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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/01/2016

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 20/01/2016	Any day expiry	16.78380	16.78380	16.72270	16.72270		26.30	0.00	0.00	0	0.00
\$ / R	15.65	Call	1,134.77360	1.13477	1,075.85140	1.07585	1,134.774	38.10	0.99	0.00	0	5,000.00	
\$ / R	15.81	Call	976.00620	0.97601	919.19200	0.91919	976.006	36.80	0.99	0.00	0	5,000.00	
\$ / R		On 21/01/2016	Any day expiry	16.78380	16.78380	16.72270	16.72270		25.12	0.00	0.00	0	0.00
\$ / R	15.99	Call	802.45060	0.80245	749.23750	0.74924	802.451	31.52	0.96	0.00	0	10,000.00	
\$ / R		On 22/01/2016	Any day expiry	16.78680	16.78680	16.72560	16.72560		24.53	0.00	0.00	0	0.00
\$ / R	15.66	Call	1,129.73170	1.12973	1,071.41970	1.07142	1,129.732	30.85	0.98	0.00	0	5,000.00	
\$ / R		On 27/01/2016	Any day expiry	16.80200	16.80200	16.74030	16.74030		22.42	0.00	0.00	0	0.00
\$ / R	11.80	Put	0.00000	0.00000	0.00000	0.00000	0.000	25.18	0.00	0.00	0	250.00	
\$ / R	13.50	Put	0.02640	0.00003	0.04900	0.00005	0.026	37.98	0.00	0.00	0	150.00	
\$ / R	14.48	Call	2,322.47770	2.32248	2,261.14200	2.26114	2,322.478	32.96	1.00	0.00	0	250.00	
\$ / R	15.32	Call	1,485.92900	1.48593	1,426.58850	1.42659	1,485.929	27.40	0.98	0.00	0	150.00	
\$ / R		On 29/01/2016	Any day expiry	16.80740	16.80740	16.74600	16.74600		22.48	0.00	0.00	0	212.00
\$ / R	13.74	Put	0.08760	0.00009	0.15280	0.00015	0.088	34.42	0.00	0.00	0	100.00	
\$ / R	14.26	Call	2,547.79940	2.54780	2,486.66730	2.48667	2,547.799	32.14	1.00	0.00	0	100.00	
\$ / R	14.50	Put	0.79330	0.00079	1.29460	0.00129	0.793	31.09	0.00	0.00	0	2,000.00	

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 01/02/2016	Any day expiry			16.81550	16.81550	16.84100	16.84100	21.69	0.00	0.00	0	0.00
\$ / R	16.84	Call	On 01/02/2016	Any day expiry	274.93310	0.27493		0.00000	0.00000	274.933	21.83	0.49	20,836,527.25	2,500	2,500.00
\$ / R			On 10/02/2016	Any day expiry	16.83980	16.83980		16.78040	16.78040		21.58	0.00	0.00	0	0.00
\$ / R	16.01	Call	On 10/02/2016	Any day expiry	900.69510	0.90070		857.56310	0.85756	900.695	20.31	0.85	0.00	0	5,000.00
\$ / R			On 12/02/2016	Any day expiry	16.84520	16.84520		16.78620	16.78620		21.79	0.00	0.00	0	506.00
\$ / R	11.60	Put	On 12/02/2016	Any day expiry	0.00760	0.00001		0.01150	0.00001	0.008	35.26	0.00	0.00	0	1,000.00
\$ / R	15.40	Call	On 12/02/2016	Any day expiry	1,463.27030	1.46327		1,409.35210	1.40935	1,463.270	20.77	0.95	0.00	0	1,000.00
\$ / R	16.66	Call	On 12/02/2016	Any day expiry	475.32300	0.47532		450.60700	0.45061	475.323	21.47	0.59	0.00	0	5,000.00
\$ / R	16.69	Call	On 12/02/2016	Any day expiry	459.38370	0.45938		435.44770	0.43545	459.384	21.52	0.58	0.00	0	5,000.00
\$ / R			On 15/02/2016	Any day expiry	16.85330	16.85330		16.79480	16.79480		21.38	0.00	36,549,906.50	2,165	4,330.00
\$ / R			On 16/02/2016	Any day expiry	16.85600	16.85600		16.79760	16.79760		21.43	0.00	0.00	0	993.00
\$ / R			On 17/02/2016	Any day expiry	16.85870	16.85870		16.80050	16.80050		21.48	0.00	0.00	0	300.00
\$ / R			On 19/02/2016	Any day expiry	16.86410	16.86410		16.80620	16.80620		21.56	0.00	0.00	0	0.00
\$ / R	13.93	Call	On 19/02/2016	Any day expiry	2,935.82530	2.93583		2,878.62340	2.87862	2,935.825	24.95	1.00	0.00	0	3,600.00
\$ / R	14.30	Put	On 19/02/2016	Any day expiry	2.93290	0.00293		3.72580	0.00373	2.933	23.24	0.01	0.00	0	100.00
\$ / R	14.91	Call	On 19/02/2016	Any day expiry	1,961.45770	1.96146		1,904.23940	1.90424	1,961.458	20.42	0.98	0.00	0	100.00
\$ / R			On 25/02/2016	Any day expiry	16.88270	16.88270		16.82510	16.82510		21.58	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 25/02/2016	Any day expiry	0.03280	0.00003		0.05470	0.00005	0.033	29.87	0.00	0.00	0	250.00
\$ / R	13.50	Put	On 25/02/2016	Any day expiry	1.86350	0.00186		2.57390	0.00257	1.863	26.60	0.00	0.00	0	150.00
\$ / R	14.84	Call	On 25/02/2016	Any day expiry	2,054.20120	2.05420		1,998.10610	1.99811	2,054.201	20.92	0.97	0.00	0	250.00
\$ / R	15.64	Call	On 25/02/2016	Any day expiry	1,300.83880	1.30084		1,251.84880	1.25185	1,300.839	19.75	0.89	0.00	0	150.00
\$ / R			On 26/02/2016	Any day expiry	16.88630	16.88630		16.82850	16.82850		21.62	0.00	0.00	0	392.00
\$ / R			On 29/02/2016	Any day expiry	16.89690	16.89690		16.83880	16.83880		21.43	0.00	0.00	0	133.00
\$ / R	13.92	Put	On 29/02/2016	Any day expiry	3.99280	0.00399		5.07110	0.00507	3.993	24.31	0.01	0.00	0	100.00
\$ / R	14.60	Call	On 29/02/2016	Any day expiry	2,306.92140	2.30692		2,250.41810	2.25042	2,306.921	21.63	0.98	0.00	0	100.00
\$ / R			On 02/03/2016	Any day expiry	16.90390	16.90390		16.84570	16.84570		21.51	0.00	0.00	0	0.00
\$ / R	14.60	Call	On 02/03/2016	Any day expiry	2,315.23750	2.31524		2,258.78200	2.25878	2,315.238	21.61	0.98	0.00	0	10,000.00
\$ / R	14.61	Call	On 02/03/2016	Any day expiry	2,305.39540	2.30540		2,248.94870	2.24895	2,305.395	21.57	0.98	0.00	0	10,000.00
\$ / R	14.62	Call	On 02/03/2016	Any day expiry	2,295.55520	2.29556		2,239.11760	2.23912	2,295.555	21.53	0.98	0.00	0	10,000.00
\$ / R			On 07/03/2016	Any day expiry	16.92150	16.92150		16.86280	16.86280		21.41	0.00	0.00	0	301.00
\$ / R			On 11/03/2016	Any day expiry	16.93570	16.93570		16.87650	16.87650		21.63	0.00	0.00	0	272.00
\$ / R			On 14/03/2016	Foreign Exchange Future	16.94620	16.94620		16.88680	16.88680		21.49	0.00	476,628,821.20	28,126	963,621.00
\$ / R	11.55	Put	On 14/03/2016	Foreign Exchange Future	0.07210	0.00007		0.10900	0.00011	0.072	27.57	0.00	0.00	0	42,370.00
\$ / R	11.60	Put	On 14/03/2016	Foreign Exchange Future	0.08480	0.00008		0.12740	0.00013	0.085	27.57	0.00	0.00	0	30,000.00
\$ / R	11.80	Put	On 14/03/2016	Foreign Exchange Future	0.15900	0.00016		0.23290	0.00023	0.159	27.57	0.00	0.00	0	1,000.00
\$ / R	11.83	Put	On 14/03/2016	Foreign Exchange Future	0.17420	0.00017		0.25430	0.00025	0.174	27.57	0.00	0.00	0	1,204.00
\$ / R	11.91	Put	On 14/03/2016	Foreign Exchange Future	0.20930	0.00021		0.30350	0.00030	0.209	27.45	0.00	0.00	0	788.00
\$ / R	11.95	Put	On 14/03/2016	Foreign Exchange Future	0.22720	0.00023		0.32840	0.00033	0.227	27.37	0.00	0.00	0	1,000.00
\$ / R	12.00	Put	On 14/03/2016	Foreign Exchange Future	0.25150	0.00025		0.36210	0.00036	0.251	27.28	0.00	0.00	0	30,000.00
\$ / R	12.11	Put	On 14/03/2016	Foreign Exchange Future	0.31390	0.00031		0.44820	0.00045	0.314	27.06	0.00	0.00	0	786.00
\$ / R	12.26	Put	On 14/03/2016	Foreign Exchange Future	0.42290	0.00042		0.59710	0.00060	0.423	26.77	0.00	0.00	0	10,000.00
\$ / R	12.55	Call	On 14/03/2016	Foreign Exchange Future	4,396.94210	4.39694		4,337.82550	4.33783	4,396.942	26.21	1.00	0.00	0	12,000.00
\$ / R	12.74	Put	On 14/03/2016	Foreign Exchange Future	1.06220	0.00106		1.44800	0.00145	1.062	25.84	0.00	0.00	0	10,000.00
\$ / R	12.80	Call	On 14/03/2016	Foreign Exchange Future	4,147.38770	4.14739		4,088.41230	4.08841	4,147.388	25.73	1.00	0.00	0	20,000.00

