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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/01/2016

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 14/01/2016	Any day expiry	16.54150	16.54150	16.40160	16.40160			26.94	0.00	82,707,500.00	5,000	0.00	
\$ / R	On 15/01/2016	Any day expiry	16.55150	16.55150	16.40160	16.40160			27.59	0.00	0.00	0	0.00	
\$ / R	On 15/01/2016	Any day expiry	14.40	Put	0.00000	0.00000	0.03250	0.00003	0.000	46.33	0.00	0.00	0	10,000.00
\$ / R	On 15/01/2016	Any day expiry	14.80	Put	0.00140	0.00000	0.05500	0.00006	0.001	51.25	0.00	0.00	0	10,000.00
\$ / R	On 15/01/2016	Any day expiry	14.90	Put	0.00650	0.00001	0.09410	0.00009	0.007	52.48	0.00	0.00	0	10,000.00
\$ / R	On 15/01/2016	Any day expiry	15.00	Call	1,551.51010	1.55151	1,401.76080	1.40176	1,551.510	50.60	1.00	0.00	0	10,000.00
\$ / R	On 15/01/2016	Any day expiry	15.00	Put	0.01010	0.00001	0.16080	0.00016	0.010	50.60	0.00	0.00	0	10,000.00
\$ / R	On 20/01/2016	Any day expiry	16.54430	16.54430	16.41040	16.41040			22.89	0.00	0.00	0	0.00	
\$ / R	On 20/01/2016	Any day expiry	15.65	Call	899.51760	0.89952	772.94790	0.77295	899.518	22.82	0.97	0.00	0	5,000.00
\$ / R	On 20/01/2016	Any day expiry	15.81	Call	745.45530	0.74546	626.69820	0.62670	745.455	22.34	0.95	0.00	0	5,000.00
\$ / R	On 21/01/2016	Any day expiry	16.54720	16.54720	16.41210	16.41210			23.17	0.00	0.00	0	0.00	
\$ / R	On 21/01/2016	Any day expiry	15.99	Call	587.99620	0.58800	483.48760	0.48349	587.996	21.66	0.88	0.00	0	10,000.00
\$ / R	On 22/01/2016	Any day expiry	16.55010	16.55010	16.41370	16.41370			23.11	0.00	0.00	0	0.00	
\$ / R	On 22/01/2016	Any day expiry	15.66	Call	897.30620	0.89731	770.81940	0.77082	897.306	20.82	0.96	0.00	0	5,000.00
\$ / R	On 27/01/2016	Any day expiry	16.56470	16.56470	16.42560	16.42560			22.03	0.00	0.00	0	0.00	
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	0.00000	0.00000	0.00000	0.00000	0.000	25.12	0.00	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 27/01/2016	Any day expiry	13.50	Put	0.07280	0.00007	0.16640	0.00017	0.073	31.73	0.00	0.00	0	150.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	2,086.02350	2.08602	1,948.21060	1.94821	2,086.024	27.78	1.00	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	15.32	Call	1,254.64740	1.25465	1,122.44090	1.12244	1,254.647	23.03	0.97	0.00	0	150.00
\$ / R	On 29/01/2016	Any day expiry			16.57080	16.57080	16.43250	16.43250		22.08	0.00	0.00	0	212.00
\$ / R	On 29/01/2016	Any day expiry	13.74	Put	0.21330	0.00021	0.46050	0.00046	0.213	29.49	0.00	0.00	0	100.00
\$ / R	On 29/01/2016	Any day expiry	14.26	Call	2,311.72250	2.31172	2,174.38840	2.17439	2,311.723	27.49	1.00	0.00	0	100.00
\$ / R	On 29/01/2016	Any day expiry	14.50	Put	1.78530	0.00179	3.54760	0.00355	1.785	26.57	0.01	0.00	0	2,000.00
\$ / R	On 10/02/2016	Any day expiry			16.60750	16.60750	16.47380	16.47380		21.52	0.00	0.00	0	0.00
\$ / R	On 10/02/2016	Any day expiry	16.01	Call	735.65950	0.73566	647.90470	0.64790	735.659	20.40	0.75	0.00	0	5,000.00
\$ / R	On 12/02/2016	Any day expiry			16.61360	16.61360	16.48070	16.48070		21.58	0.00	83,055.00	5	506.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	0.01760	0.00002	0.02860	0.00003	0.018	33.08	0.00	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	1,247.44840	1.24745	1,131.74030	1.13174	1,247.448	19.53	0.92	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	16.66	Call	384.02220	0.38402	338.41870	0.33842	384.022	21.75	0.49	0.00	0	5,000.00
\$ / R	On 12/02/2016	Any day expiry	16.69	Call	371.70640	0.37171	327.69780	0.32770	371.706	21.83	0.48	0.00	0	5,000.00
\$ / R	On 15/02/2016	Any day expiry			16.62280	16.62280	16.49100	16.49100		21.22	0.00	0.00	0	4,330.00
\$ / R	On 16/02/2016	Any day expiry			16.62590	16.62590	16.49450	16.49450		21.39	0.00	0.00	0	993.00
\$ / R	On 17/02/2016	Any day expiry			16.62890	16.62890	16.64730	16.64730		30.84	0.00	4,994,190.00	300	300.00
\$ / R	On 19/02/2016	Any day expiry			16.63500	16.63500	16.50360	16.50360		21.48	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	2,708.43470	2.70843	2,577.78790	2.57779	2,708.435	23.88	0.99	0.00	0	3,600.00
\$ / R	On 19/02/2016	Any day expiry	14.30	Put	5.77140	0.00577	6.32940	0.00633	5.771	22.22	0.01	0.00	0	100.00
\$ / R	On 19/02/2016	Any day expiry	14.91	Call	1,739.16190	1.73916	1,608.89290	1.60889	1,739.162	19.49	0.97	0.00	0	100.00
\$ / R	On 25/02/2016	Any day expiry			16.65340	16.65340	16.52170	16.52170		21.36	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	0.06720	0.00007	0.12800	0.00013	0.067	28.67	0.00	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	13.50	Put	2.75420	0.00275	3.76560	0.00377	2.754	25.01	0.01	0.00	0	150.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	1,831.40300	1.83140	1,700.11810	1.70012	1,831.403	19.69	0.96	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	15.64	Call	1,112.89590	1.11290	1,007.43090	1.00743	1,112.896	19.62	0.84	0.00	0	150.00
\$ / R	On 26/02/2016	Any day expiry			16.65650	16.65650	16.52470	16.52470		21.39	0.00	0.00	0	392.00
\$ / R	On 29/02/2016	Any day expiry			16.66570	16.66570	16.53380	16.53380		21.22	0.00	0.00	0	133.00
\$ / R	On 29/02/2016	Any day expiry	13.92	Put	5.82500	0.00583	7.32920	0.00733	5.825	22.91	0.01	0.00	0	100.00
\$ / R	On 29/02/2016	Any day expiry	14.60	Call	2,080.77310	2.08077	1,951.22250	1.95122	2,080.773	20.41	0.97	0.00	0	100.00
\$ / R	On 02/03/2016	Any day expiry			16.67180	16.67180	16.53990	16.53990		21.28	0.00	0.00	0	0.00
\$ / R	On 02/03/2016	Any day expiry	14.60	Call	2,088.66750	2.08867	1,959.26660	1.95927	2,088.668	20.43	0.97	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	14.61	Call	2,078.90670	2.07891	1,949.52310	1.94952	2,078.907	20.40	0.97	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	14.62	Call	2,069.14890	2.06915	1,939.78260	1.93978	2,069.149	20.36	0.97	0.00	0	10,000.00
\$ / R	On 07/03/2016	Any day expiry			16.68710	16.68710	16.55500	16.55500		21.27	0.00	0.00	0	301.00
\$ / R	On 11/03/2016	Any day expiry			16.69940	16.69940	16.56710	16.56710		21.36	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			16.70850	16.70850	16.57620	16.57620		21.23	0.00	778,064,719.50	46,567	969,115.