43280		1.44920	1.44920			0.00	0.00	0	1.00
ZMW / R	On 13/06/2016	Foreign Exchange Future	1.38360		1.38360		1.38130	1.38130			0.00	0.00	0	0.00
Total for Derivatives :												2,563,530,547.55	202,669	4077166.00
Grand Total:												2,563,530,547.55	202,669	4077166.00