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	12.95	Put	1.56540	0.00157	2.10270	0.00210	1.565	25.44	0.00	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	2.05370	0.00205	2.73030	0.00273	2.054	25.15	0.00	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	3,748.65500	3.74865	3,690.04190	3.69004	3,748.655	24.95	1.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	2.73000	0.00273	3.59050	0.00359	2.730	24.84	0.01	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	3,450.34480	3.45034	3,392.16480	3.39216	3,450.345	24.37	0.99	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	3,400.71500	3.40072	3,342.51410	3.34251	3,400.715	24.27	0.99	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	5.95200	0.00595	7.35130	0.00735	5.952	23.69	0.01	0.00	0	4,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	3,192.23450	3.19223	3,134.24440	3.13424	3,192.235	23.66	0.99	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	3,013.92770	3.01393	2,956.13700	2.95614	3,013.928	23.14	0.99	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.95	Put	7.83440	0.00783	9.45510	0.00946	7.834	23.11	0.01	0.00	0	32,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	2,954.58960	2.95459	2,896.86900	2.89687	2,954.590	22.96	0.98	0.00	0	1,750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	2,855.81830	2.85582	2,798.21840	2.79822	2,855.818	22.67	0.98	0.00	0	9,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	11.02360	0.01102	12.94900	0.01295	11.024	22.38	0.02	0.00	0	800.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	2,747.37450	2.74737	2,689.91280	2.68991	2,747.375	22.35	0.98	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.26	Put	11.96110	0.01196	13.96410	0.01396	11.961	22.20	0.02	0.00	0	402.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	2,649.00250	2.64900	2,591.67030	2.59167	2,649.003	22.06	0.98	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	2,462.76200	2.46276	2,405.68720	2.40569	2,462.762	21.51	0.97	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Put	16.56200	0.01656	18.88720	0.01889	16.562	21.51	0.03	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	2,374.90230	2.37490	2,317.95330	2.31795	2,374.902	21.24	0.97	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	2,267.88990	2.26789	2,211.09700	2.21110	2,267.890	20.92	0.96	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Put	21.68990	0.02169	24.29700	0.02430	21.690	20.92	0.04	0.00	0	1,600.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	2,219.39880	2.21940	2,162.67710	2.16268	2,219.399	20.78	0.96	0.00	0	29,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.80	Put	24.80990	0.02481	27.56040	0.02756	24.810	20.63	0.04	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.99	Put	31.99520	0.03200	35.02070	0.03502	31.995	20.08	0.05	0.00	0	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.00	Put	32.42540	0.03243	35.46580	0.03547	32.425	20.05	0.06	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.01	Put	32.86060	0.03286	35.91570	0.03592	32.861	20.02	0.06	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.04	Put	34.20220	0.03420	37.30090	0.03730	34.202	19.93	0.06	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.20	Call	1,788.51290	1.78851	1,732.45040	1.73245	1,788.513	19.47	0.93	0.00	0	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	1,723.35150	1.72335	1,669.60080	1.66960	1,723.351	19.34	0.92	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.45	Put	67.62660	0.06763	75.18830	0.07519	67.627	19.48	0.11	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.53	Call	1,494.85770	1.49486	1,443.97960	1.44398	1,494.858	19.54	0.88	0.00	0	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.55	Call	1,477.81630	1.47782	1,427.19040	1.42719	1,477.816	19.56	0.88	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.56	Call	1,469.32670	1.46933	1,418.82690	1.41883	1,469.327	19.57	0.88	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.57	Call	1,460.85800	1.46086	1,410.48690	1.41049	1,460.858	19.58	0.87	0.00	0	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.59	Call	1,443.98410	1.44398	1,393.87210	1.39387	1,443.984	19.59	0.87	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	1,435.57910	1.43558	1,385.59900	1.38560	1,435.579	19.60	0.87	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	1,312.18120	1.31218	1,264.29420	1.26429	1,312.181	19.72	0.84	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Call	1,232.86720	1.23287	1,186.49320	1.18649	1,232.867	19.80	0.82	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Put	136.66720	0.13667	149.69320	0.14969	136.667	19.80	0.18	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	1,118.66240	1.11866	1,074.71910	1.07472	1,118.662	19.92	0.78	0.00	0	750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Put	172.46240	0.17246	187.91910	0.18792	172.462	19.92	0.22	0.00	0	201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.20	Call	977.98260	0.97798	938.37490	0.93837	977.983	20.18	0.73	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.34	Call	888.13650	0.88814	850.89110	0.85089	888.136	20.42	0.69	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.45	Put	325.62470	0.32562	349.63500	0.34964	325.625	20.61	0.34	0.00	0	10,000.00

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\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	792.92860	0.79293	758.37710	0.75838	792.929	20.70	0.64	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.55	Call	764.80830	0.76481	731.09320	0.73109	764.808	20.79	0.63	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	659.99480	0.65999	629.55190	0.62955	659.995	21.14	0.57	0.00	0	35,201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.85	Put	515.89390	0.51589	546.43410	0.54643	515.894	21.32	0.46	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.18	Call	477.08950	0.47709	453.89860	0.45390	477.089	22.01	0.45	0.00	0	12,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.41	Call	400.55960	0.40056	380.47960	0.38048	400.560	22.52	0.40	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	18.24	Call	211.71990	0.21172	200.21290	0.20021	211.720	24.35	0.23	0.00	0	12,500.00
\$ / R	On 15/03/2016	Any day expiry			16.94980	16.94980	16.89020	16.89020		21.52	0.00	0.00	0	350.00
\$ / R	On 16/03/2016	Any day expiry			16.95330	16.95330	16.89360	16.89360		21.55	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	3.51210	0.00351	4.52430	0.00452	3.512	24.61	0.01	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	2,344.75970	2.34476	2,287.65370	2.28765	2,344.760	21.13	0.96	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			16.97770	16.97770	16.91730	16.91730		21.38	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	7.38960	0.00739	8.87930	0.00888	7.390	23.37	0.01	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	2,047.60150	2.04760	1,990.36060	1.99036	2,047.601	19.97	0.94	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			16.99710	16.99710	16.93600	16.93600		21.29	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	0.54850	0.00055	0.72120	0.00072	0.549	27.16	0.00	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	6.36640	0.00637	7.73130	0.00773	6.366	23.12	0.01	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	1,811.66590	1.81167	1,754.59010	1.75459	1,811.666	19.20	0.91	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	1,231.96820	1.23197	1,184.97350	1.18497	1,231.968	19.65	0.78	0.00	0	150.00