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	0.17760	0.00018	0.18270	0.00018	0.178	27.38	0.00	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	0.20630	0.00021	0.21280	0.00021	0.206	27.38	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	0.33460	0.00033	0.32540	0.00033	0.335	27.17	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	0.35390	0.00035	0.34640	0.00035	0.354	27.11	0.00	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	0.41090	0.00041	0.40910	0.00041	0.411	26.94	0.00	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	0.44250	0.00044	0.44420	0.00044	0.443	26.85	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	0.48530	0.00049	0.49210	0.00049	0.485	26.74	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	0.59350	0.00059		0.61520	0.00062	0.594	26.51	0.00	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	0.77840	0.00078		0.82990	0.00083	0.778	26.19	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	4,159.80040	4.15980	4,027.65720	4.02766	4,159.800	25.57	1.00	0.00	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	1.80610	0.00181		2.08400	0.00208	1.806	25.16	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	3,910.50110	3.91050	3,778.52910	3.77853	3,910.501	25.03	1.00	0.00	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	2.57920	0.00258		3.06410	0.00306	2.579	24.71	0.00	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	3.31240	0.00331		4.01010	0.00401	3.312	24.39	0.01	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	3,512.40610	3.51241	3,380.98410	3.38098	3,512.406	24.18	0.99	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	4.30900	0.00431		5.31270	0.00531	4.309	24.05	0.01	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	3,214.62930	3.21463	3,083.56460	3.08356	3,214.629	23.43	0.99	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	3,165.06400	3.16506	3,034.05310	3.03405	3,165.064	23.29	0.99	0.00	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	8.62500	0.00863		10.15190	0.01015	8.625	22.71	0.02	0.00	0	4,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	2,957.24310	2.95724	2,826.48310	2.82648	2,957.243	22.68	0.98	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	2,779.66320	2.77966	2,649.15410	2.64915	2,779.663	22.17	0.98	0.00	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.95	Put	11.31520	0.01132		13.12150	0.01312	11.315	22.14	0.02	0.00	0	32,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	2,720.60710	2.72061	2,590.19030	2.59019	2,720.607	22.00	0.98	0.00	0.00	0	1,750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	2,622.35750	2.62236	2,492.10480	2.49210	2,622.358	21.71	0.98	0.00	0.00	0	9,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	15.85470	0.01585		18.08130	0.01808	15.855	21.42	0.03	0.00	0	800.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	2,514.56920	2.51457	2,384.51500	2.38452	2,514.569	21.39	0.97	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.26	Put	17.18560	0.01719		19.52840	0.01953	17.186	21.25	0.03	0.00	0	402.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	2,416.87800	2.41688	2,287.02170	2.28702	2,416.878	21.11	0.97	0.00	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	2,232.19510	2.23220	2,102.77010	2.10277	2,232.195	20.56	0.96	0.00	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Put	23.69510	0.02370		26.57010	0.02657	23.695	20.56	0.04	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	2,145.21270	2.14521	2,016.02290	2.01602	2,145.213	20.31	0.95	0.00	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	2,039.41560	2.03942	1,910.54550	1.91055	2,039.416	19.99	0.95	0.00	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Put	30.91560	0.03092		34.34550	0.03435	30.916	19.99	0.05	0.00	0	1,600.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	1,991.53330	1.99153	1,862.82250	1.86282	1,991.533	19.85	0.94	0.00	0.00	0	29,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.80	Put	35.29240	0.03529		39.04940	0.03905	35.292	19.70	0.06	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.99	Put	45.33600	0.04534		51.63160	0.05163	45.336	19.16	0.08	0.00	0	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.00	Put	45.93500	0.04593		52.74870	0.05275	45.935	19.13	0.08	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.01	Put	46.54170	0.04654		53.88540	0.05389	46.542	19.10	0.08	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.04	Put	48.41090	0.04841		57.40570	0.05741	48.411	19.02	0.08	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.20	Call	1,574.86550	1.57487	1,455.41640	1.45542	1,574.865	19.12	0.90	0.00	0.00	0	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	1,514.38900	1.51439	1,396.68830	1.39669	1,514.389	19.18	0.88	0.00	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.53	Call	1,298.92420	1.29892	1,188.91470	1.18891	1,298.924	19.40	0.83	0.00	0.00	0	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.55	Call	1,282.99790	1.28300	1,173.65620	1.17366	1,282.998	19.42	0.83	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.56	Call	1,275.07250	1.27507	1,166.06680	1.16607	1,275.073	19.43	0.83	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.57	Call	1,267.17010	1.26717	1,158.50660	1.15851	1,267.170	19.44	0.83	0.00	0.00	0	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.59	Call	1,251.44360	1.25144	1,143.46670	1.14347	1,251.444	19.46	0.82	0.00	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	1,243.61810	1.24362	1,135.98720	1.13599	1,243.618	19.46	0.82	0.00	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	1,129.33170	1.12933	1,027.20240	1.02720	1,129.332	19.59	0.78	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Call	1,056.50410	1.05650	960.25810	0.96026	1,056.504	19.68	0.76	0.00	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Put	198.00410	0.19800		234.05810	0.23406	198.004	19.68	0.24	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	955.81860	0.95582		865.80710	0.86581	955.819	19.95	0.72	0.00	0	750.00

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\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Put	247.31860	0.24732	289.60710	0.28961	247.319	19.95	0.28	0.00	0	201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.20	Call	832.44400	0.83244	751.01190	0.75101	832.444	20.32	0.66	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.34	Call	753.48810	0.75349	678.11660	0.67812	753.488	20.57	0.62	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	670.60580	0.67061	602.09270	0.60209	670.606	20.86	0.58	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	556.76930	0.55677	499.56790	0.49957	556.769	21.34	0.51	0.00	0	35,201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.85	Put	658.52490	0.65852	737.46600	0.73747	658.525	21.56	0.52	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.18	Call	403.92010	0.40392	362.10270	0.36210	403.920	22.30	0.40	0.00	0	12,500.00
\$ / R	On 15/03/2016	Any day expiry			16.71160	16.71160	16.57920	16.57920		21.25	0.00	0.00	0	350.00
\$ / R	On 16/03/2016	Any day expiry			16.71470	16.71470	16.58240	16.58240		21.28	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	5.40410	0.00540	6.49710	0.00650	5.404	23.82	0.01	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	2,115.07520	2.11508	1,986.04440	1.98604	2,115.075	20.22	0.95	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			16.73620	16.73620	16.60430	16.60430		21.17	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	9.85660	0.00986	12.27320	0.01227	9.857	22.31	0.02	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	1,822.06730	1.82207	1,695.24010	1.69524	1,822.067	19.22	0.92	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			16.75540	16.75540	16.62310	16.62310		20.97	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	0.98180	0.00098	0.92750	0.00093	0.982	26.83	0.00	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	8.32680	0.00833	11.07660	0.01108	8.327	22.10	0.01	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	1,598.52750	1.59853	1,483.99220	1.48399	1,598.528	18.84	0.87	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	1,060.36640	1.06037	973.16010	0.97316	1,060.366	19.54	0.72	0.00	0	150.00