\$ / R	On 05/04/2016	Any day expiry			17.01970	17.01970	16.95790	16.95790		21.20	0.00	0.00	0	0.00
\$ / R	On 05/04/2016	Any day expiry	15.87	Call	1,335.46290	1.33546	1,286.22590	1.28623	1,335.463	19.50	0.79	0.00	0	5,000.00
\$ / R	On 06/04/2016	Any day expiry			17.02300	17.02300	16.96100	16.96100		21.21	0.00	0.00	0	0.00
\$ / R	On 06/04/2016	Any day expiry	16.04	Call	1,217.69930	1.21770	1,170.44970	1.17045	1,217.699	19.67	0.76	0.00	0	5,000.00
\$ / R	On 07/04/2016	Any day expiry			17.02620	17.02620	16.96410	16.96410		21.21	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry	16.23	Call	1,095.82230	1.09582	1,052.14210	1.05214	1,095.822	19.90	0.71	0.00	0	5,000.00
\$ / R	On 15/04/2016	Any day expiry			17.05210	17.05210	16.98910	16.98910		21.23	0.00	0.00	0	891.00
\$ / R	On 18/04/2016	Any day expiry			17.06180	17.06180	16.99850	16.99850		21.13	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	16.15340	0.01615	18.41010	0.01841	16.153	20.71	0.02	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	1,753.85480	1.75385	1,698.33510	1.69834	1,753.855	18.96	0.87	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	17.09	Call	707.04220	0.70704	0.00000	0.00000	707.042	21.21	0.51	44,000,779.50	5,000	5,000.00
\$ / R	On 26/04/2016	Any day expiry			17.08800	17.08800	17.02440	17.02440		21.17	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	2.28790	0.00229	2.67800	0.00268	2.288	26.62	0.00	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	9.68390	0.00968	11.09500	0.01109	9.684	21.15	0.01	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	1,599.83940	1.59984	1,546.55720	1.54656	1,599.839	19.17	0.82	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	1,157.36660	1.15737	1,113.45610	1.11346	1,157.367	19.79	0.70	0.00	0	150.00
\$ / R	On 10/05/2016	Any day expiry			17.13420	17.13420	17.07040	17.07040		21.11	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	31.82820	0.03183	35.38130	0.03538	31.828	19.41	0.04	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	1,782.52480	1.78252	1,727.90660	1.72791	1,782.525	18.93	0.84	0.00	0	8,403.00
\$ / R	On 13/05/2016	Any day expiry			17.14410	17.14410	17.08020	17.08020		21.13	0.00	0.00	0	50.00
\$ / R	On 27/05/2016	Any day expiry			17.19020	17.19020	17.12610	17.12610		21.12	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	2.86620	0.00287	3.38370	0.00338	2.866	24.12	0.00	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	12.25650	0.01226	13.88610	0.01389	12.257	19.51	0.02	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	1,415.98980	1.41599	1,367.35530	1.36736	1,415.990	19.50	0.73	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	1,086.62290	1.08662	1,045.82780	1.04583	1,086.623	20.30	0.62	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		17.20340	17.20340		17.13930	17.13930		21.05	0.00	0.00	0	230.00
\$ / R	On 06/06/2016	Any day expiry		17.22320	17.22320		17.15900	17.15900		21.01	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	5.57510	0.00558	6.14410	0.00614	5.575	23.16	0.01	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	1,951.92420	1.95192	1,895.95980	1.89596	1,951.924	18.78	0.84	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry		17.22980	17.22980		17.16550	17.16550		21.02	0.00	0.00	0	0.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	61.97810	0.06198	67.97240	0.06797	61.978	18.50	0.07	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	1,712.14060	1.71214	1,659.84620	1.65985	1,712.141	19.08	0.79	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry		17.23310	17.23310		17.16880	17.16880		21.02	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future		17.24630	17.24630		17.18190	17.18190		21.05	0.00	1,063,682,798.80	61,676	73,521.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	5.95740	0.00596	6.53530	0.00654	5.957	23.06	0.01	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	9.28260	0.00928	10.34240	0.01034	9.283	20.65	0.01	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	9.79080	0.00979	10.92980	0.01093	9.791	20.36	0.01	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	11.02750	0.01103	12.36260	0.01236	11.028	19.72	0.01	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	3,759.50420	3.75950	3,696.79760	3.69680	3,759.504	18.76	0.98	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	13.20420	0.01320	14.89760	0.01490	13.204	18.76	0.02	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	13.44640	0.01345	15.18050	0.01518	13.446	18.66	0.02	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	35.74520	0.03575	40.68990	0.04069	35.745	18.06	0.04	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	53.37970	0.05338	59.30370	0.05930	53.380	18.21	0.06	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	88.70630	0.08871	95.91690	0.09592	88.706	18.41	0.09	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	2,415.12200	2.41512	2,358.20160	2.35820	2,415.122	18.46	0.90	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	2,354.66590	2.35467	2,297.96770	2.29797	2,354.666	18.50	0.89	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	334.65810	0.33466	348.55940	0.34856	334.658	19.26	0.25	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	1,514.36740	1.51437	1,464.82930	1.46483	1,514.367	19.36	0.73	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	1,430.79770	1.43080	1,382.53420	1.38253	1,430.798	19.49	0.71	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	1,254.47600	1.25448	1,210.74950	1.21075	1,254.476	19.86	0.66	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.63	Put	585.06200	0.58506	606.88170	0.60688	585.062	20.03	0.36	0.00	0	6,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	1,054.26940	1.05427	1,015.10120	1.01510	1,054.269	20.52	0.58	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	996.01850	0.99602	958.29870	0.95830	996.019	20.73	0.56	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.79	Call	722.87470	0.72287	693.06010	0.69306	722.875	21.90	0.44	0.00	0	6,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	639.81740	0.63982	612.87320	0.61287	639.817	22.35	0.40	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	612.93690	0.61294	587.03570	0.58704	612.937	22.51	0.38	0.00	0	6,600.00
\$ / R	On 24/06/2016	Any day expiry		17.28250	17.28250		17.21800	17.21800		21.09	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	142.13600	0.14214	152.06570	0.15207	142.136	18.47	0.13	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	1,247.89910	1.24790	1,205.72500	1.20573	1,247.899	20.01	0.64	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry		17.29570	17.29570		17.23110	17.23110		21.05	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	4.05990	0.00406	4.51960	0.00452	4.060	22.77	0.00	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	14.08580	0.01409	15.83990	0.01584	14.086	18.22	0.02	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	1,275.69650	1.27570	1,232.52430	1.23252	1,275.696	19.93	0.64	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	1,073.51450	1.07351	1,034.78220	1.03478	1,073.514	20.62	0.57	0.00	0	150.00
\$ / R	On 26/07/2016	Any day expiry		17.38930	17.38930		17.32430	17.32430		21.05	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	622.19140	0.62219	642.99760	0.64300	622.191	19.77	0.35	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	780.12630	0.78013	750.35080	0.75035	780.126	22.21	0.42	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry		17.39280	17.39280		17.32780	17.32780		21.06	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	5.24040	0.00524	6.04240	0.00604	5.240	21.87	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	16.05730	0.01606		17.75390	0.01775	16.057	17.45	0.02	0.00	0	150.00	
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	1,163.30100	1.16330		1,123.71640	1.12372	1,163.301	20.63	0.57	0.00	0	250.00	
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	1,033.14720	1.03315		996.27190	0.99627	1,033.147	21.13	0.52	0.00	0	150.00	
\$ / R	On 11/08/2016	Any day expiry			17.44540	17.44540		17.38040	17.38040		21.06	0.00	0.00	0	0.00	
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	13.22720	0.01323		14.72380	0.01472	13.227	19.85	0.01	0.00	0	2,000.00	
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	2,179.48640	2.17949		2,126.74650	2.12675	2,179.486	18.47	0.82	0.00	0	2,000.00	
\$ / R	On 26/08/2016	Any day expiry			17.49800	17.49800		17.43290	17.43290		21.08	0.00	0.00	0	0.00	
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	6.66470	0.00666		7.72890	0.00773	6.665	21.20	0.01	0.00	0	250.00	
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	20.09360	0.02009		20.03000	0.02003	20.094	17.14	0.02	0.00	0	150.00	
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	1,067.15500	1.06716		1,030.29720	1.03030	1,067.155	21.36	0.51	0.00	0	250.00	
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	986.84270	0.98684		951.92620	0.95193	986.843	21.67	0.48	0.00	0	150.00	
\$ / R	On 06/09/2016	Any day expiry			17.53660	17.53660		17.47140	17.47140		21.00	0.00	0.00	0	0.00	
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	1,096.08430	1.09608		1,058.76080	1.05876	1,096.084	21.33	0.51	0.00	0	10,000.00	
\$ / R	On 08/09/2016	Any day expiry			17.54360	17.54360		17.47840	17.47840		21.06	0.00	0.00	0	0.00	
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	26.51280	0.02651		22.34320	0.02234	26.513	16.42	0.03	0.00	0	48,990.00	
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	1,275.12110	1.27512		1,234.53160	1.23453	1,275.121	20.67	0.57	0.00	0	48,990.00	
\$ / R	On 09/09/2016	Any day expiry			17.54710	17.54710		17.48190	17.48190		21.07	0.00	0.00	0	0.00	
\$ / R	On 13/09/2016	Any day expiry			17.56120	17.56120		17.49590	17.49590		21.11	0.00	0.00	0	0.00	
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	139.70330	0.13970		139.04420	0.13904	139.703	17.26	0.11	0.00	0	1,000.00	
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	826.15330	0.82615		796.04730	0.79605	826.153	22.62	0.40	0.00	0	1,000.00	
\$ / R	On 15/09/2016	Any day expiry			17.56820	17.56820		17.50290	17.50290		21.10	0.00	0.00	0	259.00	
\$ / R	On 19/09/2016	Foreign Exchange Future			17.58220	17.58220		17.51690	17.51690		21.08	0.00	263,733.00	15	34,424.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	23.16000	0.02316		20.61280	0.02061	23.160	17.98	0.02	0.00	0	405.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	73.11590	0.07312		68.96430	0.06896	73.116	16.42	0.07	0.00	0	17,500.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	1,239.58820	1.23959		1,200.81760	1.20082	1,239.588	20.92	0.55	0.00	0	405.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	1,163.49540	1.16350		1,125.12120	1.12512	1,163.495	21.21	0.52	0.00	0	10,000.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	660.27520	0.66028		634.44060	0.63444	660.275	23.70	0.33	0.00	0	17,500.00	
\$ / R	On 28/09/2016	Any day expiry			17.61380	17.61380		17.54840	17.54840		21.06	0.00	0.00	0	0.00	
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	7.21730	0.00722		8.24870	0.00825	7.217	20.26	0.01	0.00	0	250.00	
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	27.25400	0.02725		26.14100	0.02614	27.254	17.17	0.03	0.00	0	150.00	
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	1,012.56610	1.01257		978.12790	0.97813	1,012.566	21.92	0.46	0.00	0	250.00	
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	964.24650	0.96425		930.98990	0.93099	964.246	22.13	0.44	0.00	0	150.00	
\$ / R	On 26/10/2016	Any day expiry			17.71380	17.71380		17.64760	17.64760		21.09	0.00	0.00	0	0.00	
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	6.89460	0.00689		8.57770	0.00858	6.895	19.35	0.01	0.00	0	250.00	
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	30.43070	0.03043		30.19890	0.03020	30.431	16.90	0.03	0.00	0	150.00	
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	967.15800	0.96716		934.26460	0.93426	967.158	22.46	0.42	0.00	0	250.00	
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	946.01310	0.94601		913.67500	0.91368	946.013	22.56	0.42	0.00	0	150.00	
\$ / R	On 28/11/2016	Any day expiry			17.83920	17.83920		17.76990	17.76990		21.09	0.00	0.00	0	0.00	
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	6.84400	0.00684		8.18040	0.00818	6.844	18.56	0.01	0.00	0	250.00	
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	33.95820	0.03396		34.80290	0.03480	33.958	16.64	0.03	0.00	0	150.00	
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	928.16800	0.92817		895.83510	0.89584	928.168	23.07	0.39	0.00	0	400.00	
\$ / R	On 14/12/2016	Any day expiry			17.90000	17.90000		17.82920	17.82920		21.15	0.00	0.00	0	251.00	
\$ / R	On 19/12/2016	Foreign Exchange Future			17.91900	17.91900		17.84770	17.84770		21.13	0.00	0.00	0	10,872.