\$ / R	On 05/04/2016	Any day expiry			16.77780	16.77780	16.64500	16.64500		20.94	0.00	0.00	0	0.00
\$ / R	On 05/04/2016	Any day expiry	15.87	Call	1,156.51100	1.15651	1,066.12340	1.06612	1,156.511	19.31	0.74	117,969,143.00	10,000	5,000.00
\$ / R	On 05/04/2016	Any day expiry	16.79	Call	657.56030	0.65756	0.00000	0.00000	657.560	20.92	0.52	86,775,888.00	10,000	5,000.00
\$ / R	On 06/04/2016	Any day expiry			16.78090	16.78090	16.64810	16.64810		20.94	0.00	0.00	0	0.00
\$ / R	On 06/04/2016	Any day expiry	16.04	Call	1,050.96210	1.05096	969.31620	0.96932	1,050.962	19.56	0.70	0.00	0	5,000.00
\$ / R	On 07/04/2016	Any day expiry			16.78410	16.78410	16.65120	16.65120		20.93	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry	16.23	Call	943.93650	0.94394	869.91230	0.86991	943.936	19.90	0.66	0.00	0	10,000.00
\$ / R	On 15/04/2016	Any day expiry			16.80970	16.80970	16.67630	16.67630		20.83	0.00	0.00	0	786.00
\$ / R	On 18/04/2016	Any day expiry			16.81930	16.81930	16.68580	16.68580		20.74	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	21.06440	0.02106	27.34220	0.02734	21.064	19.97	0.03	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	1,550.95630	1.55096	1,445.48390	1.44548	1,550.956	18.72	0.83	0.00	0	17,896.00
\$ / R	On 26/04/2016	Any day expiry			16.84500	16.84500	16.71110	16.71110		20.79	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	2.91940	0.00292	3.91450	0.00391	2.919	25.87	0.00	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	11.00530	0.01101	15.77610	0.01578	11.005	20.05	0.02	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	1,409.03230	1.40903	1,310.11710	1.31012	1,409.032	18.96	0.78	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	1,007.36260	1.00736	934.02610	0.93403	1,007.363	19.80	0.64	0.00	0	150.00
\$ / R	On 10/05/2016	Any day expiry			16.89010	16.89010	16.75550	16.75550		20.76	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	41.75770	0.04176	50.70480	0.05070	41.758	18.92	0.05	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	1,585.14080	1.58514	1,479.59580	1.47960	1,585.141	18.74	0.80	0.00	0	8,403.00
\$ / R	On 13/05/2016	Any day expiry			16.89980	16.89980	16.76500	16.76500		20.77	0.00	0.00	0	50.00
\$ / R	On 27/05/2016	Any day expiry			16.94490	16.94490	16.80930	16.80930		20.78	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	4.12400	0.00412	4.92600	0.00493	4.124	23.91	0.01	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	13.76030	0.01376	17.76350	0.01776	13.760	18.59	0.02	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	1,249.04880	1.24905	1,162.93300	1.16293	1,249.049	19.39	0.68	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	955.40380	0.95540	887.03360	0.88703	955.404	20.36	0.57	0.00	0	150.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
\$ / R			On 31/05/2016	Any day expiry			16.95780	16.95780	16.82200	16.82200	20.71	0.00	0.00	0	230.00
\$ / R			On 06/06/2016	Any day expiry			16.97710	16.97710	16.84100	16.84100	20.75	0.00	0.00	0	0.00
\$ / R	12.20	Put	On 06/06/2016	Any day expiry	6.31360	0.00631		7.10920	0.00711	6.314	22.36	0.01	0.00	0	1,000.00
\$ / R	15.45	Call	On 06/06/2016	Any day expiry	1,751.55620	1.75156	1,641.27460	1.64127	1,751.556	18.60	0.81	0.00	0	1,000.00	
\$ / R			On 08/06/2016	Any day expiry	16.98360	16.98360	16.84730	16.84730		20.77	0.00	0.00	0	0.00	
\$ / R	14.60	Put	On 08/06/2016	Any day expiry	79.41810	0.07942	92.01650	0.09202	79.418	18.16	0.08	0.00	0	8,219.00	
\$ / R	15.78	Call	On 08/06/2016	Any day expiry	1,527.34480	1.52734	1,424.93770	1.42494	1,527.345	18.96	0.75	0.00	0	8,219.00	
\$ / R			On 09/06/2016	Any day expiry	16.98680	16.98680	16.85050	16.85050		20.76	0.00	0.00	0	264.00	
\$ / R			On 13/06/2016	Foreign Exchange Future	16.99970	16.99970	16.86310	16.86310		20.72	0.00	109,053,075.50	6,415	61,909.00	
\$ / R	12.16	Put	On 13/06/2016	Foreign Exchange Future	6.65360	0.00665	7.36060	0.00736	6.654	22.25	0.01	0.00	0	330.00	
\$ / R	12.91	Put	On 13/06/2016	Foreign Exchange Future	10.28720	0.01029	11.92570	0.01193	10.287	19.80	0.01	0.00	0	6,600.00	
\$ / R	13.00	Put	On 13/06/2016	Foreign Exchange Future	10.84350	0.01084	12.64250	0.01264	10.843	19.51	0.01	0.00	0	750.00	
\$ / R	13.20	Put	On 13/06/2016	Foreign Exchange Future	12.19770	0.01220	14.40370	0.01440	12.198	18.86	0.02	0.00	0	700.00	
\$ / R	13.50	Call	On 13/06/2016	Foreign Exchange Future	3,514.28720	3.51429	3,380.66000	3.38066	3,514.287	17.88	0.98	0.00	0	53,633.00	
\$ / R	13.50	Put	On 13/06/2016	Foreign Exchange Future	14.58720	0.01459	17.56000	0.01756	14.587	17.88	0.02	0.00	0	545.00	
\$ / R	13.53	Put	On 13/06/2016	Foreign Exchange Future	14.85370	0.01485	18.51860	0.01852	14.854	17.78	0.02	0.00	0	36,230.00	
\$ / R	14.25	Put	On 13/06/2016	Foreign Exchange Future	48.55520	0.04856	58.53270	0.05853	48.555	17.89	0.06	0.00	0	3,000.00	
\$ / R	14.50	Put	On 13/06/2016	Foreign Exchange Future	70.81720	0.07082	82.72910	0.08273	70.817	18.02	0.08	0.00	0	17,500.00	
\$ / R	14.85	Put	On 13/06/2016	Foreign Exchange Future	114.26830	0.11427	128.89960	0.12890	114.268	18.20	0.11	0.00	0	8,000.00	
\$ / R	14.93	Call	On 13/06/2016	Foreign Exchange Future	2,196.21410	2.19621	2,074.85870	2.07486	2,196.214	18.24	0.88	0.00	0	330.00	
\$ / R	15.00	Call	On 13/06/2016	Foreign Exchange Future	2,137.70090	2.13770	2,016.87730	2.01688	2,137.701	18.28	0.87	0.00	0	53,633.00	
\$ / R	16.00	Put	On 13/06/2016	Foreign Exchange Future	406.14770	0.40615	445.30870	0.44531	406.148	19.14	0.29	0.00	0	700.00	
\$ / R	16.10	Call	On 13/06/2016	Foreign Exchange Future	1,343.99800	1.34400	1,252.01090	1.25201	1,343.998	19.24	0.69	0.00	0	3,000.00	
\$ / R	16.23	Call	On 13/06/2016	Foreign Exchange Future	1,268.78820	1.26879	1,182.02470	1.18202	1,268.788	19.43	0.67	0.00	0	750.00	
\$ / R	16.53	Call	On 13/06/2016	Foreign Exchange Future	1,112.03620	1.11204	1,034.34180	1.03434	1,112.036	19.93	0.61	0.00	0	36,230.00	
\$ / R	16.63	Put	On 13/06/2016	Foreign Exchange Future	694.24010	0.69424	756.12500	0.75612	694.240	20.10	0.41	0.00	0	6,000.00	
\$ / R	16.93	Call	On 13/06/2016	Foreign Exchange Future	931.46360	0.93146	865.20160	0.86520	931.464	20.60	0.54	0.00	0	700.00	
\$ / R	17.06	Call	On 13/06/2016	Foreign Exchange Future	879.18950	0.87919	816.26110	0.81626	879.189	20.82	0.52	0.00	0	545.00	
\$ / R	17.79	Call	On 13/06/2016	Foreign Exchange Future	636.61870	0.63662	591.27120	0.59127	636.619	22.01	0.40	0.00	0	6,000.00	
\$ / R	18.07	Call	On 13/06/2016	Foreign Exchange Future	564.23920	0.56424	524.61540	0.52462	564.239	22.49	0.36	0.00	0	17,500.00	
\$ / R	18.17	Call	On 13/06/2016	Foreign Exchange Future	540.73240	0.54073	502.96320	0.50296	540.732	22.65	0.35	0.00	0	6,600.00	
\$ / R			On 24/06/2016	Any day expiry	17.03510	17.03510	16.89800	16.89800		20.77	0.00	0.00	0	0.00	
\$ / R	15.17	Put	On 24/06/2016	Any day expiry	179.76620	0.17977	198.50590	0.19851	179.766	18.33	0.16	0.00	0	7,900.00	
\$ / R	16.64	Call	On 24/06/2016	Any day expiry	1,109.55710	1.10956	1,032.49450	1.03249	1,109.557	20.09	0.60	0.00	0	7,900.00	
\$ / R			On 28/06/2016	Any day expiry	17.04800	17.04800	16.91060	16.91060		20.73	0.00	0.00	0	0.00	
\$ / R	11.80	Put	On 28/06/2016	Any day expiry	5.52280	0.00552	6.52090	0.00652	5.523	22.55	0.01	0.00	0	250.00	
\$ / R	13.50	Put	On 28/06/2016	Any day expiry	15.36540	0.01537	18.34760	0.01835	15.365	17.36	0.02	0.00	0	150.00	
\$ / R	16.62	Call	On 28/06/2016	Any day expiry	1,135.85130	1.13585	1,057.37740	1.05738	1,135.851	20.02	0.60	0.00	0	250.00	
\$ / R	17.04	Call	On 28/06/2016	Any day expiry	952.96300	0.95296	885.60090	0.88560	952.963	20.71	0.53	0.00	0	150.00	
\$ / R			On 26/07/2016	Any day expiry	17.13950	17.13950	17.00120	17.00120		20.75	0.00	0.00	0	0.00	
\$ / R	16.60	Put	On 26/07/2016	Any day expiry	727.35890	0.72736	782.84370	0.78284	727.359	19.86	0.38	0.00	0	7,229.00	
\$ / R	18.19	Call	On 26/07/2016	Any day expiry	696.06530	0.69607	649.35880	0.64936	696.065	22.33	0.39	0.00	0	7,229.00	
\$ / R			On 27/07/2016	Any day expiry	17.14290	17.14290	17.00450	17.00450		20.76	0.00	0.00	0	0.00	
\$ / R	11.80	Put	On 27/07/2016	Any day expiry	7.26430	0.00726	8.29100	0.00829	7.264	21.80	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 27/07/2016	Any day expiry	13.50	Put	16.96240	0.01696	19.17540	0.01918	16.962	16.59	0.02	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	1,040.96650	1.04097	971.27820	0.97128	1,040.966	20.72	0.53	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	921.88160	0.92188	859.51660	0.85952	921.882	21.21	0.49	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			17.19410	17.19410	17.05470	17.05470		20.76	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	14.28820	0.01429	15.06620	0.01507	14.288	19.13	0.02	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	1,985.75710	1.98576	1,872.93410	1.87293	1,985.757	18.52	0.79	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			17.24520	17.24520	17.10480	17.10480		20.78	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	8.58690	0.00859	10.31050	0.01031	8.587	21.01	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	18.66510	0.01867	20.55180	0.02055	18.665	16.01	0.02	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	957.40970	0.95741	897.10330	0.89710	957.410	21.42	0.47	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	885.02410	0.88502	829.27440	0.82927	885.024	21.75	0.44	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			17.28270	17.28270	17.14150	17.14150		20.77	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	985.09780	0.98510	924.38660	0.92439	985.098	21.39	0.47	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry			17.28950	17.28950	17.14820	17.14820		20.77	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	25.01480	0.02501	26.71070	0.02671	25.015	15.32	0.03	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	1,150.50700	1.15051	1,080.45820	1.08046	1,150.507	20.77	0.53	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			17.29290	17.29290	17.15150	17.15150		20.77	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			17.30650	17.30650	17.16490	17.16490		20.75	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	174.69740	0.17470	194.87870	0.19488	174.697	17.26	0.13	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	743.87510	0.74388	700.02920	0.70003	743.875	22.72	0.37	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			17.31330	17.31330	17.17160	17.17160		20.74	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			17.32700	17.32700	17.18490	17.18490		20.72	0.00	1,039,620.00	60	34,404.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	21.71330	0.02171	20.43500	0.02043	21.713	16.90	0.02	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	92.75950	0.09276	101.03640	0.10104	92.760	16.32	0.08	0.00	0	17,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	1,118.57930	1.11858	1,051.52880	1.05153	1,118.579	20.99	0.51	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	1,048.33480	1.04833	985.37100	0.98537	1,048.335	21.27	0.49	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	593.15880	0.59316	558.96430	0.55896	593.159	23.77	0.30	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			17.35770	17.35770	17.21500	17.21500		20.77	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	9.17550	0.00918	11.36140	0.01136	9.175	20.08	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	27.63860	0.02764	21.83200	0.02183	27.639	16.32	0.03	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	913.01200	0.91301	858.65830	0.85866	913.012	21.99	0.43	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	869.76140	0.86976	818.19500	0.81820	869.761	22.21	0.41	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			17.45440	17.45440	17.31020	17.31020		20.80	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	9.31350	0.00931	11.62900	0.01163	9.314	19.34	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	31.79800	0.03180	26.63080	0.02663	31.798	16.18	0.03	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	876.04630	0.87605	827.10490	0.82710	876.046	22.55	0.40	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	856.99320	0.85699	809.23190	0.80923	856.993	22.66	0.39	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			17.57300	17.57300	17.42650	17.42650		20.80	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	8.62190	0.00862	10.91540	0.01092	8.622	18.39	0.01	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	36.64640	0.03665	32.76240	0.03276	36.646	16.05	0.03	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	842.96950	0.84297	798.51370	0.79851	842.969	23.16	0.36	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			17.63040	17.63040	17.48290	17.48290		20.87	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			17.64840	17.64840	17.50060	17.50060		20.85	0.00	0.00	0	10,423.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	11.64530	0.01165	13.66520	0.01367	11.645	18.70	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	22.23150	0.02223		23.20000	0.02320	22.232	14.42	0.02	0.00	0	150.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	187.71260	0.18771		211.44670	0.21145	187.713	16.38	0.13	0.00	0	100.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	206.63810	0.20664		231.46370	0.23146	206.638	16.58	0.13	0.00	0	1,700.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	212.24680	0.21225		237.38170	0.23738	212.247	16.64	0.14	0.00	0	27,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	273.23110	0.27323		301.35950	0.30136	273.231	17.21	0.16	0.00	0	6,985.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	2,591.50330	2.59150		2,474.63290	2.47463	2,591.503	17.79	0.81	0.00	0	86,321.