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	8.72660	0.00873		11.22340	0.01122	8.727	18.69	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	27.50950		0.02751		24.47160	0.02447	27.509	15.73	0.03	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	149.18460		0.14918		153.25240	0.15325	149.185	16.26	0.10	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	164.57090		0.16457		169.54050	0.16954	164.571	16.43	0.11	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	169.14260		0.16914		174.38620	0.17439	169.143	16.48	0.11	0.00	0	27,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	219.22740		0.21923		227.47530	0.22748	219.227	16.98	0.14	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	2,796.35810		2.79636		2,736.81250	2.73681	2,796.358	17.48	0.84	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	417.81590		0.41782		433.30270	0.43330	417.816	18.47	0.21	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	559.02580		0.55903		572.96210	0.57296	559.026	18.92	0.26	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	664.78150		0.66478		680.40280	0.68040	664.781	19.17	0.29	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	1,262.97330		1.26297		1,221.55890	1.22156	1,262.973	21.79	0.49	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	1,131.58090		1.13158		1,093.30440	1.09330	1,131.581	22.33	0.44	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	1,106.88150		1.10688		1,069.19770	1.06920	1,106.881	22.44	0.44	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	1,101.48670		1.10149		1,063.93410	1.06393	1,101.487	22.46	0.43	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	1,062.07920		1.06208		1,025.49500	1.02549	1,062.079	22.65	0.42	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	1,036.82380		1.03682		1,000.87420	1.00087	1,036.824	22.77	0.41	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	932.01230		0.93201		898.74070	0.89874	932.012	23.32	0.38	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	921.23420		0.92123		888.26230	0.88826	921.234	23.38	0.37	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	908.52240		0.90852		875.90760	0.87591	908.522	23.45	0.37	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	813.16490		0.81316		783.32050	0.78332	813.165	24.04	0.34	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	699.80500		0.69981		673.46420	0.67346	699.805	24.89	0.29	0.00	0	500.00
\$ / R	On 13/03/2017	Foreign Exchange Future			18.14500		18.14500		18.07250	18.07250		21.39	0.00	0.00	0	0.00
\$ / R	On 19/06/2017	Foreign Exchange Future			18.34160		18.34160		18.27270	18.27270		21.62	0.00	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			16.94620		16.94620		16.88680	16.88680		21.49	0.00	0.00	0	1,049.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			17.24630		17.24630		17.18190	17.18190		21.05	0.00	172,463.00	10	116.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			17.58220		17.58220		17.51690	17.51690		21.08	0.00	0.00	0	90.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			17.91900		17.91900		17.84770	17.84770		21.13	0.00	0.00	0	0.00
£ / R	On 26/02/2016	Any day expiry			24.11250		24.11250		24.16120	24.16120		23.91	0.00	0.00	0	163.00
£ / R	On 29/02/2016	Any day expiry			24.12770		24.12770		24.17610	24.17610		23.66	0.00	0.00	0	56.00
£ / R	On 07/03/2016	Any day expiry			24.16290		24.16290		24.21060	24.21060		23.57	0.00	0.00	0	50.00
£ / R	On 14/03/2016	Foreign Exchange Future			24.19830		24.19830		24.24520	24.24520		23.51	0.00	4,791,263.40	198	32,201.00
£ / R	On 14/03/2016	Foreign Exchange Future	20.75	Put	49.11490		0.04911		52.69740	0.05270	49.115	24.44	0.05	0.00	0	21,300.00
£ / R	On 14/03/2016	Foreign Exchange Future	22.05	Put	144.28990		0.14429		151.98910	0.15199	144.290	22.10	0.13	0.00	0	6,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.15	Put	415.96590		0.41597		417.90570	0.41791	415.966	22.66	0.29	0.00	0	4,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.95	Call	1,006.22060		1.00622		1,046.75860	1.04676	1,006.221	23.31	0.56	0.00	0	11,400.00
£ / R	On 14/03/2016	Foreign Exchange Future	25.30	Call	502.60390		0.50260		527.01120	0.52701	502.604	24.68	0.34	0.00	0	7,800.00
£ / R	On 15/04/2016	Any day expiry			25.04350		25.04350		25.08680	25.08680		23.65	0.00	0.00	0	55.00
£ / R	On 13/06/2016	Foreign Exchange Future			24.63470		24.63470		24.67690	24.67690		22.41	0.00	0.00	0	2,145.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	1,545.67280		1.54567		1,586.71370	1.58671	1,545.673	22.16	0.57	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	794.77760		0.79478		813.80160	0.81380	794.778	24.02	0.34	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry			25.07270		25.07270		25.11590	25.11590		21.56	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	262.81900		0.26282		279.65330	0.27965	262.819	19.59	0.13	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	1,435.15070		1.43515		1,457.87190	1.45787	1,435.151	22.13	0.47	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			25.12980		25.12980		25.17320	25.17320		21.39	0.00	0.00	0	375.00
£ / R	On 19/12/2016	Foreign Exchange Future			25.63020		25.63020		25.67050	25.67050		20.74	0.00	0.00	0	0.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.14456		0.14456		0.14453	0.14453		21.87	0.00	0.00	0	6,998.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.14749		0.14749		0.14743	0.14743		20.91	0.00	0.00	0	4,588.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.15085		0.15085		0.15081	0.15081		20.74	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry			18.30470		18.30470		18.33640	18.33640		24.66	0.00	0.00	0	0.00
€ / R	On 29/01/2016	Any day expiry			18.31880		18.31880		18.35060	18.35060		23.94	0.00	0.00	0	0.00
€ / R	On 29/01/2016	Any day expiry	15.15	Put	0.20820		0.00021		0.29790	0.00030	0.208	34.54	0.00	0.00	0	100.00
€ / R	On 29/01/2016	Any day expiry	15.52	Call	2,799.35480		2.79935		2,831.38020	2.83138	2,799.355	33.12	1.00	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry			18.38840		18.38840		18.42410	18.42410		22.05	0.00	0.00	0	0.00
€ / R	On 19/02/2016	Any day expiry	15.40	Put	3.21520		0.00322		3.64730	0.00365	3.215	24.81	0.01	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry	16.06	Call	2,335.58390		2.33558		2,372.14590	2.37215	2,335.584	21.78	0.98	0.00	0	100.00
€ / R	On 24/02/2016	Any day expiry			18.41290		18.41290		18.44860	18.44860		21.77	0.00	0.00	0	100.00
€ / R	On 26/02/2016	Any day expiry			18.41770		18.41770		18.45330	18.45330		21.78	0.00	0.00	0	34.00
€ / R	On 07/03/2016	Any day expiry			18.46070		18.46070		18.49610	18.49610		21.46	0.00	0.00	0	5.00
€ / R	On 14/03/2016	Foreign Exchange Future			18.49090		18.49090		18.52600	18.52600		21.41	0.00	3,346,852.90	181	67,834.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	0.30640		0.00031		0.51230	0.00051	0.306	27.76	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	0.41020		0.00041		0.65640	0.00066	0.410	27.54	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	1.36560		0.00137		1.84430	0.00184	1.366	26.57	0.00	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	1.87320		0.00187		2.42780	0.00243	1.873	26.30	0.00	0.00	0	17,534.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	4.86600		0.00487		5.62440	0.00562	4.866	25.45	0.01	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	3,598.35280		3.59835		3,634.44570	3.63445	3,598.353	24.83	0.99	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Put	7.45280		0.00745		8.44570	0.00845	7.453	24.83	0.01	0.00	0	33,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	7.95020		0.00795		8.99420	0.00899	7.950	24.65	0.01	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Call	3,133.27380		3.13327		3,169.83440	3.16983	3,133.274	23.36	0.98	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	12.37380		0.01237		13.83440	0.01383	12.374	23.36	0.02	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	2,564.14430		2.56414		2,601.52510	2.60153	2,564.144	21.53	0.96	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	2,515.45130		2.51545		2,552.91570	2.55292	2,515.451	21.37	0.96	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	2,369.83970		2.36984		2,407.57040	2.40757	2,369.840	20.90	0.95	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	2,225.03320		2.22503		2,263.04730	2.26305	2,225.033	20.43	0.95	0.00	0	36,640.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.90	Call	1,670.48860		1.67049		1,706.70660	1.70671	1,670.489	19.53	0.89	0.00	0	19,500.00