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	483.58130	0.48358		516.93310	0.51693	483.581	18.45	0.24	0.00	0	10,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	634.78580	0.63479		676.13150	0.67613	634.786	18.84	0.29	0.00	0	500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	750.87220	0.75087		801.22730	0.80123	750.872	19.11	0.32	0.00	0	1,365.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	1,148.39060	1.14839		1,089.00320	1.08900	1,148.391	21.85	0.46	0.00	0	1,700.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	1,029.23610	1.02924		976.45910	0.97646	1,029.236	22.41	0.42	0.00	0	17,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	1,006.86930	1.00687		955.17660	0.95518	1,006.869	22.52	0.41	0.00	0	10,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	1,001.98570	1.00199		950.52680	0.95053	1,001.986	22.55	0.41	0.00	0	2,310.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	966.08510	0.96609		916.59520	0.91660	966.085	22.73	0.40	0.00	0	83,003.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	942.99740	0.94300		894.87420	0.89487	942.997	22.86	0.39	0.00	0	10,303.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	847.78190	0.84778		805.40350	0.80540	847.782	23.41	0.35	0.00	0	1,365.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	838.02730	0.83803		796.24630	0.79625	838.027	23.47	0.35	0.00	0	150.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	826.51530	0.82652		785.44490	0.78544	826.515	23.54	0.35	0.00	0	250.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	740.31600	0.74032		704.64560	0.70465	740.316	24.14	0.31	0.00	0	10,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	645.87360	0.64587		620.08250	0.62008	645.874	25.14	0.28	0.00	0	500.00	
\$ / R	On 13/03/2017	Foreign Exchange Future			17.87270	17.87270		17.72250	17.72250		21.17	0.00	0.00	0	0.00	
\$ / R	On 19/06/2017	Foreign Exchange Future			18.08160	18.08160		17.93570	17.93570		21.59	0.00	0.00	0	0.00	
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			16.70850	16.70850		16.57620	16.57620		21.23	0.00	250,627.50	15	1,054.00	
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			16.99970	16.99970		16.86310	16.86310		20.72	0.00	84,998.50	5	121.00	
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			17.32700	17.32700		17.18490	17.18490		20.72	0.00	0.00	0	85.00	
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			17.64840	17.64840		17.50060	17.50060		20.85	0.00	0.00	0	0.00	
£ / R	On 26/02/2016	Any day expiry			24.01420	24.01420		23.83910	23.83910		22.86	0.00	0.00	0	163.00	
£ / R	On 29/02/2016	Any day expiry			24.02750	24.02750		23.85230	23.85230		22.72	0.00	0.00	0	56.00	
£ / R	On 07/03/2016	Any day expiry			24.05850	24.05850		23.88290	23.88290		22.67	0.00	0.00	0	50.00	
£ / R	On 14/03/2016	Foreign Exchange Future			24.08940	24.08940		23.91360	23.91360		20.71	0.00	1,951,241.40	81	32,240.00	
£ / R	On 14/03/2016	Foreign Exchange Future	20.75	Put	36.29680	0.03630		59.16450	0.05916	36.297	21.70	0.04	0.00	0	21,300.00	
£ / R	On 14/03/2016	Foreign Exchange Future	22.05	Put	162.82930	0.16283		189.90090	0.18990	162.829	21.51	0.15	0.00	0	6,000.00	
£ / R	On 14/03/2016	Foreign Exchange Future	23.15	Put	450.31600	0.45032		510.40110	0.51040	450.316	21.93	0.31	0.00	0	4,000.00	
£ / R	On 14/03/2016	Foreign Exchange Future	23.95	Call	951.59550	0.95160		855.00030	0.85500	951.596	22.66	0.54	0.00	0	11,400.00	
£ / R	On 14/03/2016	Foreign Exchange Future	25.30	Call	470.00340	0.47000		415.97850	0.41598	470.003	23.94	0.32	0.00	0	7,800.00	
£ / R	On 15/04/2016	Any day expiry			24.92020	24.92020		24.73200	24.73200		23.03	0.00	0.00	0	55.00	
£ / R	On 13/06/2016	Foreign Exchange Future			24.51790	24.51790		24.33770	24.33770		21.91	0.00	0.00	0	2,296.00	
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	1,473.84740	1.47385		1,389.34970	1.38935	1,473.847	21.77	0.55	0.00	0	1,300.00	
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	746.20080	0.74620		699.31490	0.69931	746.201	23.54	0.33	0.00	0	2,600.00	
£ / R	On 08/09/2016	Any day expiry			24.94910	24.94910		24.76390	24.76390		21.13	0.00	0.00	0	0.00	
£ / R	On 08/09/2016	Any day expiry	21.20	Put	282.95690	0.28296		319.31250	0.31931	282.957	19.52	0.13	0.00	0	12,264.00	
£ / R	On 08/09/2016	Any day expiry	25.85	Call	1,364.08220	1.36408		1,300.85990	1.30086	1,364.082	21.76	0.45	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 19/09/2016	Foreign Exchange Future			25.00480		25.00480		24.81920	24.81920		21.01	0.00	0.00	0	225.00
£ / R	On 19/12/2016	Foreign Exchange Future			25.48980		25.48980		25.29610	25.29610		20.47	0.00	0.00	0	0.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.14235		0.14235		0.14045	0.14045		23.49	0.00	0.00	0	6,998.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.14522		0.14522		0.14327	0.14327		22.13	0.00	0.00	0	4,588.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14851		0.14851		0.14652	0.14652		21.67	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry			18.06820		18.06820		17.81730	17.81730		23.78	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	3,218.27700		3.21828		2,967.48900	2,967.49	3,218.277	33.09	1.00	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	3,148.29420		3.14829		2,897.52990	2,897.53	3,148.294	32.81	1.00	0.00	0	1,000.00
€ / R	On 29/01/2016	Any day expiry			18.08280		18.08280		17.83360	17.83360		23.66	0.00	0.00	0	0.00
€ / R	On 29/01/2016	Any day expiry	15.15	Put	0.34760		0.00035		0.85510	0.00086	0.348	28.92	0.00	0.00	0	100.00
€ / R	On 29/01/2016	Any day expiry	15.52	Call	2,563.64030		2.56364		2,315.72590	2,315.73	2,563.640	27.43	1.00	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry			18.16280		18.16280		17.92190	17.92190		22.15	0.00	0.00	0	0.00
€ / R	On 19/02/2016	Any day expiry	15.40	Put	6.18590		0.00619		7.58050	0.00758	6.186	23.91	0.01	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry	16.06	Call	2,117.21890		2.11722		1,878.04160	1,878.04	2,117.219	21.21	0.97	0.00	0	100.00
€ / R	On 26/02/2016	Any day expiry			18.18950		18.18950		17.94800	17.94800		21.94	0.00	0.00	0	34.00
€ / R	On 07/03/2016	Any day expiry			18.22760		18.22760		17.98540	17.98540		21.59	0.00	0.00	0	5.00
€ / R	On 14/03/2016	Foreign Exchange Future			18.25420		18.25420		18.01160	18.01160		21.44	0.00	14,767,647.80	809	67,824.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	0.73910		0.00074		0.80790	0.00081	0.739	27.87	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	0.91650		0.00092		1.04200	0.00104	0.917	27.51	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	2.27490		0.00227		3.00240	0.00300	2.275	25.96	0.00	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	2.90820		0.00291		3.97520	0.00398	2.908	25.54	0.00	0.00	0	17,534.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	6.23090		0.00623		8.78400	0.00878	6.231	24.18	0.01	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	3,363.36190		3.36336		3,124.02850	3,124.03	3,363.362	23.44	0.99	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Put	9.16190		0.00916		12.42850	0.01243	9.162	23.44	0.01	0.00	0	33,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	9.89020		0.00989		13.31960	0.01332	9.890	23.30	0.02	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Call	2,900.78980		2.90079		2,662.96230	2,662.96	2,900.790	22.29	0.97	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	16.58980		0.01659		21.36230	0.02136	16.590	22.29	0.03	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	2,338.13180		2.33813		2,103.17950	2,103.18	2,338.132	20.87	0.95	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	2,290.25760		2.29026		2,055.63160	2,055.63	2,290.258	20.74	0.95	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	2,147.42910		2.14743		1,913.88040	1,913.88	2,147.429	20.38	0.94	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	2,005.95380		2.00595		1,778.00900	1,778.01	2,005.954	20.01	0.92	0.00	0	36,640.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.90	Call	1,482.64250		1.48264		1,283.27050	1,283.27	1,482.643	19.90	0.84	0.00	0	19,500.00
€ / R	On 13/06/2016	Foreign Exchange Future			18.62600		18.62600		18.37690	18.37690		20.54	0.00	0.00	0	9,122.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	13.31070		0.01331		16.63620	0.01664	13.311	20.03	0.02	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	2,755.72490		2.75572		2,535.93670	2,535.94	2,755.725	18.29	0.91	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			19.05160		19.05160		18.79520	18.79520		20.41	0.00	1,143,096.00	60	6,030.00
€ / R	On 19/12/2016	Foreign Exchange Future			19.47530		19.47530		19.21330	19.21330		20.46	0.00	0.00	0	4,500.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	285.47870		0.28548		329.08840	0.32909	285.479	18.52	0.15	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	393.12640		0.39313		446.21680	0.44622	393.126	18.52	0.19	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	1,106.76880		1.10677		1,022.80120	1,022.80	1,106.769	21.81	0.42	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	861.49720		0.86150		798.89960	0.79890	861.497	22.96	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			106.59369		106.59369		105.98757	105.98757			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			103.98392		103.98392		103.36091	103.36091			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.31882		100.31882		100.28403	100.28403			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.46990		100.46990		100.42420	100.42420			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			101.24475		101.24475		101.14438	101.14438			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			100.86053		100.86053		100.72533	100.72533			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			103.10547		103.10547		102.69684	102.69684			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			102.73519		102.73519		102.31014	102.31014			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			453.63700		453.63700		455.52300	455.52300			0.00	0.00	0	2.00
AL37	On 05/05/2016	Index Future			461.79000		461.79000		463.71300	463.71300			0.00	0.00	0	0.00
AL7T	On 04/02/2016	Index Future			517.09000		517.09000		520.27500	520.27500			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			526.38400		526.38400		529.62900	529.62900			0.00	0.00	0	0.00
ALBI	On 04/02/2016	Index Future			469.43400		469.43400		472.57700	472.57700			0.00	0.00	0	660.00
ALBI	On 05/05/2016	Index Future			477.87100		477.87100		481.07300	481.07300			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future			486.98900		486.98900		490.26100	490.26100			0.00	0.00	0	0.00
AU\$ / R	On 15/01/2016	Any day expiry			11.48940		11.48940		11.51170	11.51170		29.54	0.00	0.00	0	3.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			11.56860		11.56860		11.60170	11.60170		20.20	0.00	520,587.00	45	14,384.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	13.45710	0.01346		13.37140	0.01337		13.457	22.57	0.03	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	1,208.07850	1.20808		1,239.88120	1.23988		1,208.079	20.02	0.91	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.80	Put	98.65870	0.09866		94.17190	0.09417		98.659	19.89	0.19	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	463.83370	0.46383		488.69330	0.48869		463.834	20.11	0.59	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.41	Call	458.41090	0.45841		483.20900	0.48321		458.411	20.12	0.58	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	12.60	Call	99.03540	0.09904		111.84050	0.11184		99.035	22.15	0.18	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.72450	11.72450		11.75530	11.75530			18.39	0.00	293,112.50	25	2,814.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.90370	11.90370		11.93310	11.93310			17.86	0.00	892,777.50	75	501.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			12.08350	12.08350		12.11190	12.11190			17.89	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			11.61640	11.61640		11.65990	11.65990			18.24	0.00	0.00	0	0.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.82570	11.82570		11.86890	11.86890			17.58	0.00	0.00	0	0.00
CHF / R	On 14/03/2016	Foreign Exchange Future			16.69660	16.69660		16.47800	16.47800			22.43	0.00	0.00	0	6,452.00
CHF / R	On 13/06/2016	Foreign Exchange Future			17.06530	17.06530		16.84030	16.84030			21.38	0.00	0.00	0	0.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.49300	2.49300		2.49170	2.49170			23.26	0.00	0.00	0	158.00
CNH / R	On 13/06/2016	Foreign Exchange Future			2.50280	2.50280		2.50660	2.50660			21.58	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
DKK / R	On 14/03/2016	Foreign Exchange Future		2.44670	2.44670		2.42150	2.42150		23.14	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future		2.49710	2.49710		2.47270	2.47270		22.91	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		11.06237	75.65295		10.96785	76.22504			0.00	0.00	0	8,710.00
ES33	On 05/05/2016	Bond Future		11.17477	73.22132		11.07688	73.80409			0.00	0.00	0	0.00
ES33	On 04/08/2016	Bond Future		11.27801	74.63379		11.17645	75.22919			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		11.19118	79.79520		11.09157	80.47195			0.00	0.00	0	2,750.00
ES42	On 05/05/2016	Bond Future		11.30338	76.96681		11.20008	77.65621			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		469.45500	469.45500		472.36400	472.36400			0.00	0.00	0	490.00
GOVI	On 05/05/2016	GOVI		477.89300	477.89300		480.85700	480.85700			0.00	0.00	0	146.00
GOVI	On 04/08/2016	GOVI		487.01100	487.01100		490.04000	490.04000			0.00	0.00	0	0.00
HK\$/R	On 14/03/2016	Foreign Exchange Future		2.14590	2.14590		2.13000	2.13000		20.28	0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future		2.14490	2.14490		2.13000	2.13000		19.73	0.00	7,251,906.90	3,381	3,381.00
HK\$/R	On 19/09/2016	Foreign Exchange Future		2.14400	2.14400		2.13000	2.13000		19.70	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		2.18060	2.18060		2.13000	2.13000		21.00	0.00	0.00	0	0.00
I2025	On 04/02/2016	Bond Future		121.51823	121.51823		121.52519	121.52519			0.00	0.00	0	2,111.00