€ / R	On 22/03/2016	Any day expiry			18.48310		18.48310		18.51890	18.51890		21.21	0.00	0.00	0	293.00
€ / R	On 24/03/2016	Any day expiry			18.49980		18.49980		18.53510	18.53510		21.18	0.00	0.00	0	0.00
€ / R	On 26/04/2016	Any day expiry			18.52380		18.52380		18.55860	18.55860		20.47	0.00	0.00	0	25.00
€ / R	On 29/04/2016	Any day expiry			18.55220		18.55220		18.58640	18.58640		20.54	0.00	0.00	0	0.00
€ / R	On 25/05/2016	Any day expiry			18.58840		18.58840		18.62190	18.62190		20.37	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry			18.61430		18.61430		18.64720	18.64720		20.37	0.00	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future			18.87220		18.87220		18.90400	18.90400		20.53	0.00	943,610,000.00	50,000	35,244.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	14.69640		0.01470		15.13700	0.01514	14.696	21.43	0.02	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	2,985.32050		2.98532		3,016.87880	3.01688	2,985.320	18.68	0.93	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			19.30520		19.30520		19.33810	19.33810		20.47	0.00	0.00	0	6,280.00
€ / R	On 19/12/2016	Foreign Exchange Future			19.74520		19.74520		19.77380	19.77380		20.51	0.00	0.00	0	5,846.00

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	16.40	Put	248.91080		0.24891		241.67360	0.24167	248.911	18.65	0.13	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	345.29660		0.34530		335.35330	0.33535	345.297	18.63	0.17	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	1,195.66380		1.19566		1,192.60390	1.19260	1,195.664	21.57	0.44	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	928.92550		0.92893		923.93450	0.92393	928.926	22.72	0.36	0.00	0	2,961.00
10Y STND	On 17/12/2025	Interest Rate Swap			107.37779		107.37779		106.88139	106.88139			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			104.79902		104.79902		104.29125	104.29125			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.40815		100.40815		100.34084	100.34084			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.54274		100.54274		100.49800	100.49800			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			101.41991		101.41991		101.30598	101.30598			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			101.05690		101.05690		100.92776	100.92776			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			103.54253		103.54253		103.26664	103.26664			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			103.19508		103.19508		102.90366	102.90366			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			450.27500		450.27500		452.58700	452.58700			0.00	0.00	0	2.00
AL37	On 05/05/2016	Index Future			458.35800		458.35800		460.71600	460.71600			0.00	0.00	0	0.00
AL7T	On 04/02/2016	Index Future			510.94700		510.94700		515.22800	515.22800			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			520.11900		520.11900		524.48200	524.48200			0.00	0.00	0	0.00
ALBI	On 04/02/2016	Index Future			464.00500		464.00500		467.96100	467.96100			0.00	0.00	0	660.00
ALBI	On 05/05/2016	Index Future			472.33400		472.33400		476.36600	476.36600			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future			481.31400		481.31400		485.44900	485.44900			0.00	0.00	0	0.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			11.62870		11.62870		11.61150	11.61150		20.18	0.00	0.00	0	14,384.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	9.82620		0.00983		13.46440	0.01346	9.826	22.69	0.02	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	1,260.86250		1.26086		1,251.27130	1.25127	1,260.863	20.37	0.93	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.80	Put	81.45620		0.08146		94.85400	0.09485	81.456	20.02	0.16	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	487.24340		0.48724		492.93580	0.49294	487.243	20.09	0.61	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.41	Call	481.49510		0.48150		487.31350	0.48731	481.495	20.10	0.61	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	12.60	Call	99.32650		0.09933		106.97270	0.10697	99.326	22.04	0.19	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.78770		11.78770		11.76780	11.76780		18.37	0.00	0.00	0	2,814.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.97080		11.97080		11.95220	11.95220		17.83	0.00	0.00	0	500.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			12.15930		12.15930		12.13790	12.13790		17.84	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			11.67240		11.67240		11.69820	11.69820		18.61	0.00	0.00	0	0.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.88740		11.88740		11.91030	11.91030		17.65	0.00	0.00	0	0.00
CHF / R	On 14/03/2016	Foreign Exchange Future			16.90450		16.90450		16.94510	16.94510		23.19	0.00	0.00	0	6,452.00

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
CHF / R	On 13/06/2016	Foreign Exchange Future	17.28240		17.28240		17.32050	17.32050		22.16	0.00	0.00	0	0.00
CNH / R	On 14/03/2016	Foreign Exchange Future	2.53640		2.53640		2.52110	2.52110		24.17	0.00	0.00	0	158.00
CNH / R	On 13/06/2016	Foreign Exchange Future	2.54230		2.54230		2.52990	2.52990		22.14	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future	2.47840		2.47840		2.48310	2.48310		23.77	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future	2.53010		2.53010		2.53430	2.53430		23.09	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	11.23108	74.64891		11.10137	75.41892				0.00	0.00	0	8,710.00
ES33	On 05/05/2016	Bond Future	11.34970	72.19776		11.21530	72.98214				0.00	0.00	0	0.00
ES33	On 04/08/2016	Bond Future	11.45992	73.58612		11.32013	74.38908				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	11.34994	78.73774		11.22521	79.56636				0.00	0.00	0	2,750.00
ES42	On 05/05/2016	Bond Future	11.46824	75.88878		11.33880	76.73291				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	464.30500	464.30500		468.01100	468.01100				0.00	13,929,150.00	3	483.00
GOVI	On 05/05/2016	GOVI	472.63900	472.63900		476.41700	476.41700				0.00	0.00	0	146.00
GOVI	On 04/08/2016	GOVI	481.62500	481.62500		485.50100	485.50100				0.00	0.00	0	0.00
HK\$/R	On 14/03/2016	Foreign Exchange Future	2.17230	2.17230		2.16610	2.16610			20.71	0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future	2.20870	2.20870		2.20120	2.20120			20.65	0.00	0.00	0	3,381.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	2.24900	2.24900		2.24190	2.24190			20.89	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	2.28950	2.28950		2.28480	2.28480			21.16	0.00	0.00	0	0.00
I2025	On 04/02/2016	Bond Future	121.50311	121.50311		121.51126	121.51126				0.00	0.00	0	2,111.00
I2025	On 05/05/2016	Bond Future	123.66626	123.66626		123.67529	123.67529				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
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	102.57934		102.57934		102.58540	102.58540			0.00	0.00	0	185.00
I2033	On 05/05/2016	Bond Future	103.43027		103.43027		103.43707	103.43707			0.00	0.00	0	160.00
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	127.06226		127.06226		127.07067	127.07067			0.00	0.00	0	17,818.00
I2038	On 05/05/2016	Bond Future	129.32422		129.32422		129.33355	129.33355			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	128.17387		128.17387		128.18132	128.18132			0.00	0.00	0	12,126.00
I2046	On 05/05/2016	Bond Future	129.02609		129.02609		129.03470	129.03470			0.00	0.00	0	218.00
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	136.70626		136.70626		136.71413	136.71413			0.00	0.00	0	13,364.00
I2050	On 05/05/2016	Bond Future	139.13999		139.13999		139.14891	139.14891			0.00	0.00	0	1,808.00
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	234.15200		234.15200		233.92100	233.92100			0.00	0.00	0	1,039.00
IGOV	On 05/05/2016	Index Future	238.32100		238.32100		238.08700	238.08700			0.00	0.00	0	21.00
IGOV	On 04/08/2016	Index Future	242.84500		242.84500		242.62000	242.62000			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future	634.33400		634.33400		633.62500	633.62500			0.00	0.00	0	157.00
ILBI	On 05/05/2016	Index Future	645.12100		645.12100		644.40500	644.40500			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		7.03000	92.97000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.30000		92.70000		7.12000	92.88000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future	7.39000		92.61000		7.37000	92.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future	7.46000		92.54000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.66000		92.34000		7.64000	92.36000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	8.03000		91.97000		8.00000	92.00000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	8.33000		91.67000		8.28000	91.72000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	8.54000		91.46000		8.49000	91.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	8.74000		91.26000		8.67000	91.33000			0.00	0.00	0	500.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	8.89000		91.11000		8.83000	91.17000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	9.05000		90.95000		8.98000	91.02000			0.00	0.00	0	0.00
KES / R	On 14/03/2016	Foreign Exchange Future	0.16380		0.16380		0.16150	0.16150			0.00	0.00	0	1,266.00
KES / R	On 13/06/2016	Foreign Exchange Future	0.16370		0.16370		0.16160	0.16160			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future	0.16400		0.16400		0.16100	0.16100			0.00	0.00	0	0.00
NGN / R	On 14/03/2016	Foreign Exchange Future	0.07130		0.07130		0.07140	0.07140			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
NGN / R	On 13/06/2016	Foreign Exchange Future			0.06630		0.06630		0.06630	0.06630			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.06410		0.06410		0.06410	0.06410			0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			10.90510		10.90510		10.83220	10.83220		14.30	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			11.04070		11.04070		10.96380	10.96380		15.73	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			11.19720		11.19720		11.11920	11.11920		16.50	0.00	0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.09120		1.09120		1.09710	1.09710			0.00	0.00	0	6,335.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.09430		1.09430		1.10020	1.10020			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.09800		1.09800		1.10400	1.10400			0.00	0.00	0	0.00
R186	On 04/02/2016	Bond Future			9.86111		105.61129		9.72094	106.56621		11.56	0.00	1,689,780.64	16	69,743.00
R186	On 04/02/2016	Bond Future	7.90	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.24	0.00	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.02	Call	0.00000		0.00000		0.01000	0.00001	0.000	11.24	0.00	0.00	0	700.00
R186	On 04/02/2016	Bond Future	8.40	Call	0.03000		0.00003		0.39000	0.00039	0.030	11.24	0.00	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.45	Call	0.05000		0.00005		0.63000	0.00063	0.050	11.24	0.00	0.00	0	350.00
R186	On 04/02/2016	Bond Future	8.65	Put	8,665.00000		8.66500		7,713.23000	7.71323	8,665.000	11.24	1.00	0.00	0	340.00
R186	On 04/02/2016	Bond Future	8.70	Put	8,288.36000		8.28836		7,338.07000	7.33807	8,288.360	11.24	1.00	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.75	Put	7,913.60000		7.91360		6,965.37000	6.96537	7,913.600	11.24	1.00	0.00	0	11,695.00
R186	On 04/02/2016	Bond Future	8.80	Put	7,540.78000		7.54078		6,595.37000	6.59537	7,540.780	11.24	1.00	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.83	Put	7,318.06000		7.31806		6,374.81000	6.37481	7,318.060	11.24	1.00	0.00	0	33.00
R186	On 04/02/2016	Bond Future	9.20	Put	4,654.00000		4.65400		3,794.36000	3.79436	4,654.000	11.30	0.96	0.00	0	700.00
R186	On 05/05/2016	Bond Future			9.96069		107.50734		9.81465	108.48021		11.32	0.00	0.00	0	10.00
R186	On 05/05/2016	Bond Future	8.75	Put	8,786.42000		8.78642		7,953.32000	7.95332	8,786.420	11.00	0.89	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	8,135.10000		8.13510		7,327.43000	7.32743	8,135.100	11.03	0.87	0.00	0	5,350.00
R186	On 04/08/2016	Bond Future			10.04937		104.26991		9.89648	105.26657		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			289.04446		289.04446		289.06221	289.06221			0.00	0.00	0	714.00
R197	On 05/05/2016	Bond Future			294.19040		294.19040		294.21037	294.21037			0.00	0.00	0	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			239.01449		239.01449		237.71124	237.71124			0.00	14,340,869.40	60	42,944.00
R202	On 05/05/2016	Bond Future			243.26988		243.26988		241.94503	241.94503			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			9.75190		93.41987		9.61170	94.08069		8.95	0.00	840,778.83	9	14,810.00
R2023	On 05/05/2016	Bond Future			9.86772		91.16713		9.72048	91.84048		9.08	0.00	0.00	0	0.00
R2023	On 04/08/2016	Bond Future			9.97098		92.91983		9.81519	93.61057		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

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 04/02/2016	Bond Future			8.70551		102.65261		8.55770	102.86810		2.05	0.00	225,630,436.78	2,198	20,092.00
R203	On 05/05/2016	Bond Future			8.98288		100.32507		8.80527	100.54520		1.95	0.00	0.00	0	0.00
R203	On 04/08/2016	Bond Future			9.27702		102.25412		9.05160	102.48332		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			10.21982		83.86656		10.08529	84.74419			0.00	15,599,180.16	186	18,938.00
R2030	On 05/05/2016	Bond Future			10.31518		85.37228		10.17583	86.26632			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			10.33521		86.74608		10.19517	87.70874		14.90	0.00	0.00	0	8,437.00
R2032	On 04/02/2016	Bond Future	9.20	Put	8,304.09000		8.30409		7,349.28000	7.34928	8,304.090	14.50	1.00	0.00	0	22.00