I2025	On 05/05/2016	Bond Future		123.68373	123.68373		123.69139	123.69139			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		101.41251	101.41251		101.41791	101.41791			0.00	0.00	0	185.00

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
I2033	On 05/05/2016	Bond Future		102.24442	102.24442		102.25025	102.25025			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		125.86301	125.86301		125.87002	125.87002			0.00	0.00	0	17,818.00
I2038	On 05/05/2016	Bond Future		128.10590	128.10590		128.11359	128.11359			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		127.63676	127.63676		127.64362	127.64362			0.00	0.00	0	12,126.00
I2046	On 05/05/2016	Bond Future		128.48168	128.48168		128.48914	128.48914			0.00	32,634,346.72	254	115.00
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		136.06682	136.06682		136.07399	136.07399			0.00	0.00	0	13,364.00
I2050	On 05/05/2016	Bond Future		138.49157	138.49157		138.49945	138.49945			0.00	16,342,005.26	118	618.00
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		233.45400	233.45400		233.46800	233.46800			0.00	0.00	0	1,039.00
IGOV	On 05/05/2016	Index Future		237.61500	237.61500		237.62900	237.62900			0.00	0.00	0	21.00
IGOV	On 04/08/2016	Index Future		242.14100	242.14100		242.16000	242.16000			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future		632.55100	632.55100		632.53600	632.53600			0.00	0.00	0	157.00
ILBI	On 05/05/2016	Index Future		643.31400	643.31400		643.30100	643.30100			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future		6.73000	93.27000		6.73000	93.27000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future		7.03000	92.97000		7.00000	93.00000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		7.12000	92.88000		7.08000	92.92000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future		7.37000	92.63000		7.33000	92.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future		7.45000	92.55000		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.64000	92.36000		7.59000	92.41000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		8.00000	92.00000		7.95000	92.05000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		8.28000	91.72000		8.19000	91.81000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		8.49000	91.51000		8.41000	91.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		8.67000	91.33000		8.59000	91.41000			0.00	0.00	0	500.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		8.83000	91.17000		8.74000	91.26000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		8.98000	91.02000		8.89000	91.11000			0.00	0.00	0	0.00
KES / R	On 14/03/2016	Foreign Exchange Future		0.16150	0.16150		0.15980	0.15980			0.00	0.00	0	1,266.00
KES / R	On 13/06/2016	Foreign Exchange Future		0.16160	0.16160		0.15890	0.15890			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future		0.16100	0.16100		0.15770	0.15770			0.00	0.00	0	0.00
NGN / R	On 14/03/2016	Foreign Exchange Future		0.07110	0.07110		0.07050	0.07050			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future		0.06630	0.06630		0.06580	0.06580			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future		0.06430	0.06430		0.06340	0.06340			0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future		10.71370	10.71370		10.84430	10.84430		14.16	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
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			10.84560		10.84560		10.97510	10.97510		15.50	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.99610		10.99610		11.12690	11.12690		16.25	0.00	0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.09250		1.09250		1.08660	1.08660			0.00	0.00	0	6,335.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.09570		1.09570		1.08980	1.08980			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.09950		1.09950		1.09370	1.09370			0.00	0.00	0	0.00
R186	On 04/02/2016	Bond Future			9.66145		106.97514		9.56152	107.66703		11.56	0.00	58,836,327.00	550	69,743.00
R186	On 04/02/2016	Bond Future	7.90	Call	0.01000		0.00001		0.03000	0.00003	0.010	11.24	0.00	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.02	Call	0.02000		0.00002		0.09000	0.00009	0.020	11.24	0.00	0.00	0	700.00
R186	On 04/02/2016	Bond Future	8.40	Call	0.91000		0.00091		2.69000	0.00269	0.910	11.24	0.00	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.45	Call	1.41000		0.00141		3.98000	0.00398	1.410	11.24	0.00	0.00	0	350.00
R186	On 04/02/2016	Bond Future	8.65	Put	7,307.73000		7.30773		6,625.66000	6.62566	7,307.730	11.24	0.99	0.00	0	340.00
R186	On 04/02/2016	Bond Future	8.70	Put	6,933.93000		6.93393		6,255.30000	6.25530	6,933.930	11.24	0.99	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.75	Put	6,563.02000		6.56302		5,888.82000	5.88882	6,563.020	11.24	0.99	0.00	0	11,695.00
R186	On 04/02/2016	Bond Future	8.80	Put	6,195.36000		6.19536		5,526.76000	5.52676	6,195.360	11.24	0.98	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.83	Put	5,976.51000		5.97651		5,311.91000	5.31191	5,976.510	11.24	0.98	0.00	0	33.00
R186	On 04/02/2016	Bond Future	9.20	Put	3,448.59000		3.44859		2,891.11000	2.89111	3,448.590	11.30	0.86	0.00	0	700.00
R186	On 05/05/2016	Bond Future			9.75254		108.89779		9.64846	109.60272		11.32	0.00	0.00	0	10.00
R186	On 05/05/2016	Bond Future	8.75	Put	7,605.38000		7.60538		7,029.30000	7.02930	7,605.380	11.00	0.84	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	6,991.32000		6.99132		6,436.12000	6.43612	6,991.320	11.03	0.81	0.00	0	5,350.00
R186	On 04/08/2016	Bond Future			9.83160		105.69352		9.72293	106.41405		11.21	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			289.45977		289.45977		289.47679	289.47679			0.00	0.00	0	714.00
R197	On 05/05/2016	Bond Future			294.61812		294.61812		294.63665	294.63665			0.00	7,954,689.24	27	66.00
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			236.90503		236.90503		236.91839	236.91839			0.00	0.00	0	42,944.00
R202	On 05/05/2016	Bond Future			241.12700		241.12700		241.14134	241.14134			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			9.55236		94.36223		9.44740	94.86290		8.95	0.00	385,564,071.78	4,086	14,810.00
R2023	On 05/05/2016	Bond Future			9.65797		92.12826		9.54776	92.63845		9.08	0.00	0.00	0	0.00
R2023	On 04/08/2016	Bond Future			9.74923		93.90504		9.63302	94.42677		8.51	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			8.48242		102.97810		8.34954	103.17265		2.05	0.00	239,938,973.00	2,330	17,894.00
R203	On 05/05/2016	Bond Future			8.71412		100.65844		8.55459	100.85706		1.95	0.00	0.00	0	0.00
R203	On 04/08/2016	Bond Future			8.93717		102.59998		8.73720	102.80432		1.59	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R203	On 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			10.03088		85.10290		9.93103	85.76686			0.00	0.00	0	18,752.00
R2030	On 05/05/2016	Bond Future			10.11935		86.63260		10.01597	87.30895			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			10.13572		88.12241		10.03084	88.85959		14.90	0.00	0.00	0	8,437.00