R2032	On 04/02/2016	Bond Future	9.30	Put	7,527.03000		7.52703		6,579.68000	6.57968	7,527.030	14.52	1.00	0.00	0	22.00
R2032	On 05/05/2016	Bond Future			10.42866		84.14600		10.28372	85.12659		15.41	0.00	0.00	0	0.00
R2032	On 04/08/2016	Bond Future			10.51294		85.76427		10.36241	86.76783		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			10.41360		84.01441		10.28915	84.93629		16.77	0.00	47,468,141.65	565	51,134.00
R2037	On 04/02/2016	Bond Future	9.30	Put	8,869.12000		8.86912		7,956.25000	7.95625	8,869.120	16.32	1.00	0.00	0	16.00
R2037	On 04/02/2016	Bond Future	9.43	Put	7,762.64000		7.76264		6,861.40000	6.86140	7,762.640	16.32	0.99	0.00	0	16.00
R2037	On 05/05/2016	Bond Future			10.50304		85.52275		10.37440	86.46187		16.57	0.00	0.00	0	14.00
R2037	On 04/08/2016	Bond Future			10.58558		82.90774		10.45201	83.86927		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			9.13483		98.27159		8.98354	98.63993		3.94	0.00	553,858,681.24	5,636	32,523.00
R204	On 05/05/2016	Bond Future			9.33259		100.03589		9.16466	100.41158		3.74	0.00	0.00	0	0.00
R204	On 04/08/2016	Bond Future			9.52310		97.91765		9.33287	98.30529		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			10.49374		87.20833		10.36427	88.22145		17.20	0.00	0.00	0	1,820.00
R2040	On 05/05/2016	Bond Future			10.58391		88.77396		10.45005	89.80608		17.00	0.00	0.00	0	0.00
R2040	On 04/08/2016	Bond Future			10.66739		85.97103		10.52843	87.02738		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			10.47808		84.66607		10.35864	85.60249		17.76	0.00	10,159,928.40	120	20,089.00
R2044	On 05/05/2016	Bond Future			10.56497		86.18615		10.44152	87.14010		17.56	0.00	34,474,460.00	400	400.00
R2044	On 04/08/2016	Bond Future			10.64526		83.45869		10.51712	84.43533		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

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 04/02/2016	Bond Future			10.44902		88.26644		10.32405	89.26410		17.31	0.00	0.00	0	60,433.00
R2048	On 04/02/2016	Bond Future	9.45	Put	8,621.92000		8.62192		7,644.01000	7.64401	8,621.920	16.85	0.99	0.00	0	75.00
R2048	On 04/02/2016	Bond Future	9.55	Put	7,696.44000		7.69644		6,734.75000	6.73475	7,696.440	16.87	0.99	0.00	0	75.00
R2048	On 05/05/2016	Bond Future			10.53055		85.41409		10.40146	86.43036		18.00	0.00	109,671,691.56	1,284	1,284.00
R2048	On 04/08/2016	Bond Future			10.60367		87.05629		10.46988	88.09624		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			9.38954		93.58767		9.24388	94.03878		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		0.00000	0.00000	0.000	5.32	0.00	0.00	0	19.00
R207	On 05/05/2016	Bond Future			9.55776		95.26790		9.40030	95.72781		5.30	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	13.01000		0.01301		23.05000	0.02305	13.010	5.12	0.01	0.00	0	43.00
R207	On 04/08/2016	Bond Future			9.71536		93.45461		9.54276	93.92791		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			9.55951		91.21623		9.41912	91.73882		7.02	0.00	0.00	0	43,779.00
R208	On 05/05/2016	Bond Future			9.69886		89.45227		9.54953	89.98493		7.04	0.00	0.00	0	0.00
R208	On 04/08/2016	Bond Future			9.82643		91.17240		9.66608	91.71960		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			10.30757		68.07363		10.17757	68.87458		17.03	0.00	198,911,146.86	2,922	37,870.00
R209	On 04/02/2016	Bond Future	9.52	Put	5,116.42000		5.11642		4,366.99000	4.36699	5,116.420	16.70	0.98	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			10.38852		66.14611		10.25440	66.96203		17.65	0.00	0.00	0	165.00
R209	On 05/05/2016	Bond Future	8.25	Call	32.81000		0.03281		52.18000	0.05218	32.810	17.17	0.02	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	239.16000		0.23916		335.74000	0.33574	239.160	17.17	0.09	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			10.46091		67.41826		10.32214	68.25303		16.79	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	1,347.71000		1.34771		1,619.40000	1.61940	1,347.710	16.49	0.28	0.00	0	6,000.00
R209	On 04/08/2016	Bond Future	10.60	Call	3,781.37000		3.78137		4,292.78000	4.29278	3,781.370	17.01	0.56	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			180.47667		180.47667		180.48791	180.48791			0.00	0.00	0	3,861.00
R210	On 05/05/2016	Bond Future			181.52235		181.52235		181.53501	181.53501			0.00	0.00	0	6.00

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
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	134.69192		134.69192		134.70137	134.70137			0.00	0.00	0	720.00
R211	On 05/05/2016	Bond Future	137.08985		137.08985		137.10035	137.10035			0.00	0.00	0	2.00
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	139.95000		139.95000		139.95963	139.95963			0.00	0.00	0	1,569.00
R212	On 05/05/2016	Bond Future	142.44152		142.44152		142.45231	142.45231			0.00	0.00	0	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	10.24528	78.48832		10.11028	79.33148			14.84	0.00	225,732,408.32	2,876	44,888.00
R213	On 05/05/2016	Bond Future	10.33222	76.34786		10.19270	77.20668			15.33	0.00	0.00	0	0.00
R213	On 04/08/2016	Bond Future	10.40973	77.81572		10.26494	78.69480			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	10.40341	68.33733		10.27845	69.12468			17.55	0.00	0.00	0	29,967.00
R214	On 04/02/2016	Bond Future	9.35	Put	7,174.83000	7.17483	6,398.47000	6.39847	7,174.830	17.08	1.00	0.00	0	25.00
R214	On 04/02/2016	Bond Future	9.45	Put	6,442.43000	6.44243	5,675.58000	5.67558	6,442.430	17.08	0.99	0.00	0	25.00
R214	On 05/05/2016	Bond Future	10.48223	66.26812		10.35334	67.07018			18.23	0.00	0.00	0	4,680.00
R214	On 04/08/2016	Bond Future	10.55261	67.54230		10.41924	68.36291			17.34	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	239.01000	0.23901	309.82000	0.30982	239.010	16.86	0.07	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	822.98000	0.82298	1,007.47000	1.00747	822.980	16.88	0.19	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	2,765.23000	2.76523	3,179.65000	3.17965	2,765.230	17.37	0.45	0.00	0	6,300.00
R214	On 04/08/2016	Bond Future	11.30	Call	6,020.82000	6.02082	6,640.09000	6.64009	6,020.820	17.98	0.71	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	29,537.38000	29,537.38000		29,503.04000	29,503.04000				0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future	11.75590	11.75590		11.71200	11.71200			22.14	0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future	11.93510	11.93510		11.88720	11.88720			22.28	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future	5.49210	5.49210		5.47650	5.47650			19.02	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future	5.44720	5.44720		5.43060	5.43060			18.19	0.00	0.00	0	0.00
ZMW / R	On 14/03/2016	Foreign Exchange Future	1.45980	1.45980		1.46060	1.46060				0.00	0.00	0	1.00
ZMW / R	On 13/06/2016	Foreign Exchange Future	1.39590	1.39590		1.39570	1.39570				0.00	0.00	0	0.00
Total for Derivatives :												4,046,189,799.39	166,146	4,099,798.00

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
Grand Total:											4,046,189,799.39	166,146	4,099,798.00