R2032	On 04/02/2016	Bond Future	9.20	Put	6,943.00000		6.94300	6,226.12000	6.22612	6,943.000		14.50	0.98	0.00	0	22.00
R2032	On 04/02/2016	Bond Future	9.30	Put	6,179.15000		6.17915	5,476.09000	5.47609	6,179.150		14.52	0.97	0.00	0	22.00
R2032	On 05/05/2016	Bond Future			10.22209		85.54878		10.11360	86.29966		15.41	0.00	0.00	0	0.00
R2032	On 04/08/2016	Bond Future			10.29852		87.19925		10.18613	87.96622		14.62	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			10.24982		85.23105		10.14998	85.98679		16.77	0.00	0.00	0	50,569.00
R2037	On 04/02/2016	Bond Future	9.30	Put	7,667.69000		7.66769	6,931.80000	6.93180	7,667.690		16.32	0.99	0.00	0	16.00
R2037	On 04/02/2016	Bond Future	9.43	Put	6,579.35000		6.57935	5,862.19000	5.86219	6,579.350		16.32	0.97	0.00	0	16.00
R2037	On 05/05/2016	Bond Future			10.33364		86.76301		10.23050	87.53284		16.57	0.00	1,214,682.14	14	14.00
R2037	On 04/08/2016	Bond Future			10.40975		84.17724		10.30298	84.96353		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			8.91391		98.81004		8.78780	99.11907		3.94	0.00	72,724,189.44	736	38,159.00
R204	On 05/05/2016	Bond Future			9.08698		100.58598		8.94706	100.90111		3.74	0.00	0.00	0	0.00
R204	On 04/08/2016	Bond Future			9.24537		98.48426		9.08795	98.80729		3.44	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 04/02/2016	Bond Future			10.32998		88.49312		10.23015	89.29212		17.20	0.00	0.00	0	1,820.00
R2040	On 05/05/2016	Bond Future			10.41449		90.08376		10.31135	90.89762		17.00	0.00	0.00	0	0.00
R2040	On 04/08/2016	Bond Future			10.49154		87.31149		10.38476	88.14276		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			10.32935		85.83491		10.22950	86.63568		17.76	0.00	0.00	0	19,969.00
R2044	On 05/05/2016	Bond Future			10.41115		87.37772		10.30801	88.19347		17.56	0.00	0.00	0	0.00
R2044	On 04/08/2016	Bond Future			10.48561		84.67858		10.37889	85.51166		17.53	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			10.29477		89.50095		10.19491	90.31778		17.31	0.00	0.00	0	60,433.00
R2048	On 04/02/2016	Bond Future	9.45	Put	7,417.31000		7.41731	6,636.44000	6.63644	7,417.310		16.85	0.97	0.00	0	75.00
R2048	On 04/02/2016	Bond Future	9.55	Put	6,514.82000		6.51482	5,756.17000	5.75617	6,514.820		16.87	0.96	0.00	0	75.00
R2048	On 05/05/2016	Bond Future			10.37112		86.67248		10.26804	87.50450		18.00	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2048	On 04/08/2016	Bond Future			10.43843		88.34413		10.33188	89.19390		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			9.18457		94.22323		9.07424	94.56752		5.51	0.00	0.00	0	46,608.00
R207	On 04/02/2016	Bond Future	7.27	Call	0.00000		0.00000		0.00000	0.00000	0.000	5.32	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	5.32	0.00	0.00	0	19.00
R207	On 05/05/2016	Bond Future			9.33589		95.91674		9.21665	96.26773		5.30	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	28.54000		0.02854		40.81000	0.04081	28.540	5.12	0.03	0.00	0	43.00
R207	On 04/08/2016	Bond Future			9.47241		94.12167		9.34235	94.48118		4.99	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			9.35469		91.97991		9.23944	92.41313		7.02	0.00	123,896,938.77	1,347	43,779.00
R208	On 05/05/2016	Bond Future			9.48077		90.23151		9.35822	90.67303		7.04	0.00	0.00	0	0.00
R208	On 04/08/2016	Bond Future			9.59251		91.97203		9.46148	92.42377		6.49	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			10.13817		69.12034		10.04333	69.71777		17.03	0.00	84,879,777.52	1,228	40,116.00
R209	On 04/02/2016	Bond Future	9.52	Put	4,147.98000		4.14798		3,622.51000	3.62251	4,147.980	16.70	0.92	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			10.21366		67.21303		10.11587	67.82158		17.65	0.00	11,090,149.95	165	165.00
R209	On 05/05/2016	Bond Future	8.25	Call	59.85000		0.05985		79.27000	0.07927	59.850	17.17	0.03	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	370.94000		0.37094		457.90000	0.45790	370.940	17.17	0.12	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			10.28002		68.50971		10.17906	69.13130		16.79	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	1,709.97000		1.70997		1,930.98000	1.93098	1,709.970	16.49	0.33	0.00	0	6,000.00
R209	On 04/08/2016	Bond Future	10.60	Call	4,456.85000		4.45685		4,854.24000	4.85424	4,456.850	17.01	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			180.49821		180.49821		180.50871	180.50871			0.00	0.00	0	3,861.00
R210	On 05/05/2016	Bond Future			181.54749		181.54749		181.55904	181.55904			0.00	1,089,284.94	6	6.00
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			134.70924		134.70924		134.57990	134.57990			0.00	0.00	0	720.00
R211	On 05/05/2016	Bond Future			137.10986		137.10986		136.97879	136.97879			0.00	274,219.72	2	2.00

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
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	139.96765	139.96765		139.97582	139.97582			0.00	0.00	0	1,569.00
R212	On 05/05/2016		Bond Future	142.46198	142.46198		142.47082	142.47082			0.00	2,706,777.62	19	19.00
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	10.05587	79.67516		9.95101	80.34383		14.84	0.00	0.00	0	47,764.00
R213	On 05/05/2016		Bond Future	10.13636	77.55750		10.02802	78.23869		15.33	0.00	0.00	0	0.00
R213	On 04/08/2016		Bond Future	10.20658	79.05333		10.09445	79.74907		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	10.24412	69.34380		10.14426	69.98820		17.55	0.00	0.00	0	29,967.00
R214	On 04/02/2016	9.35	Put	6,185.92000	6.18592	5,563.56000	5.56356	6,185.920	17.08	0.98	0.00	0	25.00	
R214	On 04/02/2016	9.45	Put	5,467.69000	5.46769	4,859.62000	4.85962	5,467.690	17.08	0.97	0.00	0	25.00	
R214	On 05/05/2016		Bond Future	10.31784	67.29403		10.21491	67.95039		18.23	0.00	0.00	0	4,680.00
R214	On 04/08/2016		Bond Future	10.38252	68.59194		10.27628	69.26222		17.34	0.00	0.00	0	0.00
R214	On 04/08/2016	8.55	Call	332.73000	0.33273	399.72000	0.39972	332.730	16.86	0.09	0.00	0	1,300.00	
R214	On 04/08/2016	9.30	Call	1,064.64000	1.06464	1,231.09000	1.23109	1,064.640	16.88	0.23	0.00	0	1,300.00	
R214	On 04/08/2016	10.30	Call	3,302.30000	3.30230	3,658.02000	3.65802	3,302.300	17.37	0.50	0.00	0	6,300.00	
R214	On 04/08/2016	11.30	Call	6,818.05000	6.81805	7,334.69000	7.33469	6,818.050	17.98	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	29,140.04000	29,140.04000		28,904.00000	28,904.00000			0.00	0.00	0	0.00
SGD / R	On 14/03/2016		Foreign Exchange Future	11.58470	11.58470		11.55620	11.55620		19.51	0.00	0.00	0	0.00
SGD / R	On 13/06/2016		Foreign Exchange Future	11.75860	11.75860		11.72800	11.72800		18.33	0.00	0.00	0	0.00
TRY / R	On 14/03/2016		Foreign Exchange Future	5.42490	5.42490		5.41230	5.41230		19.49	0.00	0.00	0	0.00
TRY / R	On 13/06/2016		Foreign Exchange Future	5.38010	5.38010		5.37000	5.37000		18.02	0.00	0.00	0	0.00
ZMW / R	On 14/03/2016		Foreign Exchange Future	1.44290	1.44290		1.43220	1.43220			0.00	0.00	0	1.00
ZMW / R	On 13/06/2016		Foreign Exchange Future	1.38020	1.38020		1.37630	1.37630			0.00	0.00	0	0.00

Total for Derivatives : 2,246,989,619.20 93,725 4056494.00

Grand Total: 2,246,989,619.20 93,725 4056494.00